QUARTERLY STATEMENT

OF THE

TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2026

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

2026

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Teachers Insurance and Annuity Association of America

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 69345 Employer's ID Number 13-1624203

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

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

Incorporated/Organized 03/04/1918 Commenced Business 05/17/1918

Statutory Home Office 730 Third Avenue (Street and Number), New York, NY, US 10017 (City or Town, State, Country and Zip Code)

Main Administrative Office 730 Third Avenue (Street and Number)
New York, NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Mail Address 730 Third Avenue (Street and Number or P.O. Box), New York, NY, US 10017 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 730 Third Avenue (Street and Number)
New York, NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Internet Website Address tiaa.org

Statutory Statement Contact Stacy Eisenhauer (Name), 704-988-4560 (Area Code) (Telephone Number)
StatutoryReporting@tiaa.org (E-mail Address), (FAX Number)

OFFICERS

President & Chief Executive Officer	Thasunda Brown Duckett	SEVP, Chief Financial Officer	Wendell Dave Dowrich
SMD, Corporate Secretary & General Counsel	Derek Brandon Dorn	SVP & Chief Actuary	Keith Elliott Floman

OTHER

Christopher Alan Baraks, SVP, Chief Accounting Officer and Corporate Controller	Claire Varra Borelli, SEVP, Chief People Officer	Michael John Cowell, SEVP, Chief Risk and Compliance Officer
Sastry VSM Durvasula, SEVP, Chief Operating, Information & Digital Officer	Derek Talmar Ferguson, SEVP, Chief Administrative Officer	Kourtney Kristine Gibson, SEVP, Chief Executive Officer, Retirement Solutions
Barrett Clifford Hester, SEVP, Chief Legal Officer	William Thomas Huffman, SEVP, Chief Executive Officer, Nuveen	Colbert Gerald Narcisse, SEVP, Chief Product Officer, Head of Insurance Solutions and New Markets
David George Nason, SEVP, Chief Executive Officer, Wealth Management & Advice Solutions	Michelle Louise Onvural, SEVP, Chief Marketing & Communications Officer	

DIRECTORS OR TRUSTEES

Priya (NMN) Abani	Samuel Richard Bright	Jason Edmund Brown
Jeffrey Robert Brown	Angel (NMN) Cabrera	James Robert Chambers
Thasunda Brown Duckett	Michael Robert Fanning	Lisa Wolfson Hess
Edward Mark Hundert	Gina Lynette Loften	Ramona Emilia Romero
Kim Michele Sharan	La June Montgomery Tabron	

State of New York
County of New York SS

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

Thasunda Brown Duckett
President & Chief Executive Officer

Derek Brandon Dorn
SMD, Corporate Secretary & General Counsel

Wendell Dave Dowrich
SEVP, Chief Financial Officer

Subscribed and sworn to before me this 21st day of July 2026

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

VINCENZA IENI
NOTARY PUBLIC-STATE OF NEW YORK
No. 01IE6211858
Qualified in Westchester County
My Commission Expires 09-21-2029

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	227,264,259,372		227,264,259,372	222,873,107,822
2.	Stocks:				
	2.1 Preferred stocks	891,614,954		891,614,954	907,645,848
	2.2 Common stocks	3,000,083,053	15,338,220	2,984,744,833	3,920,035,424
3.	Mortgage loans on real estate:				
	3.1 First liens	35,072,166,530		35,072,166,530	35,814,364,967
	3.2 Other than first liens	813,384,225		813,384,225	877,267,427
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 28,007,340 encumbrances)	290,115,494		290,115,494	300,314,716
	4.2 Properties held for the production of income (less $ 300,000,000 encumbrances)	2,822,690,621		2,822,690,621	3,035,306,859
	4.3 Properties held for sale (less $ encumbrances)	167,168,660		167,168,660	87,974,829
5.	Cash ($ 1,004,810,198), cash equivalents ($) and short-term investments ($ 8,300,641,969)	9,305,452,167		9,305,452,167	520,477,437
6.	Contract loans (including $ premium notes)	339,252,017	6,364	339,245,653	362,414,476
7.	Derivatives	1,818,133,595		1,818,133,595	1,447,667,408
8.	Other invested assets	43,378,449,338	866,014,623	42,512,434,715	43,421,978,773
9.	Receivables for securities	234,101,163		234,101,163	235,458,080
10.	Securities lending reinvested collateral assets	1,269,718,506		1,269,718,506	2,474,463,663
11.	Aggregate write-ins for invested assets	15,755,818		15,755,818	5,396,688
12.	Subtotals, cash and invested assets (Lines 1 to 11)	326,682,345,512	881,359,206	325,800,986,306	316,283,874,417
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	2,438,158,595		2,438,158,595	2,288,277,341
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,936,443		2,936,443	2,573,760
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	57,632,201	21,479,583	36,152,617	39,469,533
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	18,677,492		18,677,492	12,163,892
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	3,733,198		3,733,198	1,059,166
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	5,202,997		5,202,997	3,922,997
18.2	Net deferred tax asset	5,047,485,000	3,259,476,000	1,788,009,000	1,782,768,195
19.	Guaranty funds receivable or on deposit	32,059,262		32,059,262	32,059,262
20.	Electronic data processing equipment and software	349,561,343	328,745,440	20,815,903	29,161,623
21.	Furniture and equipment, including health care delivery assets ($)	492,619,727	492,619,727		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	408,620,968	19,267,496	389,353,472	414,675,191
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	1,889,616,050	394,080,809	1,495,535,240	1,337,970,358
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	337,428,648,789	5,397,028,263	332,031,620,526	322,227,975,734
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	60,823,123,151		60,823,123,151	58,134,110,416
28.	Total (Lines 26 and 27)	398,251,771,940	5,397,028,263	392,854,743,677	380,362,086,151
	DETAILS OF WRITE-INS				
1101.	Derivative collateral - receivable	15,403,947		15,403,947	4,747,719
1102.	Receivable for securities lending	351,871		351,871	648,969
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	15,755,818		15,755,818	5,396,688
2501.	Sundry receivables	1,682,253,584	186,718,344	1,495,535,240	1,337,970,358
2502.	Prepaid expenses	207,362,465	207,362,465		
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,889,616,050	394,080,809	1,495,535,240	1,337,970,358

The failure of items to add to the totals shown throughout the statement is due to the rounding of figures to the nearest dollar.

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 244,679,675,254 less $ included in Line 6.3 (including $ 249,486,192 Modco Reserve)	244,679,675,254	242,904,907,056
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,147	1,147
3.	Liability for deposit-type contracts (including $ Modco Reserve)	26,636,635,463	19,023,286,033
4.	Contract claims:		
	4.1 Life	1,521,882,611	1,310,448,841
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 58,956 and coupons $ due and unpaid	58,956	6,745,111
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	1,450,585,528	2,305,509,714
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	944,398,038	
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	307,161	302,851
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 17,955,102 ceded	17,955,102	15,558,731
	9.4 Interest Maintenance Reserve	778,442,719	1,193,482,486
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $	110,643	138,918
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	1,003,389,263	1,283,240,965
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(40,213,767)	(7,175,419)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	22,913,425	45,043,261
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	4,324,618	4,001,460
17.	Amounts withheld or retained by reporting entity as agent or trustee	434,486,999	483,553,849
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	190,317,693	212,079,835
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	84,735,773	90,502,615
22.	Borrowed money $ 633,400,000 and interest thereon $	633,400,000	110,000,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,936,841,239	6,358,425,759
	24.02 Reinsurance in unauthorized and certified ($) companies	10,408,799	11,945,835
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	429,391,327	781,184,819
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	825,274,607	830,519,672
	24.09 Payable for securities	1,036,193,492	211,875,652
	24.10 Payable for securities lending	1,269,718,506	2,474,463,663
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,867,123,193	2,037,444,410
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	289,738,357,788	281,687,487,264
27.	From Separate Accounts Statement	59,650,752,059	57,001,711,716
28.	Total liabilities (Lines 26 and 27)	349,389,109,847	338,689,198,980
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	7,937,268,367	5,942,349,936
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	35,525,315,463	35,727,487,234
35.	Unassigned funds (surplus)		
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,173,634,169 in Separate Accounts Statement)	43,463,133,830	41,670,387,170
38.	Totals of Lines 29, 30 and 37	43,465,633,830	41,672,887,170
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	392,854,743,677	380,362,086,151
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	1,062,899,613	904,264,643
2502.	Derivative collateral - payable	539,506,325	613,393,611
2503.	Deferred gain on asset transfer with affiliate	292,536,412	549,450,857
2598.	Summary of remaining write-ins for Line 25 from overflow page	(27,819,156)	(29,664,700)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,867,123,193	2,037,444,410
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Conting. res. for invest. losses, annuity and insurance mort. and other risks **	35,525,315,463	35,727,487,234
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	35,525,315,463	35,727,487,234

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $165,851,820 and for the Access account is $113,241,576.

Note for line 6.1: Because TIAA operates without profit to the corporation or its stockholders, excess earnings which exceeded the amount contained on line 6.1 of prior year's statements were credited to policyholders as Additional Amounts during the year. Additional Amounts are referred to as policyholder's dividends throughout this statement.

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	9,247,145,094	10,565,049,041	20,006,614,757
2.	Considerations for supplementary contracts with life contingencies	24,487,357	35,191,669	72,857,041
3.	Net investment income	7,094,027,289	6,941,349,246	14,460,486,735
4.	Amortization of Interest Maintenance Reserve (IMR)	32,996,023	77,998,205	151,462,551
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	21,667,335	16,195,356	35,725,323
6.	Commissions and expense allowances on reinsurance ceded	2,357,136	2,797,768	6,710,433
7.	Reserve adjustments on reinsurance ceded	(8,733,346)	(1,371,123)	(7,042,610)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	138,104,463	135,488,684	273,078,241
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,830,224,043	1,901,448,349	4,127,902,146
9.	Totals (Lines 1 to 8.3)	18,382,275,396	19,674,147,194	39,127,794,617
10.	Death benefits	58,197,297	48,961,991	97,938,792
11.	Matured endowments (excluding guaranteed annual pure endowments)	69,446	36,761	342,616
12.	Annuity benefits	4,597,583,626	4,358,620,855	8,968,316,925
13.	Disability benefits and benefits under accident and health contracts	5,604,156	5,120,054	12,524,911
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	8,572,458,619	8,042,820,541	16,896,855,136
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	395,521,932	336,335,012	675,005,246
18.	Payments on supplementary contracts with life contingencies	67,476,276	71,686,539	143,860,158
19.	Increase in aggregate reserves for life and accident and health contracts	1,774,768,197	3,284,153,368	5,212,959,188
20.	Totals (Lines 10 to 19)	15,471,679,547	16,147,735,122	32,007,802,972
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	851,130	1,054,578	2,176,716
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	662,212,894	683,344,089	1,373,097,214
24.	Insurance taxes, licenses and fees, excluding federal income taxes	27,046,974	29,763,119	47,994,681
25.	Increase in loading on deferred and uncollected premiums	814,502	94,595	6,863
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,046,142,197)	(452,527,718)	(1,293,789,405)
27.	Aggregate write-ins for deductions	274,823,492	184,382,358	309,289,854
28.	Totals (Lines 20 to 27)	15,391,286,344	16,593,846,143	32,446,578,896
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,990,989,053	3,080,301,051	6,681,215,721
30.	Dividends to policyholders and refunds to members	2,292,465,981	2,109,584,420	4,328,870,786
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	698,523,072	970,716,631	2,352,344,935
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(3,866,136)	(5,146,585)	4,126,339
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	702,389,208	975,863,216	2,348,218,596
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,303,390 (excluding taxes of $) transferred to the IMR	(1,586,639,733)	(1,318,976,784)	(2,509,889,565)
35.	Net income (Line 33 plus Line 34)	(884,250,525)	(343,113,568)	(161,670,968)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	41,672,887,170	41,049,960,096	41,049,960,096
37.	Net income (Line 35)	(884,250,525)	(343,113,568)	(161,670,968)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (27,009,908)	60,216,877	447,196,737	727,098,072
39.	Change in net unrealized foreign exchange capital gain (loss)	182,205,156	(1,455,774)	140,181,830
40.	Change in net deferred income tax	(6,386,308)	25,231,696	236,744,970
41.	Change in nonadmitted assets	6,461,961	191,833,926	(152,770,205)
42.	Change in liability for reinsurance in unauthorized and certified companies	1,537,036	(390,873)	(6,372,701)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	421,584,520	32,527,422	(186,486,092)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	18,305,057	15,799,841	34,354,005
48.	Change in surplus notes	1,994,918,431	664,851	741,164
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(1,845,544)	(1,993,034)	(8,893,002)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,792,746,660	366,301,224	622,927,074
55.	Capital and surplus, as of statement date (Lines 36 + 54)	43,465,633,830	41,416,261,320	41,672,887,170
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	1,177,263,149	1,133,415,791	2,314,298,252
08.302.	Consideration on annuity product rollovers	597,089,845	717,240,025	1,708,153,940
08.303.	Miscellaneous income	29,896,632	24,752,554	51,242,309
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	25,974,418	26,039,978	54,207,645
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,830,224,043	1,901,448,349	4,127,902,146
2701.	Miscellaneous deductions	274,822,238	184,381,761	309,289,257
2702.	Miscellaneous fines and penalties	1,254	597	597
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	274,823,492	184,382,358	309,289,854
5301.	Post retirement benefit obligation liability	(1,845,544)	(1,993,034)	(8,893,002)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(1,845,544)	(1,993,034)	(8,893,002)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	9,900,416,002	11,347,998,632	21,849,808,828
2.	Net investment income	6,787,647,069	6,660,030,646	13,912,464,106
3.	Miscellaneous income	173,401,282	160,001,945	317,482,570
4.	Total (Lines 1 to 3)	16,861,464,353	18,168,031,223	36,079,755,504
5.	Benefit and loss related payments	13,277,234,991	12,536,769,095	26,238,507,505
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,013,103,849)	(449,524,052)	(1,293,327,693)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,051,304,541	897,235,304	1,216,909,248
8.	Dividends paid to policyholders	1,032,415,134	1,004,836,181	2,010,577,967
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(1,282,746)	(7,504,981)	4,245,522
10.	Total (Lines 5 through 9)	14,346,568,071	13,981,811,547	28,176,912,550
11.	Net cash from operations (Line 4 minus Line 10)	2,514,896,282	4,186,219,676	7,902,842,954
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	20,969,015,106	11,623,217,152	25,763,099,913
	12.2 Stocks	6,905,152,388	711,042,963	3,123,364,511
	12.3 Mortgage loans	2,628,282,711	1,661,625,295	5,583,189,772
	12.4 Real estate	124,790,156	58,945,736	237,901,025
	12.5 Other invested assets	1,727,943,983	2,504,907,514	4,996,315,132
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	26,081,339	69,913,768	68,141,854
	12.7 Miscellaneous proceeds	2,031,014,200	263,959,600	174,422,918
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	34,412,279,883	16,893,612,028	39,946,435,125
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	25,794,459,213	15,476,224,537	34,574,241,894
	13.2 Stocks	6,073,443,646	1,528,588,278	4,438,364,392
	13.3 Mortgage loans	1,206,135,361	1,266,717,786	3,619,301,008
	13.4 Real estate	38,266,642	126,178,495	118,202,203
	13.5 Other invested assets	1,990,785,136	1,956,321,652	4,960,268,710
	13.6 Miscellaneous applications	886,468,465	1,443,775,780	3,189,333,253
	13.7 Total investments acquired (Lines 13.1 to 13.6)	35,989,558,463	21,797,806,528	50,899,711,460
14.	Net increase/(decrease) in contract loans and premium notes	(21,352,666)	(41,960,028)	(69,729,173)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,555,925,914)	(4,862,234,472)	(10,883,547,162)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	1,994,918,431	664,851	741,164
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	523,400,000	(100,000,000)	10,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	7,219,124,938	118,647,946	62,782,229
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(1,927,296,603)	(1,076,726,376)	(97,376,307)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	7,810,146,766	(1,057,413,579)	(23,852,914)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	8,769,117,134	(1,733,428,375)	(3,004,557,121)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	536,335,033	3,540,892,164	3,540,892,154
	19.2 End of period (Line 18 plus Line 19.1)	9,305,452,167	1,807,463,789	536,335,033

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

20.0001. Exchange/transfer/conversion/distribution of invested assets	2,751,389,654	2,783,963,654	5,730,332,631
20.0002. Capitalized interest	222,151,581	220,209,052	481,533,190
20.0003. Additional amounts credited or applied to annuities	1,177,263,149	1,133,415,791	2,314,298,252
20.0004. Interest credited on deposit type contracts	396,931,901	338,077,357	674,146,957

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	112,425,987	122,755,852	250,404,361
2.	Group life	18,141,453	19,795,166	40,164,616
3.	Individual annuities	2,417,405,945	3,545,033,024	6,350,068,007
4.	Group annuities	6,732,883,564	6,913,304,861	13,441,051,702
5.	Accident & health	8,033,049	8,237,501	16,210,594
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	9,288,889,998	10,609,126,404	20,097,899,280
9.	Deposit-type contracts	3,047,114,432	1,134,367,375	2,076,914,663
10.	Total (Lines 8 and 9)	12,336,004,430	11,743,493,779	22,174,813,943

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Principles

The financial statements of Teachers Insurance and Annuity Association of America (“TIAA” or the “Company”) are presented on the basis of statutory accounting principles prescribed or permitted by the New York State Department of Financial Services (“NYDFS” or the “Department”); a comprehensive basis of accounting that differs from accounting principles generally accepted in the United States (“GAAP”). The Department requires insurance companies domiciled in the State of New York to prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”), subject to any deviation prescribed or permitted by the Department (“New York SAP”).

Under Regulation No. 172 (11 NYCRR 83), the Department did not adopt certain NAIC SAP guidance, specifically subparagraph 2.d. of SSAP No. 26, Bonds, and the third sentence in footnote 1 of SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities, to treat certain exchange traded funds ("ETFs") designated by the Securities Valuation Office ("SVO"), ("SVO-Identified ETFs"), as qualifying for bond accounting treatment. Rather, the Department requires these SVO-identified ETFs to be reflected as equities under SSAP No. 30, "Unaffiliated Common Stock". However, if the ETF meets certain criteria, the asset valuation reserve ("AVR") and interest maintenance reserve ("IMR") may be retained under SSAP No. 26, and the ETF can be treated as a bond for the purpose of a domestic insurer's risk based capital ("RBC") report. The total balance of investment grade ETF holdings treated as equities as of June 30, 2026 and December 31, 2025, but treated as bonds for AVR, IMR, and RBC, are $1,116,353,264 and $2,248,338,965, respectively. This prescribed practice does not result in a difference to net income or capital and contingency reserves when compared to NAIC SAP.

A reconciliation of the Company’s net income and capital and contingency reserves between NAIC SAP and practices prescribed or permitted by the State of New York is shown below:

	SSAP#	F/S Page	F/S Line	06/30/2026	12/31/2025
Net Income, New York SAP				$ (884,250,525)	$ (161,670,968)
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51	4	19	857,192	1,985,985
Additional Reserves for Variable Annuities	51	4	19	21,900	(22,323)
Net Income, NAIC SAP				$ (885,129,617)	$ (163,634,630)
Capital and Contingency Reserves, New York SAP				$ 43,465,633,830	$ 41,672,887,170
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Deferred Premium Asset Limitation	51, 61	2	15.2	(346,593)	(361,366)
Additional Reserves for Term Conversions	51	3	1	(14,029,609)	(14,886,801)
Additional Reserves for Variable Annuities	51	3	1	(998)	(22,898)
Capital and Contingency Reserves, NAIC SAP				$ 43,480,011,030	$ 41,688,158,235

The additional reserve for term conversions results from the Department requiring in Regulation No. 147 (11 NYCRR 98), Valuation of Life Insurance Reserves, Section 98.4 for any policy which guarantees renewal, or conversion to another policy, without evidence of insurability, additional reserves shall be held to account for excess mortality due to anti-selection with appropriate margins to cover expenses and risk of moderately adverse deviations in experience.

The additional reserve for variable annuities results from the Department prescribing a floor under Regulation No. 213 (11 NYCRR 103), Principle-Based Reserving. Therefore, the Company's reported reserve for variable annuities is the greater of those prescribed under the NAIC Valuation Manual ("VM") in section VM-21 Requirements for Principle-Based Reserves for Variable Annuities ("VM-21"), and Regulation No. 213.

The deferred premium asset limitation results from the NYDFS Circular Letter No. 11 (2010), which prescribed the calculation and clarified the accounting for deferred premium assets when reinsurance is involved.

The Company's risk based capital as of June 30, 2026, and December 31, 2025, would not have triggered a regulatory event without the use of the New York SAP prescribed practices.

B. Use of Estimates in Preparation of the Financial Statements

No material change

NOTES TO FINANCIAL STATEMENTS

C. Accounting Policy

(1) No material change

(2) Not applicable

(3) - (5) No material change

(6) Included within bonds are asset-backed securities. Estimated future cash flows and expected prepayment speeds are used to determine the amortization of asset-backed securities under the prospective method. Expected future cash flows and prepayment speeds are evaluated quarterly. Certain asset-backed securities are reported at the lower of amortized cost or fair value as a result of the NAIC modeling process.

For asset-backed securities which the Company has the intent and ability to hold for a period of time sufficient to recover the amortized cost basis, when an other-than-temporary impairment ("OTTI") has occurred because the Company does not expect to recover the entire amortized cost basis of the security, the amount of the OTTI recognized as a realized loss is the difference between the security's amortized cost basis and the present value of cash flows expected to be collected, discounted at the asset-backed security's effective interest rate.

For asset-backed securities, when an OTTI has occurred because the Company intends to sell the security or the Company does not have the intent and ability to retain the security for a period of time sufficient to recover the amortized cost basis, the amount of the OTTI realized is the difference between the security's amortized cost basis and fair value at the balance sheet date.

In periods subsequent to the recognition of an OTTI loss for an asset-backed security, the Company accounts for the other-than-temporarily impaired security as if the security had been purchased on the measurement date of the impairment. The difference between the new amortized cost basis and the cash flows expected to be collected is accreted as interest income in future periods based on prospective changes in cash flow estimates.

(7) - (13) No material change

D. Going Concern

The Company does not have any doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Not applicable

Accounting Changes

Recently Adopted Accounting Standards

The NAIC adopted 2024-10, *Book Value Separate Accounts*, in February 2025. Adopted revisions clarify measurement method guidance and prescribe guidance for how transfers to/from the general account and a book value separate account shall be recognized, which will ultimately result in a net zero impact in the IMR between the selling account and the purchasing account. The revisions are effective January 1, 2026. The adoption of this guidance did not have a material impact to the financial statements.

The NAIC adopted 2025-13, *Residential Mortgage Loans Held in Statutory Trusts*, in December 2025. These revisions add residential mortgage loans held in qualifying investment trusts to the scope of SSAP 37, *Mortgage Loans*. Additionally, the guidance requires reporting of these residential mortgage loans on Schedule B - Mortgage Loans. The revised guidance is effective January 1, 2027 with early adoption permitted beginning January 1, 2026. The Company adopted this guidance on January 1, 2026 which resulted in the reclassification of approximately $800 million of residential mortgage loans held in a trust from Other Invested Assets (Schedule BA) to Mortgage Loans (Schedule B).

Corrections of Errors

No material corrections

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans

No material change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Asset-Backed Securities

(1) The near-term prepayment assumptions for asset-backed securities are based on historical averages drawing from performance experience for a particular transaction and may vary by security type. The long-term assumptions are adjusted based on expected performance.

(2) The following table represents OTTI on securities with the intent to sell for each quarter of 2026:

	1	2		3
	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		
		(2a) Interest	(2b) Non-interest	Fair Value 1-(2a+2b)
OTTI recognized 1st Quarter				
a. Intent to sell	$ 811,534	$ 14	$ 187,757	$ 623,763
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
c. Total 1st Quarter (a+b)	$ 811,534	$ 14	$ 187,757	$ 623,763
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 17,179,672	$ 235,616	$ —	$ 16,944,056
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
f. Total 2nd Quarter (d+e)	$ 17,179,672	$ 235,616	$ —	$ 16,944,056
OTTI recognized 3rd Quarter				
g. Intent to sell	$ —	$ —	$ —	$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
i. Total 3rd Quarter (g+h)		$ —	$ —	$ —
OTTI recognized 4th Quarter				
j. Intent to sell	$ —	$ —	$ —	$ —
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
l. Total 4th Quarter (j+k)	$ —	$ —	$ —	$ —
m. Annual Aggregate Total (c+f+i+l)		$ 235,630	$ 187,757	

NOTES TO FINANCIAL STATEMENTS

(3) The following table represents asset-backed securities with an other-than-temporary impairment recognized in the current reporting period by the Company where the present value of cash flows expected to be collected is less than the amortized cost basis:

CUSIP	Book/Adj. Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value as of Impairment Date	Date of Financial Statement Where Reported
61945WAC3	$ 2,380,647	$ 424,765	$ (1,955,882)	$ 424,765	$ 424,250	3/31/2026
12515ABJ8	8,406,939	6,829,199	(1,577,739)	6,829,199	6,829,251	6/30/2026
62878HAA9	27,559,617	14,108,487	(13,451,130)	14,108,487	14,108,487	6/30/2026
62883*AF9	23,808,693	12,114,634	(11,694,059)	12,114,634	12,114,634	6/30/2026
62883*AA0	53,177,975	27,091,705	(26,086,270)	27,091,705	27,091,705	6/30/2026
62878HAB7	4,593,270	2,351,415	(2,241,855)	2,351,415	2,272,659	6/30/2026
62883*AC6	29,543,321	15,050,948	(14,492,373)	15,050,948	15,050,948	6/30/2026
44509PAB4	77,272,996	38,636,498	(38,636,498)	38,636,498	38,636,498	6/30/2026
62883*AB8	11,819,131	6,172,424	(5,646,707)	6,172,424	5,909,565	6/30/2026
62883*AD4	60,032,023	30,583,524	(29,448,499)	30,583,524	30,583,524	6/30/2026
44509PAA6	28,174,872	14,421,182	(13,753,691)	14,421,182	14,421,182	6/30/2026
Total			**$ (158,984,703)**			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 221,969,951
2. 12 Months or Longer	$ 1,885,577,578

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 9,247,378,675
2. 12 Months or Longer	$ 20,689,302,343

(5) The Company's management periodically reviews the investment portfolios and identifies investments which may have deteriorated in credit quality and are candidates for impairment. The Company develops cash flows as part of its impairment review process. Where the cash flows support the recovery of the principal balance, the Company concludes that the impairment is not other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) No material change

(2) No material change

(3) a. No material change

b. The fair value of the collateral received for the securities lending program was $1,269,718,506. This collateral is cash and was not sold or re-pledged as of June 30, 2026.

c. No material change

(4) No material change

(5) No material change

(6) Not applicable

(7) No material change

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities. If at anytime the fair value of the collateral is less than 100% of the purchase price paid by the Company, the counterparty shall be obligated to deliver additional collateral, the fair value of which, together with fair value of all collateral then held in connection with the transaction, at least equals 102% of the purchase price of the transferred securities. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its right with respect to the collateral, including a sale of the collateral. The Company records the amount paid for these securities purchased under agreements to resell in short-term investments. At June 30, 2026, the Company did not hold short-term investments for reverse repurchase agreements.

(2) Type of Repo Trades Used

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Bilateral (YES/NO)	NO	NO		
b.	Tri-Party (YES/NO)	YES	YES		

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	$ 1,592,000,000	$ 175,000,000	$ —	$ —
3. 2 Days to 1 Week	$ —	$ —	$ —	$ —
4. >1 Week to 1 Month	$ —	$ —	$ —	$ —
5. >1 Month to 3 Months	$ —	$ —	$ —	$ —
6. >3 Months to 1 Year	$ —	$ —	$ —	$ —
7. >1 Year	$ —	$ —	$ —	$ —
b. Ending Balance				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	$ —	$ —	$ —	$ —
3. 2 Days to 1 Week	$ —	$ —	$ —	$ —
4. >1 Week to 1 Month	$ —	$ —	$ —	$ —
5. >1 Month to 3 Months	$ —	$ —	$ —	$ —
6. >3 Months to 1 Year	$ —	$ —	$ —	$ —
7. >1 Year	$ —	$ —	$ —	$ —

(4) Aggregate Narrative Disclosure of Fair Value Securities Sold and/or Acquired that Resulted in Default

Not applicable

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	$1,592,000,000	$ 175,000,000	$ —	$ —
b. Ending Balance	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

None

(7) Collateral Provided - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$1,623,840,000	$ 178,500,000	$ —	$ —
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ —	$ —	$ —	$ —
3. Securities (BACV)	$ —	$ —	$ —	$ —
4. Nonadmitted Subset (BACV)	$ —	$ —	$ —	$ —

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

None

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

At June 30, 2026, the Company did not have a recognized receivable for return of collateral.

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

At June 30, 2026, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No material change

K. Low Income Housing Tax Credits (“LIHTC”)

Not applicable

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged), (in millions)

		Gross (Admitted and Nonadmitted) Restricted										
		Current Year					Prior Year	Current Year				
		1	2	3	4	5	6	7	8	9	10	11
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
b.	Collateral held under security lending agreements	1,270	—	4	—	1,274	2,478	(1,204)	—	1,274	0.325 %	0.330 %
c.	Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
d.	Subject to reverse repurchase agreements	—	—	468	—	468	288	180	—	468	0.119 %	0.121 %
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
g.	Placed under option contracts	—	—	—	—	—	—	—	—	—	— %	— %
h.	Letter stock or securities restricted as to sale – excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	— %	— %
i.	FHLB capital stock	629	—	—	—	629	375	254	—	629	0.161 %	0.163 %
j.	On deposit with states	19	—	—	—	19	19	—	—	19	0.005 %	0.005 %
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	— %	— %
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	16,161	—	—	—	16,161	8,804	7,357	—	16,161	4.126 %	4.184 %
m.	Pledged as collateral not captured in other categories	1,253	—	—	—	1,253	2,061	(808)	—	1,253	0.320 %	0.324 %
n.	Other restricted assets	—	—	26	—	26	26	—	—	26	0.007 %	0.007 %
o.	Collateral assets received and on balance sheet	538	—	—	—	538	612	(74)	—	538	0.137 %	0.139 %
p.	Assets held under modco reinsurance agreements	250	—	169	—	419	406	13	—	419	0.107 %	0.108 %
q.	Assets held under funds withheld reinsurance agreements	—	—	—	—	—	—	—	—	—	— %	— %
r.	**Total restricted assets (Sum of a through q)**	$ 20,120	$ —	$ 667	$ —	$ 20,787	$ 15,069	$ 5,718	$ —	$ 20,787	5.307 %	5.381 %

(a) Subset of Column 1
(b) Subset of Column 3
(c) Column 5 divided by Assets Page, Column 1, Line 28
(d) Column 9 divided by Assets Page, Column 3, Line 28

Note: The reconciliation to the General Interrogatories in table 5L(1) is excluded as it is only applicable in the annual statement.

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted and Nonadmitted) Restricted									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting (S/A) Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative Collateral	$ 1,253	$ —	$ —	$ —	$ 1,253	$ 2,061	$ (808)	$ 1,253	0.320 %	0.324 %
Total (c)	$ 1,253	$ —	$ —	$ —	$ 1,253	$ 2,061	$ (808)	$ 1,253	0.320 %	0.324 %
Amount of Total pledged under derivative contracts	1,253	—	—	—	1,253	2,061	(808)	1,253	xxx	xxx
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	xxx	xxx

(3) Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate) (in millions)

	Gross (Admitted and Nonadmitted) Restricted									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting (S/A) Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Real estate deposits	$ —	$ —	$ 26	$ —	$ 26	$ 26	$ —	$ 26	0.007 %	0.007 %
Total	$ —	$ —	$ 26	$ —	$ 26	$ 26	$ —	$ 26	0.007 %	0.007 %

NOTES TO FINANCIAL STATEMENTS

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

		1	2	3	4	5	6	7	8
	Assets	Book/ Adjusted Carrying Value ("BACV") Collateral ***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets **
	General Account:								
a	Cash, Cash Equivalents and Short-Term Investments	$ 538			$ 538		$ —	0.161 %	0.163 %
b	Schedule D, Part 1, Section 1		244			208	—	0.073 %	0.074 %
c	Schedule D, Part 1, Section 2		4			3	—	0.001 %	0.001 %
d	Schedule D, Part 2, Section 1		2			1	—	0.001 %	0.001 %
e	Schedule D, Part 2, Section 2						—	— %	— %
f	Schedule B						—	— %	— %
g	Schedule A						—	— %	— %
h	Schedule BA, Part 1						—	— %	— %
i	Schedule DL, Part 1	1,270			1,270		—	0.380 %	0.386 %
j	Other	—	—	—	—	—	—	— %	— %
k	**Total Assets (a+b+c+d+e+f+g+h+i+j)**	$ 1,808	$ 250	$ —	$ 1,808	$ 212	$ —	0.616 %	0.625 %
l	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Separate Account:								
m	Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
n	Schedule D, Part 1, Section 1	—	—	—	—	—	—	— %	— %
o	Schedule D, Part 1, Section 2	—	—	—	—	—	—	— %	— %
p	Schedule D, Part 2, Section 1	—	—	—	—	—	—	— %	— %
q	Schedule D, Part 2, Section 2	—	169	—	—	169	—	0.296 %	0.296 %
r	Schedule B	—	—	—	—	—	—	— %	— %
s	Schedule A	—	—	—	—	—	—	— %	— %
t	Schedule BA, Part 1	—	—	—	—	—	—	— %	— %
u	Schedule DL, Part 1	4	—	—	4	—	—	0.007 %	0.007 %
v	Other	—	—	—	—	—	—	— %	— %
w	**Total Assets (m+n+o+p+q+r+s+t+u+v)**	$ 4	$ 169	$ —	$ 4	$ 169	$ —	0.303 %	0.303 %
x	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k = Sum of Column 1, 2, and 3 divided by Asset Page, Line 26 (Column 1)

* w = Sum of Column 1, 2, and 3 divided by Asset Page, Line 27 (Column 1)

** k = Sum of Column 1, 2, and 3 divided by Asset Page, Line 26 (Column 3)

** w = Sum of Column 1, 2, and 3 divided by Asset Page, Line 27 (Column 3)

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

	Assets	9 Book/ Adjusted Carrying Value (BACV)	10 Related Party Code	11	12	13	14	15
		FWH Including Modco	1	2	3	4	5	6
	General Account:							
a	Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b	Schedule D, Part 1, Section 1	244	—	—	—	—	—	244
c	Schedule D, Part 1, Section 2	4	—	—	—	—	—	4
d	Schedule D, Part 2, Section 1	2	—	—	—	—	—	2
e	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
f	Schedule B	—	—	—	—	—	—	—
g	Schedule A	—	—	—	—	—	—	—
h	Schedule BA, Part 1	—	—	—	—	—	—	—
i	Schedule DL, Part 1	—	—	—	—	—	—	—
j	Other	—	—	—	—	—	—	—
k	**Total Assets (a+b+c+d+e+f+g+h+i+j)**	**$ 250**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ 250**
l	Percentage to Total FWH Assets (including Modco)	100.00 %	— %	— %	— %	— %	— %	100.00 %
	Separate Account:							
m	Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	$ —
n	Schedule D, Part 1, Section 1	—	—	—	—	—	—	—
o	Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
p	Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q	Schedule D, Part 2, Section 2	169	—	—	—	—	—	169
r	Schedule B	—	—	—	—	—	—	—
s	Schedule A	—	—	—	—	—	—	—
t	Schedule BA, Part 1	—	—	—	—	—	—	—
u	Schedule DL, Part 1	—	—	—	—	—	—	—
v	Other	—	—	—	—	—	—	—
w	**Total Assets (m+n+o+p+q+r+s+t+u+v)**	**$ 169**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ 169**
x	Percentage to Total FWH Assets (including Modco)	100.00 %	— %	— %	— %	— %	— %	100.00 %

The Company receives primarily cash collateral for derivatives. The company reinvests the cash collateral or uses the cash for general corporate purposes.

		1 Amount	2 % of Liability to Total Liabilities*
y	Recognized Obligation to Return Collateral Asset (General Account)	$ 1,808	0.624 %
z	Recognized Obligation to Return Collateral Asset (Separate Account)	$ 4	0.006 %
aa	Recognized Obligation for Modco assets (General Account)	$ 250	0.086 %
bb	Recognized Obligation for Modco assets (Separate Account)	$ 169	0.284 %
cc	Recognized Obligation FWH (excluding Modco) assets (General Account)	$ —	— %
dd	Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$ —	— %

* For lines y, ac, and cc, Column 2 equals Column 1 divided by Liability Page, Line 26 (Column 1)

* For lines z, bb, and dd, Column 2 equals Column 1 divided by Liability Page, Line 27 (Column 1)

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

Not applicable

M. Working Capital Financial Investments

Not applicable

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

No material change

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No material change

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

Not applicable

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

No material change

7. Investment Income

No material change

8. Derivative Instruments

A. (1) - (7) No material change

(8) - (9) Not applicable

B. Not applicable

9. Federal Income Tax

No material change

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

No material change

11. Debt

A. No material change

B. FHLBNY (Federal Home Loan Bank of New York) Agreements

(1) The Company is a member of the Federal Home Loan Bank of New York (FHLBNY). Through its membership, the Company has the ability to conduct business activity (advances) with the FHLBNY. It is part of the Company’s strategy to utilize these funds to provide additional liquidity to supplement existing sources or use the funds to earn a spread on its investment. The Company is required to pledge collateral to the FHLBNY in the form of eligible securities for all advances received. The Company considers the amount of collateral pledged to the FHLBNY as the amount encumbered by advances from the FHLBNY at a point in time.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Total

	1 Total (2+3)	2 General Account	3 Separate Account
1. Current Year as of June 30, 2026			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	50,000,000	50,000,000	—
c) Activity Stock	579,006,000	579,006,000	—
d) Excess Stock	—		—
e) Aggregate Total (a+b+c+d)	$ 629,006,000	$ 629,006,000	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 19,635,856,205	XXX	XXX
2. Prior Year-end as of December 31, 2025			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	50,000,000	50,000,000	—
c) Activity Stock	325,300,500	325,300,500	—
d) Excess Stock	—	—	—
e) Aggregate Total (a+b+c+d)	$ 375,300,500	$ 375,300,500	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 19,018,104,308	XXX	XXX

The Company has determined the estimated maximum borrowing capacity as $19,635,856,205. The Company calculated this amount using 5% of total net admitted assets at the current reporting date.

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months or Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 50,000,000	$ 50,000,000	$ —	$ —	$ —	$ —

(3) Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 14,238,289,874	$ 16,160,583,533	$ 12,866,800,000
2. Current Year General Account Total Collateral Pledged	$ 14,238,289,874	$ 16,160,583,533	$ 12,866,800,000
3. Current Year Separate Account Total Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 8,076,764,361	$ 8,804,240,451	$ 7,228,900,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 16,569,592,469	$ 18,647,966,383	$ 14,971,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 16,569,592,469	$ 18,647,966,383	$ 14,971,000,000
3. Current Year Separate Account Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 8,948,115,645	$ 9,741,557,022	$ 8,008,900,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	1 Total (2+3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
a) Debt	$ 633,400,000	$ 633,400,000	$ —	XXX
b) Funding Agreements	12,233,400,000	12,233,400,000	—	12,233,400,000
c) Other	—		—	XXX
d) Aggregate Total (a+b+c)	$ 12,866,800,000	$ 12,866,800,000	$ —	$ 12,233,400,000
2. Prior Year-end				
a) Debt	$ 110,000,000	$ 110,000,000	$ —	XXX
b) Funding Agreements	7,118,900,000	7,118,900,000	—	7,118,900,000
c) Other	—	—	—	XXX
d) Aggregate Total (a+b+c)	$ 7,228,900,000	$ 7,228,900,000	$ —	$ 7,118,900,000

b. Maximum Amount during Reporting Period (Current Year)

	1 Total (2+3)	2 General Account	3 Separate Account
Current Year			
1. Debt	$ 2,728,000,000	$ 2,728,000,000	$ —
2. Funding Agreements	12,243,000,000	12,243,000,000	—
3. Other	—		—
4. Aggregate Total (Lines 1+2+3)	$ 14,971,000,000	$ 14,971,000,000	$ —

c. FHLB - Prepayment Obligations

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

C. Not applicable

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

A. Defined Benefit Plan

(1) - (3) No material change

(4) Components of net periodic benefit cost for year to date:

		Pension Benefits		Postretirement Benefits	
		June 30, 2026	December 31, 2025	June 30, 2026	December 31, 2025
a.	Service cost	$ —	$ —	$ —	$ —
b.	Interest cost	354,564	709,128	985,192	1,970,384
c.	Expected return on plan assets	—	—	—	—
d.	Amortization of unrecognized transition obligation or transition asset	—	—	—	—
e.	Amount of recognized gains and losses	(21,539)	(43,079)	—	—
f.	Amount of prior service cost recognized	—	—	(1,993,034)	(3,986,068)
g.	Amount of gain or loss recognized due to a settlement or curtailment	—	—	147,490	294,980
h.	Total net periodic benefit cost	$ 333,025	$ 666,049	$ (860,352)	$ (1,720,704)

(5) - (11) No material change

(12) - (18) Not applicable

B-D. Not applicable as the Company does not have any plan assets.

E. Defined Contribution Plans

No material change

F. Multiemployer Plans

Not applicable

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans

Not applicable

H. Post employment Benefits and Compensated Absences

Not applicable

I. Impact of Medicare Modernization Act on Post-retirement Benefits

No material change

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

(A) - (H) No material change

(I) Changes in the balance of special surplus funds for the period ended June 30, 2026 are as follows:

Balance at December 31, 2025	$	41,672,887,170
Net Loss		(884,250,525)
Change in net unrealized capital gains (losses) less capital gains tax of $(21,424,374)		242,422,033
Change in net deferred income tax		(6,386,308)
Change in nonadmitted assets		6,461,961
Change in liability for reinsurance in unauthorized companies (increase) or decrease		1,537,036
Change in asset valuation reserve		421,584,520
Other changes in surplus in Separate Accounts Statement		18,305,057
Change in surplus notes		1,994,918,431
Other, net		(1,845,545)
Balance at June 30, 2026	$	43,465,633,830

(J) No material change

(K) The following table provides information related to the Company's outstanding surplus notes as of June 30, 2026:

Item Number	Date Issued	Interest rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
1000	12/16/2009	6.850 %	$ 2,000,000,000	N	$ 1,049,366,956	$ 1,049,389,488	$ —
2000	09/18/2014	4.900 %	1,650,000,000	N	1,649,028,159	1,649,053,506	—
4000	05/08/2017	4.270 %	2,000,000,000	N	1,995,418,000	1,995,524,558	—
5000	05/07/2020	3.300 %	1,250,000,000	N	1,248,643,378	1,248,670,910	—
6000	06/12/2026	6.050 %	2,000,000,000	N	—	1,994,629,905	—
Total	xxx	xxx	$ 8,900,000,000	xxx	$ 5,942,456,493	$ 7,937,268,367	$ —

Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1000	$ 35,962,500	$ 1,186,762,500	— %	$ —	$ 950,000,000	12/16/2039
2000	40,425,000	929,101,250	— %	—	—	09/15/2044
4000	42,700,000	770,260,556	— %	—	—	05/15/2047
5000	20,625,000	248,416,667	— %	—	—	05/15/2050
6000	—	—	— %	—	—	06/15/2056
Total	$ 139,712,500	$ 3,134,540,973	xxx	$ —	$ 950,000,000	xxx

NOTES TO FINANCIAL STATEMENTS

Item Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1000	N	N	N	N	N/A
2000	N	N	N	N	N/A
4000	N	N	N	N	N/A
5000	N	N	N	N	N/A
6000	N	N	N	N	N/A
Total	xxx	xxx	xxx	xxx	xxx

Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
1000	$ —	$ —	N
2000	—	—	N
4000	—	—	N
5000	—	—	N
6000	—	—	N
Total	$ —	$ —	xxx

The instruments listed in the above table, are unsecured debt obligations of the type generally referred to as “surplus notes” and are issued in accordance with Section 1307 of the New York Insurance Law. The surplus notes are subordinated in right of payment to all present and future indebtedness, policy claims and other creditor claims of the Company and rank *pari passu* with any future surplus notes of the Company and with any other similarly subordinated obligations.

The notes were issued in a transaction pursuant to Rule 144A under the Securities Act of 1933, as amended, and the notes are evidenced by one or more global notes deposited with a custodian for, and registered in the name of a nominee of, The Depository Trust Company.

No subsidiary or affiliate of the Company is an obligor or guarantor of the notes, which are solely obligations of the Company. No affiliates of the Company hold any portion of the notes.

The notes are not scheduled to repay any principal prior to maturity. Each payment of interest and principal may be made only with the prior approval of the Superintendent and only out of the Company’s surplus funds, which the Superintendent of the Department determines to be available for such payments under New York Insurance Law. In addition, provided that approval is granted by the Superintendent of the Department, the notes may be redeemed at the option of the Company at any time at the “make-whole” redemption price equal to the greater of the principal amount of the notes to be redeemed, or the sum of the present values of the remaining scheduled interest and principal payments, excluding accrued interest as of the redemption date, discounted to the redemption date on a semi-annual basis at the adjusted Treasury rate plus a pre-defined spread, plus in each case, accrued and unpaid interest payments on the notes to be redeemed to the redemption date.

(L)-(M) The Company has no restatement of surplus due to quasi-reorganizations.

14. Liabilities, Contingencies and Assessments

No material change

15. Leases

No material change

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

No material change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable

B. Transfer and Servicing of Financial Assets

(1) No material change

(2) The fair value of securities on loan was $1,241,345,837. The fair value of cash collateral received as of June 30, 2026, was $1,269,718,506. This collateral is reported in “Securities lending reinvested collateral assets” with an offsetting collateral liability of $1,269,718,506 included in “Payable for securities lending”.

(3)-(7) Not applicable

C. Wash Sales

Not applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

20. Fair Value Measurements

A. Included in the Company’s financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stocks when carried at the lower of cost or fair value.

Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

Fair values of financial instruments are based on quoted market prices when available. When quoted market prices are not available, fair values are primarily provided by a third party pricing service for identical or comparable assets, or through the use of valuation methodologies using observable market inputs. These fair values are generally estimated using discounted cash flow analysis, incorporating current market inputs for similar financial instruments with comparable terms and credit quality. In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve management estimation and judgment for many factors including market bid/ask spreads, and such estimations may become significant with increasingly complex instruments or pricing models.

The Company’s financial assets and liabilities measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, Fair Value Measurements. The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three broad levels. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset’s or a liability’s classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Level 1 and Level 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – Inputs are unadjusted quoted prices in active markets for identical assets and liabilities that the Company has the ability to access at the measurement date.

Level 2 – Other than quoted prices within Level 1 inputs that are observable for the asset or liability, either directly or indirectly.

Level 2 inputs include:

- Quoted prices for similar assets or liabilities in active markets,
- Quoted prices for identical or similar assets or liabilities in markets that are not active,
- Inputs other than quoted prices that are observable for the asset or liability,
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

Level 3 – Inputs are unobservable inputs for the asset or liability supported by little or no market activity. Unobservable inputs reflect the Company's own assumptions about the assumptions that market participants would use in pricing the asset or liability. The Company's data used to develop unobservable inputs is adjusted if information is reasonably available without undue cost and effort that indicates that market participants would use different assumptions.

Considerable judgment is required to interpret market data in developing the estimates of fair value for financial instruments for which there are no available market value quotations. The estimates presented are not necessarily indicative of the amounts the Company could have realized in a market exchange. The use of different market assumptions and/or estimation methodologies may have a material effect on the estimated fair value amounts.

NAV Practical Expedient - TIAA has elected the NAV Practical expedient for certain investments held by its separate account. These investments are excluded from the valuation hierarchy, as these investments are fair valued using their net asset value as a practical expedient since market quotations or values from independent pricing services are not readily available. The separate account assets that have elected the NAV practical expedient represent investments in limited partnerships and limited liability companies that invest in real estate properties. The fair value, determined by the NAV practical expedient, of these assets were $806,189,564, and total unfunded commitments were $287,128,103 at June 30, 2026. For these investments, redemptions are prohibited prior to liquidation.

(1) Financial assets and liabilities measured and reported at fair value:

The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value at June 30, 2026:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
Issuer Credit Obligation	$ —	$ 1,212,809,918	$ —	$ —	$ 1,212,809,918
Asset-Backed Securities	—	349,878,307	2,900,382	—	352,778,689
Total Bonds	$ —	$ 1,562,688,225	$ 2,900,382	$ —	$ 1,565,588,607
Other Invested Assets					
Debt Securities That Do Not Qualify as Bonds	$ —	$ 169,455,062	$ —	$ —	$ 169,455,062
Total Other Invested Assets	$ —	$ 169,455,062	$ —	$ —	$ 169,455,062
Common Stocks					
Industrial and Miscellaneous	$ 1,995,724,289	$ 70,330,910	$ 685,751,527	$ —	$ 2,751,806,726
Total Common Stocks	$ 1,995,724,289	$ 70,330,910	$ 685,751,527	$ —	$ 2,751,806,726
Total Preferred Stocks	$ —	$ 766,589,583	$ 32,994,321	$ —	$ 799,583,904
Derivatives:					
Foreign exchange contracts	$ —	$ 482,806,406	$ —	$ —	$ 482,806,406
Total return swaps	57,644	—	—	—	57,644
Total Derivatives	$ 57,644	$ 482,806,406	$ —	$ —	$ 482,864,050
Separate Account Assets, Net	$ 32,383,865,793	$ 1,683,680,387	$ 22,477,313,641	$806,189,564	$ 57,351,049,385
Total assets at fair value/NAV	$ 34,379,647,726	$ 4,735,550,573	$ 23,198,959,871	$806,189,564	$ 63,120,347,734
Liabilities at fair value:					
Derivatives					
Interest Rate Contracts	$ —	$ 3,453,037	$ —	$ —	$ 3,453,037
Foreign exchange contracts	—	322,544,015	—	—	322,544,015
Total return swaps	15,820	—	—	—	15,820
Total liabilities at fair value	$ 15,820	$ 325,997,052	$ —	$ —	$ 326,012,872

(2) Reconciliation of Level 3 assets and liabilities measured and reported at fair value:

The following is a reconciliation of the beginning and ending balances for assets and liabilities measured and reported at fair value using Level 3 inputs at June 30, 2026 (in millions):

	Balance at 1/1/2026	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2026
Issuer Credit Obligations	$ —	$ —	$ —	$ —	$ (4.7)	$ —	$ 4.7	$ —	$ —	$ —
Asset-Backed Securities	3.1	—	—	0.1	(0.1)	—	—	—	(0.2)	2.9
Common Stock	439.1	—	—	—	(7.0)	4,419.3	—	(4,165.6)	—	685.8
Preferred Stock	47.9	—	—	(1.8)	(13.1)	—	—	—	—	33.0
Separate Account	22,070.3	—	—	(78.7)	213.4	546.4	—	(366.1)	92.0	22,477.3
Total	$22,560.4	$ —	$ —	$ (80.4)	$ 188.5	$ 4,965.7	$ 4.7	$(4,531.7)	$ 91.8	$ 23,199.0

(3) The Company's policy is to recognize transfers into and out of Level 3 at the actual date of the event or change in circumstances that caused the transfer.

(4) See 20.B.

(5) a. Derivative assets and liabilities fair value disclosures on a gross basis are included in 20.A.1 above.
b. Since there are no derivative assets or liabilities measured and reported at fair value classified in Level 3, the reconciliation disclosures required under 20.A.2 and 20.A.3 are not applicable. For disclosures required under 20.A.4 see 20.B.

B. The estimated fair values of the financial assets and liabilities presented within this note are determined by the Company using market information available as of June 30, 2026. The following is a summary of the valuation techniques and inputs used in the fair value measurements for all financial instruments, including those assets and liabilities carried at fair value in the Company's statement of financial position.

Level 1 financial instruments

Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Common stock and separate account assets in Level 1 primarily include mutual fund investments valued by the respective mutual fund companies, exchange listed equities, and public real estate investment trusts. Bonds ETFs are classified as common stock and are valued using quoted market prices.

Derivative assets and liabilities classified in Level 1 represent over-the-counter instruments that replicate bond ETFs and are valued using quoted market prices.

Cash included in Level 1 represents cash on hand.

Level 2 financial instruments

Bonds included in Level 2 are valued principally by third party pricing services using market observable inputs. Because most bonds do not trade daily, independent pricing services regularly derive fair values using recent trades of securities with similar features. When recent trades are not available, pricing models are used to estimate the fair values of securities by discounting future cash flows at estimated market interest rates. Typical inputs to models used by independent pricing services include but are not limited to benchmark yields, reported trades, broker-dealer quotes, issuer spreads, benchmark securities, bids, offers, reference data, and industry and economic events. Additionally, for asset-backed securities, valuation is based primarily on market inputs including benchmark yields, expected prepayment speeds, loss severity, delinquency rates, weighted average coupon, weighted average maturity and issuance specific information. Issuance specific information includes collateral type, payment terms of underlying assets, payment priority within the tranche, structure of the security, deal performance and vintage of loans.

Preferred stocks included in Level 2 include those which are traded in an inactive market for which prices for identical securities are not available. Valuations are based principally on observable inputs including quoted prices in markets that are not considered active.

Derivative assets and liabilities classified in Level 2 represent over-the-counter instruments that include, but are not limited to, fair value hedges using foreign currency swaps, foreign currency forwards, interest rate swaps, credit default swaps, bond forwards, total return swaps and swaptions. Fair values for these instruments are determined internally using market observable inputs that include, but are not limited to, forward currency rates, interest rates, credit default rates and published observable market indices.

Other invested assets in Level 2 include surplus notes that are valued by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. Additionally, for residual tranches or interests, valuation may be based on market inputs including benchmark yields, expected prepayment speeds, loss severity, delinquency rates, weighted average coupon, weighted

average maturity and issuance specific information. Issuance specific information includes collateral type, payment terms of underlying assets, payment priority within the tranche, structure of the security, deal performance and vintage of loans.

Separate account assets in Level 2 consist principally of short-term government agency notes and corporate bonds that are valued principally by third party pricing services using market observable inputs.

Cash equivalents, short-term investments, and common stock included in Level 2 are valued principally by third party services using market observable inputs.

Level 3 financial instruments

Valuation techniques for issuer credit obligations, asset-backed securities, and debt securities that do not qualify as bonds within other invested assets included in Level 3 are generally the same as those described in Level 2 except that the techniques utilize inputs that are not readily observable in the market, including illiquidity premiums and spread adjustments to reflect industry trends or specific credit-related issues. The Company assesses the significance of unobservable inputs for each security and classifies that security in Level 3 as a result of the significance of unobservable inputs.

Estimated fair value for privately traded common equity securities are principally determined using valuation and discounted cash flow models that require a substantial level of judgment. Included in Level 3 common stock is the Company's holdings in the FHLBNY stock as described in Note 11.B - FHLBNY Agreements. As prescribed in the FHLBNY's capital plan, the par value of the capital stock is $100 and all capital stock is issued, redeemed, repurchased, or transferred at par value. Since there is not an observable market for the FHLBNY's stock, these securities have been classified as Level 3.

Preferred stocks are valued using valuation and discounted cash flow models that require a substantial level of judgment.

Mortgage loans are valued using discounted cash flow models that utilize inputs which include loan and market interest rates, credit spreads, the nature and quality of underlying collateral and the remaining term of the loans.

Derivatives assets and liabilities classified as Level 3 represent structured financial instruments that rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be corroborated by observable market data. Significant inputs that are unobservable generally include references to inputs outside the observable portion of credit curves or other relevant market measures. These unobservable inputs require significant management judgment or assumptions. Level 3 methodologies are validated through periodic comparison of the Company’s fair values to external broker-dealer values.

Contract loans are fully collateralized by the cash surrender value of underlying insurance policies and are valued based on the carrying value of the loan, which is determined to be its fair value, and are classified as Level 3.

Separate account assets classified as Level 3 primarily include directly owned real estate properties, real estate joint ventures and real estate limited partnerships. Directly owned real estate properties are valued on a quarterly basis based on independent third party appraisals. Real estate joint venture interests are valued based on the fair value of the underlying real estate, any related mortgage loans payable and other factors such as ownership percentage, ownership rights, buy/sell agreements, distribution provisions and capital call obligations. Real estate limited partnership interests are valued based on the most recent net asset value of the partnership.

Separate account liabilities are accounted for at fair value, except the TIAA Stable Value Separate Account, which supports book value separate account agreements, in which case the assets are accounted for at amortized cost. Separate account liabilities reflect the contractual obligations of the insurer arising out of the provisions of the insurance contract.

FHLB debt provides additional liquidity to the Company to support general business operations. FHLB debt held by the Company is generally comprised of short term advances and is reflected as borrowed money within the Company's financial statements. Borrowings outstanding at June 30, 2026, had maturity dates less than three business days from the reporting date. Accordingly, the fair value of the debt is valued using the par value, which approximates fair value.

Deposit-type contracts include funding agreements used in an investment spread capacity. Fair value of funding agreements is determined by discounted cash flow analysis using funding agreement interest rates as of the reporting date. Other deposit-type contracts are valued based on the accumulated account value, which approximates fair value. All deposit-type contracts are classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

C. Aggregate fair value for all financial instruments

The aggregate fair value for all financial instruments and the level within the fair value hierarchy:

Assets:	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Issuer Credit Obligations	$ 167,361,159,910	$ 183,214,425,800	$ —	$ 166,981,977,352	$ 379,182,558	$ —	$ —
Asset-Backed Securities	42,378,736,126	44,101,359,811	—	41,895,197,110	483,539,016	—	—
Total Bonds	209,739,896,036	227,315,785,611	—	208,877,174,462	862,721,574	—	—
Common Stock	2,751,806,726	2,751,806,726	1,995,724,289	70,330,910	685,751,527	—	—
Preferred Stock	856,529,904	891,614,954	—	823,535,583	32,994,321	—	—
Mortgage Loans	32,744,785,858	35,885,550,755	—	—	32,744,785,858	—	—
Derivatives	896,388,539	1,818,133,595	57,644	(208,453,038) #	1,104,783,933	—	—
Other invested assets	467,232,114	443,684,198	—	467,231,157	957	—	—
Contract Loans	339,245,653	339,245,653	—	—	339,245,653	—	—
Separate Accounts	60,756,116,735	60,823,123,151	32,413,502,134	5,059,111,396	22,477,313,641	806,189,564	—
Cash, Cash Equivalents and Short Term Investments	9,251,853,533	9,253,925,928	954,327,304	8,297,526,229	—	—	—
Total	$ 317,803,855,098	$ 339,522,870,571	$ 35,363,611,371	$ 223,386,456,699	$ 58,247,597,464	$806,189,564	$ —

Liabilities:	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Deposit-type contracts	26,636,635,463	26,636,635,463	—	—	26,636,635,463	—	—
FHLB Debt	633,400,000	633,400,000	—	—	633,400,000	—	—
Separate Accounts	59,650,752,059	59,650,752,059	—	—	59,650,752,059	—	—
Derivatives	762,057,214	825,274,607	15,820	790,888,247	(28,846,853)*	—	—
Total	$ 87,682,844,736	$ 87,746,062,129	$ 15,820	$ 790,888,247	$ 86,891,940,669	$ —	$ —

The negative amount in the asset table represents the negative fair value of effective asset swaps, bond forwards, certain effective cross currency swaps and replications.

* The negative amount in the liabilities table represents the positive fair value of certain effective cross currency swaps and tranched credit default index replications that were traded at discount.

D. Not applicable

E. See 20.A

21. Other Items

No material change

22. Events Subsequent

Subsequent events have been considered through August 12, 2026, for the statutory statement issued on August 12, 2026. No subsequent events were noted.

23. Reinsurance

No material change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of June 30, 2026 were $875. As of June 30, 2026, no material amounts have been paid for incurred claims and claim adjustment expenses attributed to insured events of prior years. There are no reserves for prior years. See Schedule H - Part 3 and Five Year Historical Data. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted in 2026. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

B. During 2026 there were no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTES TO FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivables

Not applicable

29. Participating Policies

Not applicable

30. Premium Deficiency Reserves

No material change

31. Reserves for Life Contracts and Annuity Contracts

No material change

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and Other Liabilities Without Life or Disability Contingencies

A. No material change

B. No material change

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
C. DEPOSIT-TYPE CONTRACTS (no life contingencies):					
(1) Subject to Discretionary Withdrawal:					
a. With Market Value Adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	92,838,727	92,838,727	— %
d. Total with market value adjustment or at fair value (total a through c)	$ —	$ —	$ 92,838,727	$ 92,838,727	— %
e. At book value without adjustment (minimal or no charge or adjustment)	13,793,393,110	7,787,194	290,966	13,801,471,270	52 %
(2) Not subject to discretionary withdrawal	12,844,293,161	—	—	12,844,293,161	48 %
(3) Total (gross: direct + assumed)	$ 26,637,686,271	$ 7,787,194	$ 93,129,693	$ 26,738,603,158	100 %
(4) Reinsurance ceded	—	—	—	—	
(5) Total (net) (3) - (4)	$ 26,637,686,271	$ 7,787,194	$ 93,129,693	$ 26,738,603,158	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

D. Not applicable

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No material change

34. Premiums and Annuity Considerations Deferred and Uncollected

No material change

35. Separate Accounts

No material change

36. Loss/Claims Adjustment Expense

No material change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2023

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/18/2025

6.4 By what department or departments?
New York State Department of Financial Services .....

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
TIAA Trust, N.A.	Charlotte, NC		YES		
TIAA-CREF Individual & Institutional Services, LLC	New York, NY				YES
Nuveen Securities, LLC	Chicago, Illinois				YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Federal Home Loan Bank of New York (FHLBNY): Capital Stock: $629,006,000;
State Deposits: $19,117,495;
Pledged as collateral to FHLB (including assets backing funding agreements):16,160,583,533
The statement value of the derivative collaterals that TIAA pledged to the counterparties was $1,253,455,674. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 8,837,819,395

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 266,107,022	$ 266,107,022
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 238,475,398	$ 232,938,106
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 26,925,226,947	$ 26,553,878,512
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 27,429,809,367	$ 27,052,923,640
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

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

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 1,269,718,506

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 1,269,718,506

15.3 Total payable for securities lending reported on the liability page. ..... $ 1,269,718,506

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	388 Greenwich Street 24th Floor, New York, NY 10013
JPMorgan Chase Bank, N.A.	270 Park Avenue, New York, NY 10017
BNP Paribas New York Branch	787 Seventh Avenue, New York, NY 10019

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Churchill Asset Management, LLC	A
Teachers Advisors, LLC	A
Nuveen Alternatives Advisors, LLC	A
Emily Wiener, Chief Investment Officer	I

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
107157	Teachers Advisors, LLC	Securities and Exchange Commission	DS
175092	Churchill Asset Management, LLC	Securities and Exchange Commission	DS
160255	Nuveen Alternatives Advisors, LLC	Securities and Exchange Commission	DS

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

17.2 If no, list exceptions:

At June 30, 2026, there were 198 bond instruments, 2 Preferred Stocks & 32 RSAT that did not meet the filing requirements of the Purposes and Procedures Manual of the National Association of Insurance Commissioners (NAIC) Investment Analysis Office. 200 instruments are pending submission to the Securities Valuation Office (SVO) and 40 instruments are pending submission to CUSIP Global Services. Exceptions totaled $5,170,859,088 or 2.04% of all long-term bonds, preferred stocks, and RSATs. .....

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$ 4,777,757,226
1.13	Commercial Mortgages	$ 30,270,366,803
1.14	Total Mortgages in Good Standing	$ 35,048,124,029
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 817,278,263
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$ 15,121,989
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 15,121,989
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$ 5,026,475
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 5,026,475
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 35,885,550,757
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	1,696,215	74,022,642	112,968		75,831,825	2,098,559
2. Alaska AK	L	124,232	8,351,476	5,699		8,481,407	787,645
3. Arizona AZ	L	1,858,318	82,954,617	95,952		84,908,888	4,178,405
4. Arkansas AR	L	704,164	83,454,908	36,672		84,195,745	288,293
5. California CA	L	10,097,512	374,594,710	360,528		385,052,749	265,788,936
6. Colorado CO	L	2,237,060	131,171,985	18,498		133,427,543	73,509,400
7. Connecticut CT	L	2,766,879	188,482,593	169,315		191,418,788	4,819,861
8. Delaware DE	L	1,644,207	20,118,666	31,046		21,793,919	831,930
9. District of Columbia DC	L	740,234	138,407,207	92,146		139,239,587	710,120
10. Florida FL	L	5,949,172	242,094,117	702,593		248,745,882	7,655,022
11. Georgia GA	L	2,728,957	130,005,474	150,972		132,885,403	100,606,423
12. Hawaii HI	L	468,233	21,801,496	61,967		22,331,696	1,219,229
13. Idaho ID	L	291,481	15,729,065	29,884		16,050,429	3,600,608
14. Illinois IL	L	4,154,504	223,239,575	332,613		227,726,692	8,851,270
15. Indiana IN	L	1,848,599	75,831,707	155,242		77,835,547	1,997,295
16. Iowa IA	L	3,268,823	175,346,283	102,529		178,717,635	2,321,774
17. Kansas KS	L	604,496	56,819,574	59,861		57,483,931	2,151,832,474
18. Kentucky KY	L	1,042,686	79,658,737	79,785		80,781,209	944,947
19. Louisiana LA	L	781,573	31,041,307	30,942		31,853,822	300,316
20. Maine ME	L	861,418	34,090,775	59,026		35,011,219	536,302
21. Maryland MD	L	3,631,215	207,561,171	232,916		211,425,301	4,826,599
22. Massachusetts MA	L	6,114,094	299,495,035	488,750		306,097,879	12,926,068
23. Michigan MI	L	4,271,736	336,729,948	418,385		341,420,069	165,197,307
24. Minnesota MN	L	2,208,673	280,528,130	74,106		282,810,910	3,770,104
25. Mississippi MS	L	199,161	13,301,503	5,674		13,506,339	407,061
26. Missouri MO	L	3,627,297	119,283,102	140,193		123,050,592	4,961,033
27. Montana MT	L	175,219	9,562,507	1,944		9,739,671	487,196
28. Nebraska NE	L	1,202,465	31,687,791	19,541		32,909,797	267,685
29. Nevada NV	L	469,523	584,910,588	30,905		585,411,016	1,428,391
30. New Hampshire NH	L	941,361	37,060,212	39,929		38,041,502	2,421,964
31. New Jersey NJ	L	7,221,776	615,544,175	435,853		623,201,804	9,793,916
32. New Mexico NM	L	467,329	28,389,086	29,815		28,886,231	2,841,827
33. New York NY	L	17,006,586	1,808,824,944	1,118,772		1,826,950,302	17,286,324
34. North Carolina NC	L	4,051,218	321,459,412	99,167		325,609,797	6,541,807
35. North Dakota ND	L	267,792	25,767,159	21,960		26,056,911	2,215,940
36. Ohio OH	L	2,654,931	187,565,995	275,476		190,496,402	5,943,536
37. Oklahoma OK	L	845,428	26,696,531	47,397		27,589,355	24,964,921
38. Oregon OR	L	1,062,972	52,958,090	82,733		54,103,795	2,218,660
39. Pennsylvania PA	L	8,891,233	819,762,589	603,054		829,256,876	14,422,995
40. Rhode Island RI	L	1,211,844	90,653,753	45,855		91,911,452	966,448
41. South Carolina SC	L	1,168,447	44,937,924	45,997		46,152,368	2,277,990
42. South Dakota SD	L	549,774	3,383,013	6,417		3,939,204	33,078
43. Tennessee TN	L	2,000,848	71,191,611	149,279		73,341,739	2,531,701
44. Texas TX	L	4,269,711	233,339,439	95,716		237,704,867	6,943,551
45. Utah UT	L	913,842	90,106,214	52,814		91,072,871	2,288,245
46. Vermont VT	L	723,899	27,592,633	64,287		28,380,819	1,322,122
47. Virginia VA	L	3,829,542	211,463,133	303,315		215,595,990	6,648,469
48. Washington WA	L	2,423,929	227,779,649	182,781		230,386,360	11,378,282
49. West Virginia WV	L	461,648	48,128,083	137,143		48,726,874	1,503,682
50. Wisconsin WI	L	1,305,411	58,476,490	84,069		59,865,970	91,940,779
51. Wyoming WY	L	174,906	13,680,828	10,565		13,866,299	785,303
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L	84,664	6,085,971			6,170,635	952,989
55. U.S. Virgin Islands VI	L	2,307	1,004,523			1,006,830	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N		2,044,507			2,044,507	387,477
58. Aggregate other alien OT	XXX	(2,871)	6,234,955			6,232,084	1,352,174
59. Subtotal	XXX	128,296,674	9,130,407,611	8,033,049		9,266,737,333	3,047,114,432
90. Reporting entity contributions for employee benefits plans	XXX		19,881,898			19,881,898	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	5,603,992				5,603,992	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	133,900,665	9,150,289,509	8,033,049		9,292,223,223	3,047,114,432
96. Plus reinsurance assumed	XXX						
97 Totals (all business)	XXX	133,900,665	9,150,289,509	8,033,049		9,292,223,223	3,047,114,432
98. Less reinsurance ceded	XXX	33,712,731		8,032,173		41,744,904	
99. Totals (all business) less reinsurance ceded	XXX	100,187,934	9,150,289,509	876		9,250,478,319	3,047,114,432
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	(2,871)	6,234,955			6,232,084	1,352,174
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	(2,871)	6,234,955			6,232,084	1,352,174
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 4

Ordinary Life Insurance, Individual Accident and Health, and Individual Annuity Premiums allocated by current residence. Group Life Insurance, Group Annuity and Group Accidental and Health allocated according to location of group contract holder.

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



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

LISTING 1 (NUVEEN CONSOLIDATED, LLC):

COMPANY	FEIN	RELATIONSHIP
Nuveen Alternative Investments, LLC	36-4839486	SUBSIDIARY
Nuveen Fund Advisors, LLC	31-0942504	SUBSIDIARY
Nuveen Asset Management, LLC	27-4357327	SUBSIDIARY
Nuveen Corporate Opportunities GP LLC	42-3238095	SUBSIDIARY
Nuveen Funds GP I, LLC		SUBSIDIARY
Symphony Alternative Asset Management LLC	83-4025630	SUBSIDIARY
Symphony Risk Retention Finance LLC	94-3252504	SUBSIDIARY
SRR 1 LLC	30-1032009	SUBSIDIARY
Nuveen WCM Holdings, LLC	37-1695518	SUBSIDIARY
Winslow Capital Management, LLC	90-0860898	SUBSIDIARY
Growth Capital GP I, LLC	81-0730906	SUBSIDIARY
Teachers Advisors, LLC	13-3760073	SUBSIDIARY
Colnvest Member LLC	82-1157427	SUBSIDIARY
TIAA-CREF Asset Management LLC	13-3905273	SUBSIDIARY
L&C Special Member Holdco, LLC	81-1272900	SUBSIDIARY
GTR Special Member Holdco LLC	46-3889185	SUBSIDIARY
TIAA International GP LLC	81-4374969	SUBSIDIARY
TIAA-CREF Investment Management, LLC	13-3586142	SUBSIDIARY
Nuveen Alternative Holdings LLC	46-3870972	SUBSIDIARY
CTL Administration Services LLC	33-4724027	SUBSIDIARY
Epic Administration LLC	93-1778449	SUBSIDIARY
Global AG AIV (CN) GP LLC	45-5044435	SUBSIDIARY
Global Agriculture AIV (CN), LP	45-5044681	SUBSIDIARY
Global Ag II AIV GP LLC	47-1192644	SUBSIDIARY
Global Agriculture II AIV, LP	47-1197292	SUBSIDIARY
GTR Investor Fund GP LLC	47-1208361	SUBSIDIARY
NAP Investors GP, LLC	83-2245173	SUBSIDIARY
NGC Senior Master Holdco LLC	88-3758314	SUBSIDIARY
NGC Master HoldCo LLC	88-1590237	SUBSIDIARY
NGC OpDevCo LLC	88-1589648	SUBSIDIARY
NGC Solar Master HoldCo LLC	88-1589970	SUBSIDIARY
Nuveen CP LLC	47-5515604	SUBSIDIARY
Greenworks Lending LLC	47-3234364	SUBSIDIARY
PACEWell 1 LLC	35-2597261	SUBSIDIARY
PACEWell 4 LLC	87-1326451	SUBSIDIARY
PACEWell 5 Depositor LLC	87-3650389	SUBSIDIARY
PACEWell 5 LLC	87-3649944	SUBSIDIARY
PACEWell 6 Depositor LLC	92-0681712	SUBSIDIARY
PACEWell 6 LLC	88-4182935	SUBSIDIARY
PACEWell 7 LLC	92-2404335	SUBSIDIARY
PACEWell 8 Depositor LLC	92-2105847	SUBSIDIARY
PACEWell 8 LLC	92-2080938	SUBSIDIARY
PACEWell 9 LLC	93-2177174	SUBSIDIARY
PACEWell 10 LLC	93-3609614	SUBSIDIARY
NGC P 1 LLC	93-3532558	SUBSIDIARY
NGC P 2 LLC	99-0433258	SUBSIDIARY
NGC P 3 LLC	99-3376543	SUBSIDIARY
NGC P 4 LLC	39-4163086	SUBSIDIARY
NGC P 5 LLC	41-3199154	SUBSIDIARY
NGC P 6 LLC	41-3418073	SUBSIDIARY
NGC TT 1 LLC	92-0315265	SUBSIDIARY
BOMF-VI CPACE Titling Trust		SUBSIDIARY
PACE Financial Servicing, LLC	46-4998151	SUBSIDIARY
Nuveen CP Holdings 1 LLC	86-3136043	SUBSIDIARY
Nuveen CP Holdings 2 LLC	86-3147529	SUBSIDIARY
NGTF GP, LLC	88-2217234	SUBSIDIARY
NNC GP Holdco LLC	42-1933026	SUBSIDIARY
Nuveen Global Nature-based Solutions Fund GP LLC	42-2062036	SUBSIDIARY
Nuveen Global Nature-based Solutions Fund Lux GP S.à r.l.		SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
TIAA-CREF Asset Management LLC (continued)			
Nuveen Alternatives Advisors LLC	45-4288013	SUBSIDIARY	
Churchill Fund III GP LLC		SUBSIDIARY	
EPIC II Co-Investment Fund (N) GP LLC		SUBSIDIARY	
NRE US Strategic Self-Storage Fund Co LLC	93-3675836	SUBSIDIARY	
Nuveen Churchill Direct Lending Corp.		SUBSIDIARY	
TPS Investors GP, LLC	82-1917856	SUBSIDIARY	
Nuveen Alternatives Services LLC	45-4288091	SUBSIDIARY	
GAP II NZ GP Limited		SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY	(2)
TCAS Global Investments LLC	47-1515836	SUBSIDIARY	
Nuveen Climate Inclusion Fund II GP LLC		SUBSIDIARY	
Nuveen Climate Inclusion Fund II Lux GP S.à r.l.		SUBSIDIARY	
Nuveen CPACE Lending GP LLC	93-1847737	SUBSIDIARY	
Nuveen CPACE Lending II GP LLC	99-1167473	SUBSIDIARY	
Nuveen CPACE Lending III GP LLC	33-5037055	SUBSIDIARY	
Nuveen CPACE Lending IV GP LLC	42-2319692	SUBSIDIARY	
Nuveen EIC GP Holdco LLC	33-3215929	SUBSIDIARY	
Energy & Power Infrastructure Credit Lux GP, S.à r.l.		SUBSIDIARY	
EPIC OPUS Credit GP LLC		SUBSIDIARY	
Nuveen Energy & Power Infrastructure Credit Cayman GP LLC	33-3678271	SUBSIDIARY	
Nuveen Energy & Power Infrastructure Credit DE GP LLC		SUBSIDIARY	
Nuveen Global Farmland Fund GP, LLC	84-1819349	SUBSIDIARY	
Nuveen Global Farmland Fund Lux GP S.à r.l.	98-1638974	SUBSIDIARY	
Nuveen Global Impact Fund GP, LLC	84-5180164	SUBSIDIARY	
Nuveen Global Impact Fund Lux GP S.à r.l.		SUBSIDIARY	
Nuveen International Holdings LLC	26-2719001	SUBSIDIARY	
Nuveen Canada Company		SUBSIDIARY	
Nuveen Japan Co., Ltd		SUBSIDIARY	
Nuveen Korea Co., Ltd.		SUBSIDIARY	
Nuveen Middle East Limited		SUBSIDIARY	
TGAM Subsidiary HC LLC	81-4349631	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(3)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(4)
Nuveen Hong Kong Limited		SUBSIDIARY	
TGAM Asia LLC	81-4306975	SUBSIDIARY	(5)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(4)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(6)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(4)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(7)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(4)
TIAA International Subsidiary HC LLC	81-4390558	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(3)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(5)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(6)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(7)
TGAM APAC LLC	81-4290269	SUBSIDIARY	(3)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(5)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(6)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(7)
Nuveen Junior Capital Opportunities Fund GP S.à r.l.		SUBSIDIARY	
Nuveen Natural Capital, LLC	87-4688838	SUBSIDIARY	
GreenWood Resources, LLC	80-0026976	SUBSIDIARY	
GreenWood Resources Capital Management, LLC	45-1875074	SUBSIDIARY	
Greenwood Resources Forest Management, LLC	47-4557075	SUBSIDIARY	
Greenwood Resources Poland sp. z o.o	98-1016335	SUBSIDIARY	
GWR Uruguay S.A.		SUBSIDIARY	
Greenwood Resources Colombia SAS		SUBSIDIARY	
NNC NGTF, LLC	93-1874675	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TIAA-CREF Asset Management LLC (continued)			
Nuveen Ecosystem Services, LLC	33-4801994	SUBSIDIARY	
Nuveen Farmland Advisors LLC	39-3534384	SUBSIDIARY	
Nuveen Farmland REIT	39-7054558	SUBSIDIARY	
Westchester Group Investment Management, LLC	27-3417683	SUBSIDIARY	
AU NBS Coinvestment, LLC	93-4724395	SUBSIDIARY	
Monterey Pacific, LLC	77-0298005	SUBSIDIARY	
McIntyre Labor Services, LLC		SUBSIDIARY	
Sitos Treehouse Plant LLC	33-4182857	SUBSIDIARY	
Terra Preta Pacific, LLC		SUBSIDIARY	
Nuveen Natural Capital Australia Pty Ltd		SUBSIDIARY	
Nuveen Natural Capital Chile SpA		SUBSIDIARY	
Nuveen Natural Capital LATAM Gestao De Ativos Ltda		SUBSIDIARY	
Nuveen Natural Capital Limited		SUBSIDIARY	
Nuveen Natural Capital Sp. z.o.o		SUBSIDIARY	
Nuveen Natural Capital S.r.l.		SUBSIDIARY	
Terra Land Company, LLC	37-1261935	SUBSIDIARY	
The Plata Wine Partners Trust	37-6589484	SUBSIDIARY	
Plata Wine Partners, LLC	87-0735518	SUBSIDIARY	
Westchester Group Farm Management, LLC	37-1193973	SUBSIDIARY	
Westchester Group Real Estate, LLC	37-1194491	SUBSIDIARY	
Westchester NGFF Investment, LLC	84-3766552	SUBSIDIARY	
Ziemia Coinvestment, LLC	92-3527677	SUBSIDIARY	
Nuveen Private Capital LLC	92-1071456	SUBSIDIARY	
Arcmont Asset Management Holdco Limited		SUBSIDIARY	
Arcmont Asset Management (Sweden) AB		SUBSIDIARY	
Arcmont Asset Management France SAS		SUBSIDIARY	
Arcmont Asset Management Germany Gmbh		SUBSIDIARY	
Arcmont Asset Management Limited		SUBSIDIARY	
Private Debt Carried Interest General Partner II S.à r.l		SUBSIDIARY	
CAM HR Holdco LLC		SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(8)
Churchill Asset Management LLC	47-3156644	SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(8)
Churchill (JPY) Series 2022 GP, LLC		SUBSIDIARY	
Churchill (JPY) Series 2026 GP LLC		SUBSIDIARY	
Churchill Agency Services LLC	82-3187734	SUBSIDIARY	
Churchill BDC Administration LLC		SUBSIDIARY	
Churchill CAD GP General Partner, LLC	98-1694147	SUBSIDIARY	
Churchill CAD GP, L.P.	98-1694147	SUBSIDIARY	
Churchill CAD GP Limited Partner, LLC		SUBSIDIARY	
Churchill Co-Investment Partners GP, LLC		SUBSIDIARY	
Churchill Co-Investment Partners II (Lux) GP S.à r.l.		SUBSIDIARY	
Churchill Co-Investment Partners II (US) GP, LLC	47-3156644	SUBSIDIARY	
Churchill DB Investor GP (CYM) LLC		SUBSIDIARY	
Churchill DB Investor GP (ON) LP		SUBSIDIARY	
Churchill Feeder Fund GP II S.à r.l.		SUBSIDIARY	
Churchill Fund GP II LLC	83-1177850	SUBSIDIARY	
Churchill Fund GP II S.à r.l.	98-1449979	SUBSIDIARY	
Churchill Fund V GP LLC		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund GP, LLC	47-3156644	SUBSIDIARY	
Churchill Junior Capital Opportunities Fund GP S.à r.l.		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II GP, LLC		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II GP S.à r.l.		SUBSIDIARY	
Churchill Lux GP, S.à r.l.		SUBSIDIARY	
Churchill MMSLF Special GP LLC	85-3272173	SUBSIDIARY	
Churchill Secondaries Solutions II (Lux) GP S.a r.l.		SUBSIDIARY	
Churchill Secondaries Solutions II US GP, LLC		SUBSIDIARY	
Churchill Secondary Partners GP, LLC		SUBSIDIARY	
Churchill Secondary Partners II GP, LLC		SUBSIDIARY	
Churchill Secondary Partners III GP, LLC		SUBSIDIARY	

(2) TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternatives Services, LLC and 50% owned by TEFF Holdco LLC

(3) TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%

(4) TGAM HK HC LLC is ultimately controlled and owned entirely by TIAA, with TGAM APAC LLC, TGAM Asia LLC, TIAA International APAC LLC and TIAA International Asia LLC each owning 25%

(5) TGAM Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%

(6) TIAA International APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%

(7) TIAA International Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%

(8) CAM HR Resources LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by Churchill Asset Management LLC and 1% owned by CAM HR Holdco LLC.

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

LISTING 1 (NUVEEN CONSOLIDATED, LLC) (continued):

COMPANY	FEIN	RELATIONSHIP	
TIAA-CREF Asset Management LLC (continued)			
Churchill Special Member LLC	82-0735838	SUBSIDIARY	
Churchill Sunshine Partners GP, LLC		SUBSIDIARY	
Churchill Warehouse LLC	82-3784145	SUBSIDIARY	
CMIC Funding GP LLC	87-2329839	SUBSIDIARY	
CNV Investor GP, LLC		SUBSIDIARY	
Copper Direct Lending GP, LLC	47-3156644	SUBSIDIARY	
NCBDC Holdings LLC		SUBSIDIARY	
Churchill DLC Advisor LLC		SUBSIDIARY	
NCPC Holdings LLC		SUBSIDIARY	
Churchill PCIF Advisor LLC		SUBSIDIARY	
NCPE Holdings LLC		SUBSIDIARY	
Churchill NCPE Advisor LLC		SUBSIDIARY	
Nuveen Churchill Private Equity Solutions GP, LLC		SUBSIDIARY	
Senior MPD Fund GP LLC	88-1339633	SUBSIDIARY	
TGAM Churchill Fund GP LLC	81-1817732	SUBSIDIARY	
Nuveen Real Estate Global LLC	81-4262460	SUBSIDIARY	
Nuveen Development Management Services LLC	84-2502695	SUBSIDIARY	
Nuveen Industrial Development Management Services LLC	93-2780998	SUBSIDIARY	
Nuveen MOB Development Management Services LLC	99-5011778	SUBSIDIARY	
Nuveen Global Investments LLC	26-2748598	SUBSIDIARY	
Nuveen GP Holding Company LLC	82-2986445	SUBSIDIARY	
CASA Partners X GP LLC	42-2527399	SUBSIDIARY	
NRE SDF GP Member, LLC	99-0538443	SUBSIDIARY	
Nuveen U.S. Strategic Debt Fund GP, LLC	99-0597337	SUBSIDIARY	
NRE U.S. Strategic SS SMA Incentive Member LLC	33-2579563	SUBSIDIARY	
NRE US Strategic Self-Storage Fund GP Holdco LLC	93-2717106	SUBSIDIARY	
NRE US Strategic Self-Storage Fund GP LLC	93-2717285	SUBSIDIARY	
NRE US Strategic Self-Storage Fund II GP Holdco LLC	42-2991889	SUBSIDIARY	
NRE US Strategic Self-Storage Fund II GP LLC	42-2936613	SUBSIDIARY	
NRE U.S. AH SMA Special Member LLC	33-1882111	SUBSIDIARY	
Nuveen Casa Bonita SMA GP LLC	88-4085231	SUBSIDIARY	
Nuveen CRED GP Member LLC	82-4598778	SUBSIDIARY	
CRED GP LLC	82-3751720	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	86-1561520	SUBSIDIARY	
SAF Elon GP LLC	41-3716635	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Healthcare I GP LLC	41-3779483	SUBSIDIARY	
Nuveen Real Estate U.S. Affordable Housing Fund GP LLC	88-1469500	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Lab Vehicle GP LLC	88-1444180	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Retail Partners I GP LLC	33-4070399	SUBSIDIARY	
U.S. Cities Alternatives Fund GP LLC		SUBSIDIARY	
USCWF-USCDF Medical Fund GP I LLC	41-3058972	SUBSIDIARY	
U.S. Cities Diversified Fund GP LLC	92-2350406	SUBSIDIARY	
U.S. Cities Industrial Fund GP LLC	36-4922991	SUBSIDIARY	
U.S. Cities Multifamily Fund GP LLC	35-2633108	SUBSIDIARY	
U.S. Cities Retail Fund GP LLC	82-4054235	SUBSIDIARY	
U.S. Strategic Industrial Fund II GP LLC	85-2037572	SUBSIDIARY	
U.S. Strategic Industrial Fund III GP LLC	99-2021896	SUBSIDIARY	
Nuveen Imajn Holdings Member LLC	85-2857187	SUBSIDIARY	
Imajn Homes Holdings, LLC	85-2534232	SUBSIDIARY	
Imajn Services, LLC	82-1051997	SUBSIDIARY	
Imajn Asset Manager, LLC	85-2545463	SUBSIDIARY	
NR Sparrow Realty Managing Member I, LLC		SUBSIDIARY	
SAF Sparrow Realty Managing Member I, LLC	87-1466953	SUBSIDIARY	
Sparrow Realty Investment I Managing Member, LLC	85-2603852	SUBSIDIARY	
Sparrow Realty Investment II Managing Member, LLC		SUBSIDIARY	
USCMF Sparrow Realty Managing Member I, LLC	87-1174074	SUBSIDIARY	
Nuveen International Holdings 1 Limited	46-1162850	SUBSIDIARY	
Clean Energy Partners HoldCo LLP		SUBSIDIARY	(9)
Glennmont Clean Energy CI GP Limited		SUBSIDIARY	
Nuveen Investment Management Holdings Limited	98-1125673	SUBSIDIARY	(10)
Nuveen International Holdings 2 Limited	46-1163394	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TIAA-CREF Asset Management LLC (continued)			
Clean Energy Partners HoldCo LLP		SUBSIDIARY	(9)
Clean Energy Partners LLP		SUBSIDIARY	
Glennmont Asset Management Limited		SUBSIDIARY	
Clean Energy Partners CEP 2012 Limited		SUBSIDIARY	
Glennmont Partners I Limited		SUBSIDIARY	
Clean Energy Partners CEP Services Limited		SUBSIDIARY	
Glennmont Partners III S.à r.l.		SUBSIDIARY	
Glennmont Partners IV S.à r.l.		SUBSIDIARY	
Glennmont REBS Europe S.à r.l.		SUBSIDIARY	
Nuveen Energy Transition European Fund II GP S.à r.l.		SUBSIDIARY	
Nuveen Investment Management Holdings Limited	98-1125673	SUBSIDIARY	(10)
Nuveen Administration Limited	98-1127648	SUBSIDIARY	
Nuveen Europe Holdings Limited	98-1128805	SUBSIDIARY	
Nuveen Alternatives Europe S.à r.l.		SUBSIDIARY	
Nuveen Asset Management Europe S.à r.l.		SUBSIDIARY	
Nuveen Fund Management (Jersey) Limited		SUBSIDIARY	
Nuveen Management AIFM Limited		SUBSIDIARY	
Nuveen Management Company (Luxembourg) No 1 S.à r.l.		SUBSIDIARY	
Nuveen Property Management (Jersey) Limited		SUBSIDIARY	
Nuveen FCACO Limited	98-1128787	SUBSIDIARY	
Nuveen Investment Management International Limited		SUBSIDIARY	
Nuveen Group Holdings Limited	98-1127632	SUBSIDIARY	
Australia Real Estate Credit GP Pte. Ltd		SUBSIDIARY	
Enhanced Debt Carry (GP) S.à r.l.		SUBSIDIARY	
ERES APAC II (GP) S.à r.l.		SUBSIDIARY	
ERES Europe II (GP) S.à r.l.		SUBSIDIARY	
European Cities Partnership (GP) S.à r.l.		SUBSIDIARY	
European Core-Plus Logistics Fund (GP) S.à r.l.		SUBSIDIARY	
European Core Renewable Infrastructure S.à.r.l.		SUBSIDIARY	
European Value Add II (GP) S.à r.l.		SUBSIDIARY	
Islazul General Partner S.à r.l.		SUBSIDIARY	
Japan Alternatives Living GP Pte. Ltd.		SUBSIDIARY	
Matador LP General Partner Limited		SUBSIDIARY	
NRE Storage Portfolio Limited		SUBSIDIARY	
Nugreen Services AB		SUBSIDIARY	
Nugreen Services Denmark ApS		SUBSIDIARY	
Nugreen Services Norway AS		SUBSIDIARY	
Nuveen Consulting (Shanghai) Co., Ltd.		SUBSIDIARY	
Nuveen Corporate Secretarial Services Limited		SUBSIDIARY	
Nuveen European Real Estate Debt Fund V GP S.à.r.l.		SUBSIDIARY	
Nuveen France SAS		SUBSIDIARY	
Nuveen Management Austria GmbH		SUBSIDIARY	
Nuveen Management Finland Oy		SUBSIDIARY	
Nuveen Operations Limited		SUBSIDIARY	
Nuveen Australia Limited		SUBSIDIARY	
Nuveen Real Estate Debt Partners (GP) S.à r.l.		SUBSIDIARY	
Nuveen Real Estate Debt Partners II (GP) S.à r.l.		SUBSIDIARY	
Global Real Estate Debt Partners – Fund II (UK), SCSp		AFFILIATE	(11)
Nuveen Real Estate Debt Partners III (GP) S.à r.l.		SUBSIDIARY	
Nuveen Real Estate Debt V GP S.à r.l.		SUBSIDIARY	
Nuveen Switzerland GmbH		SUBSIDIARY	
Nuveen Singapore Private Limited		SUBSIDIARY	
OMP (GP) Limited		SUBSIDIARY	
SP Co-Investments GP S.à.r.l		SUBSIDIARY	
SP Master Holdco Co-Investments S.à.r.l.		SUBSIDIARY	
TGA Co-Investments GP S.à r.l.		SUBSIDIARY	
T-C Lux Investments GP S.à r.l.		SUBSIDIARY	
Tokyo Multifamily GP PTE. Ltd.		SUBSIDIARY	
UK OM (LP2) (GP) Limited		SUBSIDIARY	
UK OM (LP2) Limited		SUBSIDIARY	
Nuveen Luxembourg Administration S.à r.l.		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TIAA-CREF Asset Management LLC (continued)			
Nuveen MyPlace Holdings Member LLC	92-1280325	SUBSIDIARY	
Nuveen Permian Investor Asset Manager Member LLC	81-5466713	SUBSIDIARY	
Permian Investor Asset Manager LLC	82-0631410	SUBSIDIARY	
Nuveen Permian Investor GP Member LLC	82-0607358	SUBSIDIARY	
Nuveen Real Estate Global Cities Advisors, LLC	82-3426937	SUBSIDIARY	
Omni Holding Company LLC	47-2437568	SUBSIDIARY	
Omni New York LLC	20-1149846	SUBSIDIARY	
Paths Construction LLC	92-2846553	SUBSIDIARY	
Paths Development LLC	92-2847109	SUBSIDIARY	
Paths Management Services LLC	92-0783544	SUBSIDIARY	
Paths Building Services LLC	99-3492993	SUBSIDIARY	
Paths Property Services LLC	41-4646446	SUBSIDIARY	
Paths RMS LLC	92-2847517	SUBSIDIARY	
Reliant Safety LLC	92-2886561	SUBSIDIARY	
Nuveen Real Estate NYC Property Fund GP Member LLC	82-4266474	SUBSIDIARY	
New York City Property Fund GP LLC	82-4213248	SUBSIDIARY	
Nuveen Real Estate Property Holdings, L.L.C.	06-1217855	SUBSIDIARY	
Casa Partners VI GP, LLC	30-0794692	SUBSIDIARY	
Casa Partners VII GP, LLC	47-5190671	SUBSIDIARY	
CASA Partners VIII GP, LLC	82-4363605	SUBSIDIARY	
CASA Partners IX GP LLC	86-1845840	SUBSIDIARY	
Global Investors GP, L.L.C.	36-4477806	SUBSIDIARY	
Global Investors GP II, L.L.C.	20-2537749	SUBSIDIARY	
Global Investors GP IV, L.L.C.	20-3070768	SUBSIDIARY	
TCAM DOF GP LLC	26-3561391	SUBSIDIARY	
TCGA BT AIV, LLC	46-5367344	SUBSIDIARY	
TCGA Investor Fund GP LLC	45-5139523	SUBSIDIARY	
TCGA II Investor Fund GP LLC	47-3511076	SUBSIDIARY	
TGAM International GP LLC	81-4330570	SUBSIDIARY	
TIAA Global Ag Special Member LLC	45-1532009	SUBSIDIARY	
TIAA Global Ag II Special Member LLC	81-1749609	SUBSIDIARY	
T-C U.S. Super Regional Mall Fund GP LLC	47-3126089	SUBSIDIARY	

LISTING 2 (NUVEEN FINANCE, LLC):

Nuveen Consolidated, LLC	41-3015784	SUBSIDIARY	(1)
Nuveen Holdings 1, Inc.	81-3425820	SUBSIDIARY	
Nuveen Holdings, Inc.	26-0373324	SUBSIDIARY	
Nuveen Investments, Inc.	36-3817266	SUBSIDIARY	
NIS/R&T, Inc.	36-3293941	SUBSIDIARY	
Nuveen Consolidated, LLC	41-3015784	SUBSIDIARY	(1)
Nuveen Investments Holdings, Inc.	36-7364377	SUBSIDIARY	
Nuveen Securities, LLC	36-2639476	SUBSIDIARY	

(1) Nuveen Consolidated, LLC is ultimately controlled and owned entirely by TIAA, with 51% owned by Nuveen, LLC, 41.5% owned by Nuveen Investments, Inc. and 7.5% owned by Nuveen Finance, LLC.

(9) Clean Energy Partners HoldCo LLP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 2, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.

(10) Nuveen Investment Management Holdings Limited is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 2, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.

(11) Global Real Estate Debt Partners – Fund II (UK), SCSp is ultimately controlled by TIAA, with 18.75% owned by TIAA and 0.5% owned by Nuveen Real Estate Debt Partners II (GP) S.à.r.l.

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

LISTING 3:

COMPANY	FEIN	RELATIONSHIP	
300 Fifth Avenue TopCo, LLC	39-3021302	SUBSIDIARY	
300 Fifth Avenue MidCo, LLC	39-3060495	SUBSIDIARY	
730 Crane DC, LLC		SUBSIDIARY	
730 Darwin Holdings LLC	87-3292924	SUBSIDIARY	
Glennmont Clean Energy Fund IV A SCSP		SUBSIDIARY	
730 Data Centers, LLC	81-3091169	SUBSIDIARY	
730 Databridge, LLC	81-3106043	SUBSIDIARY	
Rocket 730 Data Bridge, LP		SUBSIDIARY	
730 Digital Infra LLC	93-3668565	SUBSIDIARY	
730 Fiber, LLC		SUBSIDIARY	
730 Lighting, LLC	92-0957956	SUBSIDIARY	
Freeway Lighting Partners Holding Company, LLC		SUBSIDIARY	
Freeway Lighting Partners, LLC		SUBSIDIARY	
730 Power Development, LLC	47-2616735	SUBSIDIARY	
730 Carroll, LLC	47-2622825	SUBSIDIARY	
730 Cricket, LLC		SUBSIDIARY	
730 Rail LLC		SUBSIDIARY	
730 Cthrail LLC		SUBSIDIARY	
Guardian Rail Holdco, LLC		SUBSIDIARY	
Cathcart Rail, LLC		SUBSIDIARY	
730 Telecom LLC	47-5363027	SUBSIDIARY	
730 Transmission, LLC		SUBSIDIARY	
730 Hotspur, LLC		SUBSIDIARY	
730 Texas Forest Holdings, Inc.	13-4042885	SUBSIDIARY	
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(12)
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(12)
TIAA Timberlands II, LLC	13-4085431	SUBSIDIARY	
Foley Butte, LLC		SUBSIDIARY	
Quercus West Virginia, LLC	46-2916514	SUBSIDIARY	
Red River Pine, LLC		SUBSIDIARY	
ACP Hyperdrive Co-Invest LLC	88-0748791	AFFILIATE	
Actoil Colorado, LLC	46-3373066	SUBSIDIARY	
AGR Agribusiness Fund III LP	83-4307097	SUBSIDIARY	
AU NBS Holdco, LLC		SUBSIDIARY	
Broadleaf Timberland Investments, LLC	46-1952974	SUBSIDIARY	
Quercus Forestland Account LLC	26-4647417	SUBSIDIARY	
Quercus Algoma Corporation		SUBSIDIARY	
Quercus Algoma Land Corporation		SUBSIDIARY	
Canadian Infrastructure Investments, LLC	26-4248579	SUBSIDIARY	
2234328 Alberta ULC	98-1523334	SUBSIDIARY	
Polar Star Canadian Oil and Gas Holding, ULC		SUBSIDIARY	
Ceres Agricultural Properties, LLC	56-2672630	SUBSIDIARY	
Ceres FFI LLC	93-3033108	SUBSIDIARY	
Premiere Agricultural Properties, LLC	37-1555322	SUBSIDIARY	
Loma del Rio Vineyards LLC	80-0843991	SUBSIDIARY	(13)
Premiere Columbia Properties, LLC	36-4620107	SUBSIDIARY	
Premiere Farm Properties, LLC	30-0449681	SUBSIDIARY	
Demeter Agricultural Properties II, LLC	26-3484719	SUBSIDIARY	
International Agricultural Investors, LLC	26-0352203	SUBSIDIARY	
IAI Australia Pty Ltd		SUBSIDIARY	
IAI Australia Trust		SUBSIDIARY	
IAI USA, LLC	26-0460488	SUBSIDIARY	
International Agricultural Investors Fund II, LLC	26-2745365	SUBSIDIARY	
IAI Australia Fund II Pty. Ltd		SUBSIDIARY	
IAI Australia Fund II Trust		SUBSIDIARY	
IAI USA Fund II, LLC	26-2747755	SUBSIDIARY	
Tricahue Farms SpA		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II, L.P.	85-4120472	SUBSIDIARY	
Churchill Middle Market CLO IV Ltd.	98-1402136	SUBSIDIARY	
Churchill Middle Market Senior Loan Fund III (Delaware), LP	84-5024895	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Churchill MM Warehouse, LLC		SUBSIDIARY	
Demeter Agricultural Properties, LLC	26-3049305	SUBSIDIARY	
Dionysus Properties, LLC	45-2632248	SUBSIDIARY	
Silverado Premium Properties, LLC	94-3306131	SUBSIDIARY	
Arroyo Loma, LLC	68-0436609	SUBSIDIARY	
Chalk Ridge Vineyard, LLC	75-3025596	SUBSIDIARY	
Hobson Avenue Vineyard, LLC	20-3964695	SUBSIDIARY	
Marsino Vineyard, LLC	26-1542713	SUBSIDIARY	
Silverado Los Alamos Vineyards, LLC	20-2103733	SUBSIDIARY	
Mesa Del Rio Vineyard, LLC	85-1933477	SUBSIDIARY	
Silverado SLO Vineyards, LLC	20-2490906	SUBSIDIARY	
Silverado Sonoma Vineyards, LLC	20-2103788	SUBSIDIARY	
SPP Napa Vineyards, LLC	68-0466083	SUBSIDIARY	
Stanly Ranch Vineyards, LLC	94-3361818	SUBSIDIARY	
Suscol Mountain Vineyards, LLC	26-3774024	SUBSIDIARY	
Terra Ventosa Vineyards, LLC	26-2766605	SUBSIDIARY	
Silverado Winegrowers Holdings, LLC	43-3997217	SUBSIDIARY	
Silverado Winegrowers, LLC	68-0443927	SUBSIDIARY	
Alta Loma Vineyard LLC	94-3357571	SUBSIDIARY	
Silverado Suscol, LLC	91-1806950	SUBSIDIARY	
SWG Paso Vineyards, LLC	45-4820104	SUBSIDIARY	
Distressed Opportunities Fund, L.P.	26-3561447	SUBSIDIARY	
DWM Inclusive Finance Equity Fund II	98-0580879	AFFILIATE	
FULC JV LLC		SUBSIDIARY	
Global Real Estate Debt Partners – Fund II (UK), SCSp		AFFILIATE	(11)
Global Real Estate Debt Partners – Fund III (UK) SCSp		AFFILIATE	
GreshamQuant SAFI Fund, L.L.C.	87-2192709	SUBSIDIARY	
Growth Capital Fund I, L.P.	81-0737062	SUBSIDIARY	
Inception GP LLC		SUBSIDIARY	
Infra Alpha LLC	27-4149157	SUBSIDIARY	
Iron Wolf Holdco LLC	33-3116891	SUBSIDIARY	
Iron Wolf Acquisition Trust	33-6738589	SUBSIDIARY	
Iron Wolf Holdco 2 LLC		SUBSIDIARY	
Iron Wolf Acquisition Trust 2	41-6987122	SUBSIDIARY	
Landa Fund, F.C.R.		AFFILIATE	
Landed Educator Retention Fund, LP	84-2323824	AFFILIATE	
Lewis & Clark Timberlands, LP	47-4169877	SUBSIDIARY	
L&C Log Co, LLC	47-4187541	SUBSIDIARY	
L&C Tree Farms, LLC	47-4196668	SUBSIDIARY	
L&C TRS LLC	47-5300478	SUBSIDIARY	
Mansilla Participações Ltda.		SUBSIDIARY	
Radar Propriedades Agricolas S.A.		SUBSIDIARY	(14)
Nova Amaralina Propriedades Agrícolas S.A		SUBSIDIARY	
Nova Agricola Ponte Alta S.A.		SUBSIDIARY	
Nova Santa Barbara Agricola S.A.		SUBSIDIARY	
Terras da Ponte Alta S.A.		SUBSIDIARY	
Radar II Propriedades Agrícolas S.A.		AFFILIATE	
Bioinvestments Negócios e Participações S.A.		AFFILIATE	
Castanheira Propriedades Agrícolas S.A		AFFILIATE	
Manacá Propriedades Agrícolas S.A		AFFILIATE	
Paineira Propriedades Agrícolas S.A		AFFILIATE	
Proud Participações S.A.		AFFILIATE	
Radar Propriedades Agricolas S.A.		AFFILIATE	(14)
Vale da Ponte Alta S.A.		AFFILIATE	
MM Funding, LLC	13-1624203	SUBSIDIARY	
MyVest Corporation	47-0902011	SUBSIDIARY	
NBPT Aggregator LLC	85-4078036	SUBSIDIARY	
NEFCO Acquisitions, Inc.		SUBSIDIARY	
NGNBS Holdco LLC	42-1953811	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
New York City Property Fund II LP	82-4183425	SUBSIDIARY
2 Hudson Square Holdings LLC		SUBSIDIARY
Cory Road REIT LLC	87-3846434	SUBSIDIARY
Cory Road Operating LP	87-3847578	SUBSIDIARY
Cory Road Associates LLC	87-3737804	SUBSIDIARY
Cory Road TRS LLC	87-4032308	SUBSIDIARY
NYCPF II 94th Street Pooling LP	87-3783569	SUBSIDIARY
309 East 94th Street Holdings LLC		SUBSIDIARY
New York City Property Fund REIT LLC	83-4678924	SUBSIDIARY
New York City Fund Operating GP LLC	83-4701919	SUBSIDIARY
New York City Property Fund Operating LP	83-4671194	SUBSIDIARY
125 West End Investors LLC	84-3388831	SUBSIDIARY
125 West End Holdings LLC	84-3408615	SUBSIDIARY
125 West End Associates LLC	83-4653622	SUBSIDIARY
Ridge Hill Holdings LLC	88-4309659	SUBSIDIARY
Ridge Hill Associates LLC	36-5014830	SUBSIDIARY
NGFF Holdco, LLC	84-2320652	SUBSIDIARY
Nuveen Global Farmland Fund, LP	84-1895540	SUBSIDIARY
Global Farmland Properties, LLC	84-1834824	SUBSIDIARY
GFP Master Holdco S.à r.l.		SUBSIDIARY
GFP Iberia Holdco s.l.		SUBSIDIARY
NGFF FFI, LLC	85-3631808	SUBSIDIARY
US Horticulture Farmland, LLC	84-1857338	SUBSIDIARY
US Row Farmland, LLC	84-1842298	SUBSIDIARY
US Viticulture Farmland, LLC	84-1880235	SUBSIDIARY
NGTF Holdco, LLC	92-0403836	SUBSIDIARY
North Haven Falcon Holding Company, LLC	86-3398532	SUBSIDIARY
NRFC Inception IV, LP	46-2031403	SUBSIDIARY
Nuveen Arcmont European Private Credit Fund		SUBSIDIARY
Nuveen Churchill Private Equity Solutions, LP		SUBSIDIARY
Nuveen Climate Inclusion Fund II LP		SUBSIDIARY
Nuveen CLO Issuance Fund, LP	98-1549843	SUBSIDIARY
Nuveen CLO Issuance Feeder Fund II, LP	92-1165432	SUBSIDIARY
Nuveen CLO Issuance Feeder Fund III, LP		SUBSIDIARY
Nuveen European Core Renewable Infrastructure S.C.A. SICAV-RAIF		SUBSIDIARY
Nuveen Global Impact Fund, LP	84-5180286	SUBSIDIARY
Nuveen High Yield Municipal Opportunitites Fund LP	83-4357309	SUBSIDIARY
Nuveen Municipal Opportunities Fund LP	83-4341275	SUBSIDIARY
Nuveen Real Estate U.S. Affordable Housing Fund LP	88-1470999	SUBSIDIARY
Nuveen Real Estate U.S Affordable Housing Fund Holdings LP	93-2601876	SUBSIDIARY
Nuveen Real Estate U.S. Affordable Housing Fund REIT LLC	88-1539505	SUBSIDIARY
Nuveen Real Estate U.S. Affordable Housing Fund Operating GP LLC	88-1470699	SUBSIDIARY
Nuveen Real Estate U.S. Affordable Housing Fund Operating LP	88-1472235	SUBSIDIARY
IHF FA Woodbridge Investor Member LLC	88-3423227	SUBSIDIARY
USAHF GP Holdco Parent LLC	88-4255084	SUBSIDIARY
USAHF GP Holdco LLC	92-0790831	SUBSIDIARY
USAHF Somerset GP LLC	33-3778697	SUBSIDIARY
USAHF Somerset LP LLC	33-3779354	SUBSIDIARY
Somerset Glen Apartments, L.P.	27-3653522	SUBSIDIARY
USAHF Union Street Houses LLC	39-2348772	SUBSIDIARY
USIHF Tressa GP LLC	92-3365983	SUBSIDIARY
USIHF Tressa LP LLC	92-3365006	SUBSIDIARY
Linden 143, LLC	20-8630911	SUBSIDIARY
USIHF GP NY Holdco LLC	92-1460099	SUBSIDIARY
USAHF Holdco Parent LLC	41-3644804	SUBSIDIARY
USAHF FL Holdco LLC	41-3568697	SUBSIDIARY
USAHF 205 St Cloud Village Owner LLC	41-3528003	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	86-1702891	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Lab Vehicle LP	88-1443255	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Lab Vehicle Holdings LP	88-2640357	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Lab Vehicle REIT LLC	88-1443830	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Lab Vehicle REIT Sub GP LLC		SUBSIDIARY
Nuveen Real Estate U.S. Strategic Lab Vehicle REIT Sub LP		SUBSIDIARY
Nuveen Real Estate U.S. Strategic Lab Vehicle Non-REIT LLC	88-2561353	SUBSIDIARY
Nuveen Strategic Retail Aggregator LP	39-2792640	SUBSIDIARY

(11) Global Real Estate Debt Partners – Fund II (UK), SCSp is ultimately controlled by TIAA, with 18.75% owned by TIAA and 0.5% owned by Nuveen Real Estate Debt Partners II (GP) S.à.r.l.

(12) 730 Texas Timberlands II, Ltd. is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.

(13) Loma del Rio Vineyards LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.

(14) Radar Propriedades Agricolas S.A. is owned 65.77% by Mansilla Participacoes LTDA and 15.31% by Radar II Propriedades Agricolas S.A..

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
ND Properties LLC	11-3034756	SUBSIDIARY	(15)
ND Europe S.à r.l.		SUBSIDIARY	
ND Europe Office Holding S.à r.l.		SUBSIDIARY	
Cityhold Euro S.à r.l.		AFFILIATE	(16)
Cityhold Nymphe S.à r.l.		AFFILIATE	(17)
Cityhold Propco 11 S.à r.l.		AFFILIATE	
OVG Cloud S.à r.l.		AFFILIATE	(18)
Cityhold Office Partnership S.à r.l.		AFFILIATE	
CHOP OPCI		AFFILIATE	
Cityhold Iconic Holding SAS	98-1435873	AFFILIATE	
Cityhold Iconic Hotel SNC	98-1433967	AFFILIATE	
Cityhold Iconic Office SCI	98-1433956	AFFILIATE	
Cityhold Iconic Retail SNC	98-1433960	AFFILIATE	
Cityhold Iconic Youth Hostel SNC	98-1433975	AFFILIATE	
Cityhold EST Investment S.à r.l.		AFFILIATE	
Cityhold Prinses Coöperatief U.A.		AFFILIATE	
Cityhold Prinses AcquiCo B.V.		AFFILIATE	
Ark Portfolio Owner Prinses B.V.		AFFILIATE	
Cityhold Jobbe SAS		AFFILIATE	
Cityhold Jobbe SCI		AFFILIATE	
Cityhold Nymphe S.à r.l.		AFFILIATE	(17)
Cityhold Propco 6 S.à r.l.		AFFILIATE	
Cityhold Iconic Hotel OPCO SAS	98-1433939	AFFILIATE	
Cityhold Iconic Investments S.à r.l.	98-1435880	AFFILIATE	
Cityhold Propco 9 S.à r.l.		AFFILIATE	
36 rue La Fayette SAS		AFFILIATE	
SAS Roosevelt		AFFILIATE	
SNC Roosevelt		AFFILIATE	(19)
Roosevelt Participation S.à r.l.		AFFILIATE	
SNC Roosevelt		AFFILIATE	(19)
Courcelles 70 SAS		AFFILIATE	
Cityhold Euro S.à r.l.		AFFILIATE	(16)
Cityhold Propco 10 S.à r.l.		AFFILIATE	
Cityhold Gouden Bocht B.V.		AFFILIATE	
Cityhold Gouden Bocht Monumenten B.V.		AFFILIATE	
Redevelopment Property II B.V.	98-1438380	AFFILIATE	
Cityhold Propco 12 S.à r.l.		AFFILIATE	
Cityhold GC Investment S.à r.l.		AFFILIATE	
OVG Cloud S.à r.l.		AFFILIATE	(18)
Cityhold Grand Central Berlin SCS		AFFILIATE	
Cityhold Sterling S.à r.l.		AFFILIATE	
Cityhold UK Holding S.à r.l.		AFFILIATE	
Cityhold Belgrave Operational Investment S.à r.l.		AFFILIATE	
Cityhold Belgrave Operational Holding S.à r.l.		AFFILIATE	
Belgrave House Operational Unit Trust		AFFILIATE	
Cityhold UK Investment S.à r.l.		AFFILIATE	
London Belgrave Unit Trust		AFFILIATE	(20)
London Belgrave Unit Trust		AFFILIATE	(20)
CLOF Victoria Nominee 1 Limited		AFFILIATE	
CLOF Victoria Nominee 2 Limited		AFFILIATE	
HV Properties S.à r.l.		AFFILIATE	
HV Freehold S.à r.l.		AFFILIATE	
SMA Holding S.à r.l.		AFFILIATE	

COMPANY	FEIN	RELATIONSHIP	
ND Properties LLC (continued)			
TIAA Lux 9 S.à r.l.		AFFILIATE	
SAS Malachite		AFFILIATE	
SNC Garnet-TIAA		AFFILIATE	
SNC La Defense		AFFILIATE	
SNC Lazuli		AFFILIATE	
SNC Peridot		AFFILIATE	
T-C Pep Holding S.à r.l.		SUBSIDIARY	
T-C Pep Asset S.à r.l.		SUBSIDIARY	
TIAA Lux 11 S.à r.l.		SUBSIDIARY	
TIAA Lux 5 S.à r.l.		SUBSIDIARY	
Nuveen U.S. Strategic Debt Fund, LP	99-0597677	SUBSIDIARY	
Occator Agricultural Properties, LLC	26-4750562	SUBSIDIARY	
AGR Agricultural Investments LLC	46-1768969	SUBSIDIARY	
Mandala Food Co-Investment Holdings II SPV		SUBSIDIARY	
Otto's South Vineyard, LLC	85-1933477	SUBSIDIARY	
RAHF IV Shore Hill Member, LLC	82-5349340	AFFILIATE	
Renewable Power Fund Plus, LP	86-3993655	SUBSIDIARY	
Renewable Timber Europe, LLC	45-2792614	SUBSIDIARY	
Renewable Timber Netherlands B.V.		SUBSIDIARY	
Topola Lasy Spolka z o. o.		SUBSIDIARY	
REP Coinvest III TEC, L.P.	85-1358046	AFFILIATE	
Seven30 Insurance (Bermuda) Co. Limited	98-1718925	SUBSIDIARY	
Seven30 Re (Bermuda) Co. Limited		SUBSIDIARY	
Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY	
Social Infra, LLC		SUBSIDIARY	
Stichting Bewaarder Ziemia Fund		AFFILIATE	
Swift Elk Holdings LLC	41-4949980	SUBSIDIARY	
Swift Elk Acquisition Trust	41-7048106	SUBSIDIARY	
T-C 2 Herald Square Member LLC	47-1535030	SUBSIDIARY	
T-C 2 Herald Square Venture LLC	47-1650509	SUBSIDIARY	
T-C 2 Herald Square Owner LLC	47-1488131	SUBSIDIARY	
T-C 2 Herald Square Condo Unit Owner LLC	33-2279148	SUBSIDIARY	
T-C 2 Herald Square Ground Lessee LLC	33-2268658	SUBSIDIARY	
T-C 2 Herald Square Ground Sublessee LLC	33-2278716	SUBSIDIARY	
T-C 919 N. Michigan Avenue Retail LLC	46-0750331	SUBSIDIARY	
T-C Australia RE Holdings I, LLC	81-2490530	SUBSIDIARY	
T-C Australia RE Holdings II, LLC	81-2506975	SUBSIDIARY	
TIAA Australia Real Estate Trust		SUBSIDIARY	
TIAA Melbourne Retail Holding 1 Trust		SUBSIDIARY	
TIAA Melbourne Retail Asset 1 Trust		SUBSIDIARY	
TGA Australia Real Estate Trust 2		SUBSIDIARY	
TGA PBSA Hold Trust		SUBSIDIARY	
TGA PBSA Asset Trust 1		SUBSIDIARY	
TGA PBSA Asset Trust 2		SUBSIDIARY	
TGA PBSA Asset Trust 3		SUBSIDIARY	
TGA PBSA Asset Trust 4		SUBSIDIARY	
TGA PBSA Asset Trust 5		SUBSIDIARY	
TGA PBSA Asset Trust 6		SUBSIDIARY	
T-C Europe, LP	47-2369576	SUBSIDIARY	(21)
T-C Europe S.à r.l.		SUBSIDIARY	
T-C Denmark ApS		SUBSIDIARY	
Nordsjællandshusene 2 ApS		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C Europe, LP (continued)			
T-C Luxembourg Neptune Holding S.à r.l.		SUBSIDIARY	
T-C Neptune Holdings S.à r.l.		SUBSIDIARY	
Neptune Property Venture S.à r.l.		SUBSIDIARY	
Castel Guelfo I S.r.l.		SUBSIDIARY	
Neptune Holding Spain, S.L.		SUBSIDIARY	
Promcat Alternativa, S.L.		SUBSIDIARY	
Neptune Madrid Holdco,S.L.		SUBSIDIARY	
Neptune Nassica Propco S.L.		SUBSIDIARY	
Neptune Getafe Propco SL		SUBSIDIARY	
Neptune Las Rozas Outlet SL		SUBSIDIARY	
Neptune San Sebastian Outlet SL		SUBSIDIARY	
Neptune Ursus sp. z o.o		SUBSIDIARY	
Neptune Krakow sp. z o.o		SUBSIDIARY	
Neptune Annopol sp. z o.o		SUBSIDIARY	
Neptune Poznan sp. z o.o		SUBSIDIARY	
Neptune OPCI		SUBSIDIARY	
Roppenheim Holding SAS		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(22)
Neptune Property Holding S.à r.l.		SUBSIDIARY	
Neptune Amsterdam B.V.		SUBSIDIARY	
Neptune Gliwice sp. z o.o		SUBSIDIARY	
Neptune Roppenheim Holding S.à r.l.		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(22)
Neptune Vicolungo I S.r.l.		SUBSIDIARY	
T-C Storage Portfolio HoldCo S.à r.l.		SUBSIDIARY	
T-C Nordics Investment AB		SUBSIDIARY	
T-C Storage HoldCo AB		SUBSIDIARY	
Green S AB		SUBSIDIARY	
Green S Andelar AB		SUBSIDIARY	
Green S Bygg AB		SUBSIDIARY	
Green S Portfölj 1 AB		SUBSIDIARY	
Green S Ankarsrum 4 AB		SUBSIDIARY	
Green S Domherren 5 AB		SUBSIDIARY	
Green S Ekfatet 4 AB		SUBSIDIARY	
Green S Förgasaren 5 AB		SUBSIDIARY	
Green S Huvudsta 3 29 AB		SUBSIDIARY	
Green S Kopparen 3 AB		SUBSIDIARY	
Green S Rasten 2 AB		SUBSIDIARY	
Green S Skälby 2 14 AB		SUBSIDIARY	
Green S Söderbymalm 7 14 AB		SUBSIDIARY	
Green S Veden 103 AB		SUBSIDIARY	
Green S Vreten 12 KB		SUBSIDIARY	
Green S Portfölj 2 AB		SUBSIDIARY	
Green S Sandarna 22 4 AB		SUBSIDIARY	
Green S Bävertanden 1 AB		SUBSIDIARY	
Green S Blixtljuset 15 AB		SUBSIDIARY	
Green S Hjulmakaren 2 AB		SUBSIDIARY	
Green S Kvillebäcken 60:16 AB		SUBSIDIARY	
Green S Norrtälje AB		SUBSIDIARY	
Green S Ormbunken 3 AB		SUBSIDIARY	
Green S Orren 2 AB		SUBSIDIARY	
Green S Rambergstaden 733 385 AB		SUBSIDIARY	
Green S Värmdö Gustavsberg 1 551 AB		SUBSIDIARY	
Green S Portfölj 7 AB		SUBSIDIARY	
Green S Bronsyxan 14 Malmö AB		SUBSIDIARY	
Fastighetsbolaget Malmö Holmen 11 AB		SUBSIDIARY	
Green S Bromsen 3 AB		SUBSIDIARY	
Green Storage AB		SUBSIDIARY	
Green S Mellanlagret 24 AB		SUBSIDIARY	
24Storage Sverige AB		SUBSIDIARY	

(15) ND Properties LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(16) Cityhold Euro S.à r.l. (CES) is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 3% owned by wholly-owned ND Europe Office Holdings S.à r.l.

(17) Cityhold Nymphe S.à r.l. (Nymphe) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.

(18) OVG Cloud S.à r.l. (OVG) is owned by TIAA via a 25% ownership of Cityhold Propco 11 S.à r.l. (10.1% of OVG) and Cityhold Propco 12 S.à r.l. (89.9% of OVG).

(19) SNC Roosevelt is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns SAS Roosevelt (99.99% of SNC Roosevelt) and Roosevelt Participation S.à r.l. (0.01%).

(20) London Belgrave Unit Trust (LBUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.8% of LBUT) and Cityhold UK Investment S.à r.l. (0.2%).

(21) T-C Europe, LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(22) Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.8% ownership of Neptune Property Venture S.à r.l., which owns Roppenheim Holding SAS (99.99% of ROSNC) and Neptune Roppenheim Holding S.à r.l. (0.01%).

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
T-C Europe, LP (continued)		
Green S Portfölj 3 AB		SUBSIDIARY
Green S Hisings Backa Kommanditbolag		SUBSIDIARY
Green S Insekten Kommanditbolag		SUBSIDIARY
Green S Söderby 1 Kommanditbolag		SUBSIDIARY
Green S Portfölj 4 AB		SUBSIDIARY
Green S Blästerugnen 4 AB		SUBSIDIARY
Green S Högsbo 28 AB		SUBSIDIARY
Green S Kuröd 4 AB		SUBSIDIARY
Green S Lärkträdet 6 AB		SUBSIDIARY
Green S Testaren 3 AB		SUBSIDIARY
Green S Varla 14 AB		SUBSIDIARY
Green S Portfölj 5 AB		SUBSIDIARY
Green S Åby 1 AB		SUBSIDIARY
Green S Bollmora 2 AB		SUBSIDIARY
Green S Kallhäll 9 AB		SUBSIDIARY
Green S Kungsholmen AB		SUBSIDIARY
Green S Lager Sundbyberg Tule AB		SUBSIDIARY
Green S Lännersta 11 AB		SUBSIDIARY
Green S Spiselhällen 3 i Stockholm AB		SUBSIDIARY
Green S Vargen 12 och 13 AB		SUBSIDIARY
Green S Portfölj 6 AB		SUBSIDIARY
Green S Ällista 5 AB		SUBSIDIARY
Green S Fyrislund 11 AB		SUBSIDIARY
Green S Leasehold AB		SUBSIDIARY
Green S Lager Sundbyberg Alby AB		SUBSIDIARY
Green S Nicklet 2 i Stockholm AB		SUBSIDIARY
Green S Örsö 1 AB		SUBSIDIARY
Green S Pelargonian 8 AB		SUBSIDIARY
Green S Portfölj 8 AB		SUBSIDIARY
Green S Skjutstallslyckan 22 AB		SUBSIDIARY
Green S Sminkören 1 AB		SUBSIDIARY
Self Storage Group AS		SUBSIDIARY
City Self-Storage Norge AS		SUBSIDIARY
City Self-Storage Sverige AB		SUBSIDIARY
Green N Bygg AS		SUBSIDIARY
Green Storage AS		SUBSIDIARY
Green Storage A/S		SUBSIDIARY
Green D Property A/S		SUBSIDIARY
Green D Byg ApS		SUBSIDIARY
OK Property AS		SUBSIDIARY
OK Minilager AS		SUBSIDIARY
Mel Asker 23 AS		SUBSIDIARY
TC-Norway AS		SUBSIDIARY
Bilittveien 6 AS		SUBSIDIARY
Lonningsflaten 22 Eiendom AS		SUBSIDIARY
Skedsmo Logistikk AS		SUBSIDIARY
T-C GA Real Estate Holdings LLC	45-2877772	SUBSIDIARY
8 Spruce Street GA Investor LLC	46-0959792	SUBSIDIARY
2300 Broadway Storage Operator LLC	84-2144204	SUBSIDIARY
T-C 470 Park Avenue South Member LLC	46-1754709	SUBSIDIARY
T-C 470 Park Avenue South Venture LLC	46-1744112	SUBSIDIARY
T-C 475 Fifth Avenue Member LLC	46-1828055	SUBSIDIARY
T-C 475 Fifth Avenue Venture LLC	46-1839003	SUBSIDIARY
T-C 475 Fifth Avenue LLC	45-3229803	SUBSIDIARY
T-C 888 Brannan Member LLC	47-4665824	SUBSIDIARY
T-C 2300 Broadway LLC	45-3479701	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings LLC (continued)			
T-C Aspira LLC	46-1220681	SUBSIDIARY	
T-C Kings Crossing LLC	45-4045658	SUBSIDIARY	
T-C Legacy Place Member LLC	46-1120016	SUBSIDIARY	
Legacy Place Associates LLC	46-0876833	SUBSIDIARY	
300 Legacy Place Boulevard LLC		SUBSIDIARY	
Legacy Place Properties LLC	30-0769316	SUBSIDIARY	
TGA Forum on Peachtree Investor Member LLC	88-1007987	SUBSIDIARY	
TGA NAP Forum on Peachtree Venture LLC	88-1007587	SUBSIDIARY	
TGA NAP Forum on Peachtree Owner LLC	88-1007172	SUBSIDIARY	
TGA Lonestar Investor Member LLC	88-1913177	SUBSIDIARY	
TGA BSL Lonestar JV LLC	88-2029531	SUBSIDIARY	
TGA BSL Lonestar Owner LLC	88-1913518	SUBSIDIARY	
TGA Midway Distribution Center LLC	87-4019549	SUBSIDIARY	
TGA MOB 5005 McConnell Member LLC	88-0655999	SUBSIDIARY	
TGANX MOB 5005 McConnell Venture LLC	88-0656194	SUBSIDIARY	
TGA MOB 5005 McConnell LLC	88-0655748	SUBSIDIARY	
The Flats Holding Company LLC	47-1379500	SUBSIDIARY	
The Flats 130 DC Residential LLC	47-1347366	SUBSIDIARY	
The Flats 140 DC Residential LLC	47-1363564	SUBSIDIARY	
The Flats DC Grocery LLC	47-1367530	SUBSIDIARY	
T-C Hall of States Member LLC	47-2023405	SUBSIDIARY	
T-C Hall of States Venture LLC	47-2043468	SUBSIDIARY	
T-C Hall of States Owner LLC	47-2034237	SUBSIDIARY	
T-C Lux Fund Holdings LLC	47-4095803	SUBSIDIARY	
T-C Lux Investments Special Limited Partnership		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	
T-C MV Member LLC	81-4583865	SUBSIDIARY	
T-C M-T REIT LLC	81-4599024	SUBSIDIARY	
T-C MV Member II LLC		SUBSIDIARY	
T-C M-T REIT II LLC	84-3224525	SUBSIDIARY	
TC MT II Originations TRS LLC	85-2937933	SUBSIDIARY	
T-C Permian Investor LLC	82-1023309	SUBSIDIARY	
T-C SBMC Joint Venture LLC	46-3007720	SUBSIDIARY	
T-C SMA 2, LLC	36-4620008	SUBSIDIARY	
PennMuni-TIAA U.S. Real Estate Fund, LLC	36-4619998	SUBSIDIARY	
T-C SV Member LLC	87-2891643	SUBSIDIARY	
T-C S-T REIT LLC	87-2974041	SUBSIDIARY	
T-C UK RE Holdings III, LLC	81-3299073	SUBSIDIARY	(23)
T-C UK Open Storage S.à r.l.		SUBSIDIARY	
T-C UK Open Storage 2 S.à r.l.		SUBSIDIARY	
T-C UK Open Storage 3 S.à r.l.		SUBSIDIARY	
T-C UK Open Storage 4 S.à r.l.		SUBSIDIARY	
T-C U.S. Super Regional Mall Fund LP	47-3148337	SUBSIDIARY	
T-C Waterford Blue Lagoon General Partner LLC	47-5379777	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(24)
T-C Waterford Blue Lagoon LLC	47-5375805	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(24)
Westland At Waterford REIT General Partner LLC	81-0779817	SUBSIDIARY	
Waterford Blue Lagoon REIT General Partner LLC		SUBSIDIARY	
Waterford Blue Lagoon REIT LP	47-5305678	SUBSIDIARY	
5201-5301 Waterford General Partner LLC	47-5642524	SUBSIDIARY	
5201-5301 Waterford Operating LP	47-5541032	SUBSIDIARY	
5200 Waterford General Partner LLC	47-5672651	SUBSIDIARY	
5200 Waterford Operating LP	47-5498897	SUBSIDIARY	
1000 Waterford General Partner LLC	81-0722154	SUBSIDIARY	
1000 Waterford Operating LP	47-5479437	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C Waterford Blue Lagoon LLC (continued)			
701-703 Waterford General Partner LLC	47-5445045	SUBSIDIARY	
701-703 Waterford Operating LP	47-5471474	SUBSIDIARY	
Waterford Core REIT General Partner LLC	82-2631273	SUBSIDIARY	
Waterford Core REIT LP	82-2646233	SUBSIDIARY	
Waterford Core 800 REIT General Partner LLC		SUBSIDIARY	
Waterford Core 800 REIT LP	84-3541603	SUBSIDIARY	
Waterford Core General Partner LLC	81-0733012	SUBSIDIARY	
Waterford Core Operating LP	47-5587163	SUBSIDIARY	
Waterford Core II Operating LP	82-2663579	SUBSIDIARY	
Waterford Core II General Partner LLC	82-2672297	SUBSIDIARY	
TCGA Realty LLC	39-4405167	SUBSIDIARY	
TGA Gallery Longmont Investor Member LLC	41-3170085	SUBSIDIARY	
TGA Reserve At Cherry Creek Investor Member LLC	39-4404650	SUBSIDIARY	
TGA Reserve Sarasota Investor Member LLC	41-3092454	SUBSIDIARY	
TGA Sancerre White Marsh Investor Member LLC	42-3408934	SUBSIDIARY	
TEFF Holdco LLC	81-2146865	SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310729	SUBSIDIARY	(2)
TIAA European Farmland Fund LP	98-1310748	SUBSIDIARY	
TEFF Holding S.à r.l.		SUBSIDIARY	
Areal III sp. z o.o		SUBSIDIARY	
Hodowla Zwierząt Zarodowych Choczewo sp. z o.o		SUBSIDIARY	
Hodowla Zwierząt Zarodowych Wierzchucino sp. z o.o		SUBSIDIARY	
Hodowla Zwierząt Zarodowych Żarnowiec sp. z o.o		SUBSIDIARY	
Dangro Invest A/S		SUBSIDIARY	
Agat sp. z o.o		SUBSIDIARY	
Agrifarm sp. z o.o		SUBSIDIARY	
Agro-Dubliny sp. z o.o		SUBSIDIARY	
Agroland sp. z o.o		SUBSIDIARY	
Amal sp. z o.o		SUBSIDIARY	
Cisy sp. z o.o		SUBSIDIARY	
Kolno sp. z o.o		SUBSIDIARY	
Satopy Spolka z o.o.		SUBSIDIARY	
See-Agro sp. z o.o		SUBSIDIARY	
Sobieradz sp. z o.o		SUBSIDIARY	
Pszenrol sp. z o.o		SUBSIDIARY	
Budus sp. z o.o		SUBSIDIARY	
Lozice Spolka z o.o.		SUBSIDIARY	
Ogardy sp. z o.o		SUBSIDIARY	
Rola sp. z o.o		SUBSIDIARY	
Rolpol sp. z o.o		SUBSIDIARY	
Rolzbud sp. z o.o		SUBSIDIARY	
Szafir sp. z o.o		SUBSIDIARY	
Walichnowy sp. z o.o		SUBSIDIARY	
Weziny Spolka. z o.o.		SUBSIDIARY	
Ziemrol sp. z o.o		SUBSIDIARY	
Adamas sp. z o.o		SUBSIDIARY	
Amber sp. z o.o		SUBSIDIARY	
Cieszysław sp. z o.o		SUBSIDIARY	
Jarosławsko I sp. z o.o		SUBSIDIARY	
Jarosławsko II sp. z o.o		SUBSIDIARY	
Jasionno sp. z o.o		SUBSIDIARY	
Opal sp. z o.o		SUBSIDIARY	
Tetyń sp. z o.o		SUBSIDIARY	
Gospodarstwo Okopy sp. z o.o		SUBSIDIARY	
Agrohop Bielice sp. z o.o		SUBSIDIARY	
Agrohop Service sp. z o.o		SUBSIDIARY	
Agrohop sp. z o.o		SUBSIDIARY	
Agrohop Bis sp. z o.o		SUBSIDIARY	
Cieszanowice Solar Park sp. z o.o w likwidacji		SUBSIDIARY	
Przedsiebiorstwo Rolne Okopy sp. z o.o		SUBSIDIARY	

(2) TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternatives Services, LLC and 50% owned by TEFF Holdco LLC

(23) T-C UK RE Holdings III, LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(24) Waterford Blue Lagoon LP is controlled by TIAA, and partially owned indirectly by T-C Waterford Blue Lagoon LLC, which owns 50%, and T-C Waterford Blue Lagoon General Partner, LLC, which owns 1%.

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
TGA 10th Street Business Park LLC	84-3332496	SUBSIDIARY	
TGA 127-137 Franklin LLC	82-1645257	SUBSIDIARY	
TGA 2160 E 7th Street LLC	92-1884082	SUBSIDIARY	
TGA 26600-26700 Aliso Viejo Parkway LLC	87-1739826	SUBSIDIARY	
TGA 3401 North Ashton Blvd LLC	83-2957526	SUBSIDIARY	
TGA 3851 Grandpine Way LLC	82-4830474	SUBSIDIARY	
TGA 600 College Road LLC	81-3988795	SUBSIDIARY	
TGA 601D Operating Member LLC	88-0637658	SUBSIDIARY	
TGA 730 Third Avenue Owner LLC	83-2548459	SUBSIDIARY	
TGA 8500-8551 Research Way LLC	87-1740428	SUBSIDIARY	
TGA Airport East 3 LLC	33-4374748	SUBSIDIARY	
TGA Airtech14 LLC	99-2069142	SUBSIDIARY	
TGA APAC Debt Holdings, LLC	33-1606078	SUBSIDIARY	
TGA APAC Fund Holdings, LLC	82-2225812	SUBSIDIARY	
Asia Pacific Cities Fund FCP	98-1429292	SUBSIDIARY	(25)
TGA APAC RE Holdings Pte. Ltd.		SUBSIDIARY	
TGA Real Estate Fund Holdings, LLC	82-2311300	SUBSIDIARY	
Asia Pacific Cities Fund FCP	98-1429292	SUBSIDIARY	(25)
TGA ASI Eagles Landing Investor Member LLC	87-4097244	SUBSIDIARY	
TGA ASI Mission Trails Investor Member LLC	88-1120507	SUBSIDIARY	
TGA ASI Monte Vista Investor Member LLC	86-3673675	SUBSIDIARY	
TGA ASI Riverstone Investor Member LLC	86-2376987	SUBSIDIARY	
TGA ASI Sage Investor Member LLC	87-3063209	SUBSIDIARY	
TGA ASI Sierra Vista Investor Member LLC	88-1120056	SUBSIDIARY	
TGA Auburn Business Park LLC	84-3830265	SUBSIDIARY	
TGA Aurora DC III LLC	84-3285557	SUBSIDIARY	
TGA Baltimore IC LLC	84-3475931	SUBSIDIARY	
TGA Barnes Canyon Life Science LLC	83-1851559	SUBSIDIARY	
TGA Beckwith Farms LLC	84-3303586	SUBSIDIARY	
TGA Bedford Park LLC	84-3314123	SUBSIDIARY	
TGA Bloomingdale CC LLC	99-3937615	SUBSIDIARY	
TGA Boulder Creek LLC	85-4073425	SUBSIDIARY	
TGA Bridge Creek LLC	85-4073222	SUBSIDIARY	
TGA Bridge Point LLC	84-3441362	SUBSIDIARY	
TGA Cactus DC I LLC	84-2939313	SUBSIDIARY	
TGA Capital Gateway LLC	92-1681994	SUBSIDIARY	
TGA Center Square DC LLC	84-3487859	SUBSIDIARY	
TGA Centerpointe LLC	84-3314029	SUBSIDIARY	
TGA Connection at Athens Investor Member LLC	83-0780652	SUBSIDIARY	
PEP-TH Athens, LLC	61-1892161	SUBSIDIARY	
PEP- Athens, LLC	83-1011298	SUBSIDIARY	
TGA Country Club Plaza Investor LLC		SUBSIDIARY	
TGA Creekside Village Investor Member LLC	85-1065983	SUBSIDIARY	
TGA East Coronado Industrial LLC	84-3740496	SUBSIDIARY	
TGA East Miraloma Industrial LLC	84-3740590	SUBSIDIARY	
TGA Emerald Corporate Park LLC	84-3740669	SUBSIDIARY	
TGA Englewood DC LLC	84-3502383	SUBSIDIARY	
TGA Enterprise Park Business Center LLC	85-4076202	SUBSIDIARY	
TGA European RE Holdings I LLC	83-2810033	SUBSIDIARY	(26)
Eagle GPCo S.à r.l.		SUBSIDIARY	
Eagle Partnership SCSp		SUBSIDIARY	
Eagle JVCo S.à r.l.		SUBSIDIARY	
CB Krieau Dzwei GmbH		SUBSIDIARY	
VIE Student House A GmbH & Co KG		SUBSIDIARY	(27)
Eagle Austria Holdings S.à r.l.		SUBSIDIARY	
VIE Student House A GmbH & Co KG		SUBSIDIARY	(27)
Wrocław Fabryczna 22 sp. z o.o		SUBSIDIARY	
Wrocław Prusa 9 sp. z o.o		SUBSIDIARY	
European Value Add Minority Invest S.à r.l.		SUBSIDIARY	
Preferred Housing Living Limited		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TGA European RE Holdings I LLC (continued)			
PHLL Holdco Limited		SUBSIDIARY	
PHL Bicester Limited		SUBSIDIARY	
PHL Burton Limited		SUBSIDIARY	
PHL Camborne Limited		SUBSIDIARY	
PHL Crawley Limited		SUBSIDIARY	
PHL Exeter Limited		SUBSIDIARY	
PHL Leeds Limited		SUBSIDIARY	
PHL Leicester Limited		SUBSIDIARY	
PHL Nottingham Limited		SUBSIDIARY	
PHL Shrewsbury Limited		SUBSIDIARY	
PHL Telford Limited		SUBSIDIARY	
TGA Housing Holding S.à r.l.		SUBSIDIARY	
TIAA General Account Housing German Property GmbH		SUBSIDIARY	
TIAA General Account Housing German Services GmbH		SUBSIDIARY	
TK Living GPCo S.à r.l.		SUBSIDIARY	
TK Living Partnership SCSp		SUBSIDIARY	
TK Living JVCo S.à r.l.		SUBSIDIARY	
Lotomint, S.L.		SUBSIDIARY	
Carminsin, S.L.		SUBSIDIARY	
Crisatino, S.L.		SUBSIDIARY	
Luceneri, S.L.		SUBSIDIARY	
Mangaralia, S.L.		SUBSIDIARY	
Sanfergar, S.L.		SUBSIDIARY	
Stay by Kronos Cordoba, S.L.		SUBSIDIARY	
Stay by Kronos Cuatro Vientos, S.L.		SUBSIDIARY	
Stay by Kronos Pamplona, S.L.		SUBSIDIARY	
Tinesen, S.L.		SUBSIDIARY	
Valdonaire Developments, SL		SUBSIDIARY	
Vesterone, S.L.		SUBSIDIARY	
Weslinero, S.L.		SUBSIDIARY	
TGA European RE Holdings III LLC	33-2882302	SUBSIDIARY	(28)
Studenthousing Holding SCSp		SUBSIDIARY	
Student Housing Master LuxCo S.à r.l.		SUBSIDIARY	
Student Housing PropCo SNC 1		SUBSIDIARY	
Student Housing PropCo SNC 2		SUBSIDIARY	
Student Housing PropCo SNC 3		SUBSIDIARY	
Student Housing PropCo SNC 4		SUBSIDIARY	
Student Housing PropCo SNC 5		SUBSIDIARY	
Student Housing PropCo SNC 6		SUBSIDIARY	
Student Housing PropCo SNC 7		SUBSIDIARY	
TGA Studenthousing S.à r.l.		SUBSIDIARY	
TGA European RE Holdings IV, LLC	39-4937326	SUBSIDIARY	
TGA Co-Investments SCSp		SUBSIDIARY	
TGA Co-Investments Master LuxCo S.à.r.l.		SUBSIDIARY	
TGA European RE Holdings V, LLC	41-2458764	SUBSIDIARY	
TGA European RE Holdings VI, LLC	42-3046853	SUBSIDIARY	(29)
TGA FC Investor Member LLC		SUBSIDIARY	
Fenway Center Holding 1-2, LLC	82-2708488	SUBSIDIARY	
Fenway Center Owner 1-2, LLC	82-2708488	SUBSIDIARY	
TGA Franklin Square IC I LLC	84-3523773	SUBSIDIARY	
TGA Franklin Square IC II LLC	84-3523813	SUBSIDIARY	
TGA Germann Road Apartments LLC	88-4247949	SUBSIDIARY	
TGA GP Holdco Parent LLC	92-0783347	SUBSIDIARY	
Mill Plain Properties, LLC	20-1889464	SUBSIDIARY	
Morris Avenue Master Tenant, LLC	46-5754231	SUBSIDIARY	
Morris Avenue Parking LLC	83-2879641	SUBSIDIARY	
Omni Subnote, LLC	86-1818790	SUBSIDIARY	
Omni TEM, LLC	85-4308136	SUBSIDIARY	
ONY Funding, LLC	85-3796114	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TGA GP Holdco Parent LLC (continued)			
TGA GP Holdco LLC	88-4207931	SUBSIDIARY	
525 Sawyer Developer LLC	33-2351562	SUBSIDIARY	
620 Norton Road GP LLC	33-3194474	SUBSIDIARY	
Admiral Halsey I GP LLC	41-5128188	SUBSIDIARY	
Admiral Halsey II GP Member LLC	33-1627834	SUBSIDIARY	
BH Towers GP LLC	33-3750977	SUBSIDIARY	
Bradford House GP LLC	39-2101771	SUBSIDIARY	
Bradford House LP	39-2121093	SUBSIDIARY	
Boulevard Neal Terrace GP LLC		SUBSIDIARY	
Carbondale Mill St GP LLC	33-3728279	SUBSIDIARY	
Clay Arsenal Apartments Developers, LLC	85-2886948	SUBSIDIARY	
DF Warrington I Developers LLC	39-4186977	SUBSIDIARY	
Elizabeth Crossings LP Member LLC	41-5157846	SUBSIDIARY	
Elizabeth Crossings, L.P.	02-0776094	SUBSIDIARY	
Huntley Villa GP LLC	33-3632985	SUBSIDIARY	
Inhofe Plaza Apts GP LLC	33-2953055	SUBSIDIARY	
Inhofe Plaza Apts GP Member LLC		SUBSIDIARY	
Ithaca-West Village LP Member LLC	41-5158287	SUBSIDIARY	
Ithaca - West Village, L.P.	26-0789422	SUBSIDIARY	
Lakeside Homes GP LLC	39-2255743	SUBSIDIARY	
Maple Oak Apts GP LLC	33-4040628	SUBSIDIARY	
Morningside Gardens Apts GP LLC	33-3889430	SUBSIDIARY	
New OMP Parkside Developer LLC	92-3870148	SUBSIDIARY	
New OMP Woodland Springs LLC	92-3870428	SUBSIDIARY	
New Woodland Springs Developers LLC	92-3889182	SUBSIDIARY	
Omni America LLC	16-1752231	SUBSIDIARY	
Omni Bayfront Jersey City LLC	85-1963810	SUBSIDIARY	
Omni Bayfront Jersey City II LLC	92-3556369	SUBSIDIARY	
Omni Sutter LLC		SUBSIDIARY	
Omni WTC, LLC	85-4282616	SUBSIDIARY	
OMP Admiral Halsey II, LLC	87-1116091	SUBSIDIARY	
Admiral Halsey II Developers, LLC	87-1116970	SUBSIDIARY	
OMP Barbara Jordan I, LLC	81-1609610	SUBSIDIARY	
OMP Carver Hall, LLC	47-2108082	SUBSIDIARY	
OMP Clay Arsenal Apartments, LLC	85-2926783	SUBSIDIARY	
OMP Elizabeth Crossings, LLC	27-0141683	SUBSIDIARY	
OMP Garden Spires, LLC	46-4588441	SUBSIDIARY	
OMP Newport Gardens Apartments, LLC	81-1559839	SUBSIDIARY	
OMP River Park Bronx Apartments, LLC	45-5179236	SUBSIDIARY	
OMP Rockville Mill River LLC	87-2248055	SUBSIDIARY	
OMP Spruce Spires, LLC	46-4663704	SUBSIDIARY	
OMP Wesley, LLC	26-3290395	SUBSIDIARY	
OMP Woodland Springs, LLC	47-1449544	SUBSIDIARY	
ONY 2059 Madison, LLC	27-0952876	SUBSIDIARY	
2059 Madison Developers, LLC	27-0953168	SUBSIDIARY	
ONY Acceptance, LLC	85-4233911	SUBSIDIARY	(30)
ONY Admiral Halsey, LLC	20-5899799	SUBSIDIARY	
Admiral Halsey Developers, LLC	20-5901150	SUBSIDIARY	
Admiral Halsey LP Member LLC	33-1293156	SUBSIDIARY	
ONY Baisley, LLC	80-0161362	SUBSIDIARY	
Baisley Developers, LLC	80-0161368	SUBSIDIARY	
ONY Barbara Jordan I, LLC	81-1609431	SUBSIDIARY	
Barbara Jordan I Developers, LLC	81-1609708	SUBSIDIARY	
ONY Bedell, LLC	26-4595075	SUBSIDIARY	
Bedell Terrace Developers, LLC	26-4595148	SUBSIDIARY	
ONY Carver Hall, LLC	47-2052027	SUBSIDIARY	
Carver Hall Developers, LLC	47-2047789	SUBSIDIARY	
ONY Elizabeth Crossings, LLC	02-0772539	SUBSIDIARY	
Elizabeth Crossings Developers, LLC	03-0585654	SUBSIDIARY	
ONY Florence Apartments, LLC	26-2696384	SUBSIDIARY	
Florence Apartments Developers, LLC	26-2696576	SUBSIDIARY	
ONY Forestvale Apartments, LLC	26-2696040	SUBSIDIARY	
Forestvale Apartments Developers, LLC	26-2696506	SUBSIDIARY	
ONY Garden Spires, LLC	46-4544899	SUBSIDIARY	
Garden Spires Developers, LLC	46-4519517	SUBSIDIARY	

(25) Asia Pacific Cities Fund, FCP is owned 12.04% by TGA APAC Fund Holdings, LLC and 12.04% by TGA Real Estate Fund Holdings, LLC

(26) TGA European RE Holdings I LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(27) VIE Student House A GmbH & Co KG is controlled by TIAA, and partially owned indirectly by Eagle Austria Holdings S.à r.l., which owns 94%, and CB Krieau Dzwei GmbH, which owns 6%.

(28) TGA European RE Holdings III LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(29) TGA European RE Holdings VI LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(30) ONY Acceptance, LLC is ultimately controlled and owned entirely by TIAA, with 67.5% owned by TGA GP Holdco LLC and 32.5% owned by TGA GP NY Holdco LLC.

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
TGA GP Holdco Parent LLC (continued)		
ONY Grace, LLC		SUBSIDIARY
Grace Towers Developers, LLC	72-1607422	SUBSIDIARY
ONY Grote Street, LLC	27-2308555	SUBSIDIARY
Grote Street Developers, LLC	27-2308863	SUBSIDIARY
ONY Harborview Towers, LLC	27-0616100	SUBSIDIARY
Harborview Towers Developers, LLC	27-0619638	SUBSIDIARY
ONY Newport Gardens Apartments, LLC	81-1559738	SUBSIDIARY
Newport Gardens Apartments Developers, LLC	81-1559908	SUBSIDIARY
ONY OLR LBCE, LLC	27-3126921	SUBSIDIARY
OLR LBCE Developers, LLC	27-3127095	SUBSIDIARY
ONY OLR MM, LLC	27-3126431	SUBSIDIARY
OLR MM Developers, LLC	27-3126533	SUBSIDIARY
ONY Remeeder Houses, LLC	20-8997730	SUBSIDIARY
Remeeder Houses Developers, LLC	20-8998138	SUBSIDIARY
ONY River Park Bronx Apartments, LLC	45-5178997	SUBSIDIARY
River Park Bronx Apartments Developers, LLC	45-5179306	SUBSIDIARY
ONY Spruce Spires, LLC	46-4628968	SUBSIDIARY
Spruce Spires Developers, LLC	46-4528914	SUBSIDIARY
ONY Sycamore Village, LLC	26-2603293	SUBSIDIARY
Sycamore Village Developers, LLC	26-2696625	SUBSIDIARY
ONY Target V, LLC	11-3773161	SUBSIDIARY
Target V Developers, LLC	11-3773163	SUBSIDIARY
ONY Twin Parks, LLC	27-2310290	SUBSIDIARY
Twin Parks Developers, LLC	27-2310510	SUBSIDIARY
ONY Wesley, LLC	26-3286670	SUBSIDIARY
Wesley Developers, LLC	26-3287450	SUBSIDIARY
ONY West Village, LLC	26-0517489	SUBSIDIARY
West Village Developers, LLC	26-0517581	SUBSIDIARY
ONY Whitney Young, LLC	20-5088014	SUBSIDIARY
Whitney Young Developers, LLC	20-5087669	SUBSIDIARY
ONY Woodland Springs, LLC	47-1436537	SUBSIDIARY
Woodland Springs Developers, LLC	47-1459393	SUBSIDIARY
ONY Woodland Townhomes, LLC	47-5597060	SUBSIDIARY
Woodland Townhomes Developers, LLC	47-5597102	SUBSIDIARY
Plaza Hills Apts GP LLC	33-2908084	SUBSIDIARY
Plaza Hills Apts GP Member LLC		SUBSIDIARY
Summit Towers Apts GP LLC	33-3821036	SUBSIDIARY
Skyline Special Member Inc.	99-2918165	SUBSIDIARY
TGA DF 525 Sawyer LLC	41-3748436	SUBSIDIARY
TGA DF 620 Norton Road LLC	33-3194781	SUBSIDIARY
TGA DF Admiral Halsey II LLC	99-4483870	SUBSIDIARY
TGA DF BH Towers LLC	33-4477434	SUBSIDIARY
TGA DF Bradford House LLC	39-2102541	SUBSIDIARY
TGA DF Carbondale Mill St LLC	33-3678917	SUBSIDIARY
TGA DF Huntley Villa LLC	33-3643627	SUBSIDIARY
TGA DF Inhofe Plaza Apts LLC	33-2953651	SUBSIDIARY
TGA DF Lakeside Homes LLC		SUBSIDIARY
TGA DF Maple Oak Apts LLC	33-4128646	SUBSIDIARY
TGA DF Morningside Gardens Apts LLC	33-3889747	SUBSIDIARY
TGA DF Plaza Hills Apts LLC	33-2907660	SUBSIDIARY
TGA DF Summit Towers Apts LLC	33-3855113	SUBSIDIARY
TGA DF The Overlook Apts LLC	33-4234639	SUBSIDIARY
TGA DF Wedgewood Village LLC	33-4168298	SUBSIDIARY
TGA DF WY Manor LLC	93-2848608	SUBSIDIARY
TGA LP Interim LLC	93-4382389	SUBSIDIARY
525 Sawyer Partners L.P.	33-2352080	SUBSIDIARY
620 Norton Road LP	33-3193965	SUBSIDIARY
Admiral Halsey I LP	41-5128545	SUBSIDIARY
Admiral Halsey II, L.P.	87-1117223	SUBSIDIARY
BH Towers LP	33-3751361	SUBSIDIARY
Boulevard Neal Terrace LP		SUBSIDIARY
Bradford House LP	39-2121093	SUBSIDIARY
Carbondale Mill St LP	33-3719987	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP
TGA GP Holdco Parent LLC (continued)		
Huntley Villa LP	33-4476959	SUBSIDIARY
Inhofe Plaza Apts LP	33-2960556	SUBSIDIARY
Lakeside Homes Owner LP	39-2255231	SUBSIDIARY
Maple Oak Apts LP	33-4040211	SUBSIDIARY
Morningside Gardens Apts LP	33-3855585	SUBSIDIARY
Plaza Hills Apts LP	33-2907159	SUBSIDIARY
Summit Towers Apts LP	33-3820830	SUBSIDIARY
The Overlook Apts LP	33-3624332	SUBSIDIARY
Wedgewood Village LP	33-4183212	SUBSIDIARY
TGA Sawyer Member LLC	33-4408481	SUBSIDIARY
The Overlook Apts GP LLC	33-4259505	SUBSIDIARY
Warrington Development Limited, LLC	87-3701483	SUBSIDIARY
Warrington Development Partners Limited Partnership	87-3695550	SUBSIDIARY
Warrington I Developers, LLC	87-3695790	SUBSIDIARY
Wedgewood Village GP LLC	33-4168616	SUBSIDIARY
WYM Master Tenant LLC	93-4835647	SUBSIDIARY
WYM Special Member Inc.	93-4617442	SUBSIDIARY
TGA GP NY Holdco LLC	88-4400855	SUBSIDIARY
Archer Green Apartments Developers, LLC	81-4697547	SUBSIDIARY
Archer Green MI Associates, LLC	82-2001335	SUBSIDIARY
Archer Green Apartments Opportunity Fund, LLC	83-0748459	SUBSIDIARY
Archer Green Moderate, LLC	82-5443615	SUBSIDIARY
Morris II Moderate, LLC		SUBSIDIARY
OMP Hunts Point, LLC	47-3191767	SUBSIDIARY
OMP Longwood Residences, LLC	46-1930829	SUBSIDIARY
OMP Maria Lopez, LLC	80-0161319	SUBSIDIARY
OMP Morris Avenue Apartments, LLC	45-5530487	SUBSIDIARY
OMP Morris II Apartments, LLC	47-5325242	SUBSIDIARY
ONY Acceptance, LLC	85-4233911	SUBSIDIARY (30)
ONY Betty Shabazz, LLC	27-0936457	SUBSIDIARY
Betty Shabazz Developers, LLC	27-0937093	SUBSIDIARY
ONY DCA 1, LLC	45-2704113	SUBSIDIARY
DCA 1 Developers, LLC	45-2702128	SUBSIDIARY
ONY Good Neighbor, LLC	27-3223641	SUBSIDIARY
Good Neighbor Developers, LLC	27-3223796	SUBSIDIARY
ONY Hunts Point, LLC	47-3122905	SUBSIDIARY
Hunts Point Developers, LLC	47-3122662	SUBSIDIARY
ONY Longwood Residences, LLC	46-1853725	SUBSIDIARY
Longwood Residences Developers, LLC	46-1840708	SUBSIDIARY
ONY Maria Lopez, LLC	80-0161324	SUBSIDIARY
Maria Lopez Developers, LLC	80-0161335	SUBSIDIARY
ONY Medgar Evers, LLC	27-0935733	SUBSIDIARY
Medgar Evers Developers, LLC	27-0935981	SUBSIDIARY
ONY Morris Avenue Apartments, LLC	45-5541057	SUBSIDIARY
Morris Avenue Apartments Developers, LLC	45-5549281	SUBSIDIARY
ONY Morris II Apartments, LLC	47-5325109	SUBSIDIARY
ONY OLR ECW, LLC	27-3126017	SUBSIDIARY
OLR ECW Developers, LLC	27-3126205	SUBSIDIARY
ONY Plaza, LLC	20-5920876	SUBSIDIARY
Plaza Developers, LLC	20-5921025	SUBSIDIARY
ONY Southern Blvd I, LLC	45-3516982	SUBSIDIARY
Southern Blvd I Developers, LLC	45-3517087	SUBSIDIARY
Plaza Residences LP Member LLC	41-5155720	SUBSIDIARY
Plaza Residences, L.P.	20-8004907	SUBSIDIARY
TGA AG Manager LLC	92-3513586	SUBSIDIARY
Archer Green Retail, LLC		SUBSIDIARY
OMP Archer Green Apartments, LLC	81-4711892	SUBSIDIARY
TGA GP NW Bronx Investor LLC	93-4391730	SUBSIDIARY
TGA GP Union Investor LLC	93-3033005	SUBSIDIARY
TGA LP NW Bronx Investor LLC	93-4412965	SUBSIDIARY
TGA LP Union Investor LLC	93-3018714	SUBSIDIARY
TGA NW Bronx Preservation DF LLC	41-3748111	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP
TGA GP Holdco Parent LLC (continued)		
TGA GP TX HoldCo LLC	92-2882920	SUBSIDIARY
Baytown Special Member Inc.	99-3948574	SUBSIDIARY
Belle Oaks Apartments Developers, LLC	88-1104247	SUBSIDIARY
Belle Oaks Developers LLC	93-3006227	SUBSIDIARY
Bradford Apartments Developers, LLC	88-0822913	SUBSIDIARY
Chip Townhouses Developers, LLC	88-0901220	SUBSIDIARY
Edenwood Apartments Developers, LLC	88-0822771	SUBSIDIARY
Omni Portfolio II LLC	88-0709319	SUBSIDIARY
Bradford Apartments, L.P.	88-0857294	SUBSIDIARY
Chip Townhouses, L.P.	88-0901067	SUBSIDIARY
Edenwood Apartments, L.P.	88-0857235	SUBSIDIARY
Skyline Terrace Apartments, L.P.	88-0937437	SUBSIDIARY
Skyline Terrace Apartments Developers, LLC	88-0938872	SUBSIDIARY
TGA DF Baytown LLC	93-2848346	SUBSIDIARY
TGA DF Belle Oaks Apts LLC	93-3017590	SUBSIDIARY
TGA DF Bradford Apts LLC	93-2789390	SUBSIDIARY
TGA DF Chip Townhouses LLC	93-3017887	SUBSIDIARY
TGA DF Edenwood Apts LLC	93-2803479	SUBSIDIARY
TGA DF Skyline Terrace Apartments LLC	93-3018196	SUBSIDIARY
TGA DF Union Park Apts LLC	93-4856387	SUBSIDIARY
TGA DF Union Pines Apts LLC	93-4856783	SUBSIDIARY
Union Park Apartments, L.P.	88-1394148	SUBSIDIARY
Union Park Apartments Developers, LLC	88-1104379	SUBSIDIARY
Union Pines Apartments, L.P.	88-1394380	SUBSIDIARY
Union Pines Apartments Developers, LLC	88-1104447	SUBSIDIARY
Village at Baytown Developers, LLC	88-2613798	SUBSIDIARY
Village Lane Developers LLC	93-2848078	SUBSIDIARY
TGA GP Holdco Parent II LLC	92-3556080	SUBSIDIARY
TGA GP Holdco II LLC	92-3528613	SUBSIDIARY
TGA LP Interim II LLC	41-3093107	SUBSIDIARY
TGA MH Investor Member LLC	84-2765297	SUBSIDIARY
TGA MH III Investor Member LLC	84-2765297	SUBSIDIARY
TGA Greenstone Logistics Center LLC	84-3740749	SUBSIDIARY
TGA Hagerstown DC LLC	84-3463522	SUBSIDIARY
TGA Hollins End LLC	84-3475313	SUBSIDIARY
TGA I-95 DC LLC	84-3523721	SUBSIDIARY
TGA JL Investor Member LLC	84-3718861	SUBSIDIARY
TGA JL II Investor Member LLC	84-4376472	SUBSIDIARY
TGA JL III CT Investor Member LLC	87-1280436	SUBSIDIARY
TGA JL MCF Investor Member LLC	85-1292481	SUBSIDIARY
TGA JL MCF II Investor Member LLC	87-4248374	SUBSIDIARY
TGA Lakes at Indian Creek Investor Member LLC	85-4075985	SUBSIDIARY
TGA Lending III LLC		SUBSIDIARY
CPF/UIR JV Member LLC	81-2914954	SUBSIDIARY
CPF/UIR Joint Venture LLC	81-2928112	SUBSIDIARY
CPF 856 Market Street LLC	81-2982618	SUBSIDIARY
CPF 1511 Third Avenue LLC	81-2973332	SUBSIDIARY
T-C 1608 Chestnut General Partner LLC	47-3357982	SUBSIDIARY
1608 Chestnut Partners, LP	23-3049052	SUBSIDIARY (31)
T-C 1608 Chestnut Limited Partner LLC	47-3337561	SUBSIDIARY
1608 Chestnut Partners, LP	23-3049052	SUBSIDIARY (31)

(30) ONY Acceptance, LLC is ultimately controlled and owned entirely by TIAA, with 67.5% owned by TGA GP Holdco LLC and 32.5% owned by TGA GP NY Holdco LLC.

(31) 1608 Chestnut Partners, LP is ultimately controlled by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
TGA Los Tres Investor Member LLC	87-3398451	SUBSIDIARY	
TGA Maryland Farms Holdings LLC	84-4773958	SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY	(32)
TGA Minority Interest Holdings LLC	88-1762996	SUBSIDIARY	
ND Properties LLC	11-3034756	SUBSIDIARY	(15)
T-C Europe, LP	47-2369576	SUBSIDIARY	(21)
T-C UK RE Holdings III, LLC	47-2369576	SUBSIDIARY	(23)
TGA European RE Holdings I LLC	83-2810033	SUBSIDIARY	(26)
TGA European RE Holdings III LLC	33-2882302	SUBSIDIARY	(28)
TGA European RE Holdings VI, LLC	42-3046853	SUBSIDIARY	(29)
TGA MKP Member LLC	82-1169084	SUBSIDIARY	
TGA MKP Venture LLC	82-1198745	SUBSIDIARY	
TGA MKP REIT LLC	82-1187131	SUBSIDIARY	
TGA MOB Prescott Member LLC	87-3883343	SUBSIDIARY	
TGANX MOB Prescott Venture LLC	87-3883887	SUBSIDIARY	
TGANX MOB Prescott LLC	87-3883657	SUBSIDIARY	
TGA MOB South Boerne LLC	85-3566018	SUBSIDIARY	
TGA Montague Investor Member LLC	81-4232788	SUBSIDIARY	
RCD TGA Pierrepont Partners LLC		SUBSIDIARY	
TGA Montrose Residences Investor Member LLC	81-3542251	SUBSIDIARY	
The Residences at La Colombe d'Or Investors LLC	81-2872565	SUBSIDIARY	
TGA Mountain View Industrial LLC	93-4448906	SUBSIDIARY	
TGA Nex Investor LLC	85-1291326	SUBSIDIARY	
TGA NJAHP Investor Member LLC	83-4139835	SUBSIDIARY	
TGA NJAHP II Investor Member LLC	84-4574378	SUBSIDIARY	
TGA NYCAHP I Investor Member LLC	85-2859128	SUBSIDIARY	
TGA North Miller Industrial LLC	84-3740851	SUBSIDIARY	
TGA North Orange Industrial LLC	84-3759605	SUBSIDIARY	
TGA O'Hare Logistics Center IV LLC	84-4774106	SUBSIDIARY	
TGA Oak Grove Plaza LLC	88-4069421	SUBSIDIARY	
TGA Octave Apartments LLC	85-3510351	SUBSIDIARY	
TGA One Norman Square LLC	87-3969114	SUBSIDIARY	
TGA Pacific Landing LLC	85-4396119	SUBSIDIARY	
TGA Pacific Landing Phase II LLC	87-1595214	SUBSIDIARY	
TGA Pacific West BC LLC	99-4225688	SUBSIDIARY	
TGA Park 355 LLC	84-3254652	SUBSIDIARY	
TGA Park 55 LLC	84-3254103	SUBSIDIARY	
TGA Park 88 LLC	84-3254979	SUBSIDIARY	
TGA PC Charleston Club Investor Member LLC	87-3029971	SUBSIDIARY	
TGA PC MCF Investor Member LLC	85-3076626	SUBSIDIARY	
TGA PC Richmond Investor Member LLC	87-2112453	SUBSIDIARY	
TGA Peaceable Investor Member LLC	93-4725411	SUBSIDIARY	
TGA Peaceable Investor Member II LLC		SUBSIDIARY	
TGA Peaceable Investor Member VI LLC	42-2404764	SUBSIDIARY	
TGA Peaceable Investor Member 2022 LLC	88-3094495	SUBSIDIARY	
TGA Peaceable Investor Member 2023 LLC	93-1981655	SUBSIDIARY	
TGA Peaceable Investor Member 2024 LLC	99-0688335	SUBSIDIARY	
TGA Peaceable Investor Member 2025 LLC	33-3421349	SUBSIDIARY	
TGA Prairie Point LLC	84-3285659	SUBSIDIARY	
TGA Renton Park 405 LLC	84-3830675	SUBSIDIARY	
TGA River Club Apartments LLC	87-3533472	SUBSIDIARY	
TGA River Club Townhomes LLC	87-3533710	SUBSIDIARY	
TGA Roswell Wieuca LLC	92-2699982	SUBSIDIARY	
TGA Somerset IC LLC	84-3487605	SUBSIDIARY	
TGA Somerset IC II LLC	84-3476142	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
TGA Sparrow Investor LLC	85-2863856	SUBSIDIARY
Sparrow Realty Investment I, LLC	85-2574637	SUBSIDIARY
Sparrow Realty Investment WHF, LLC		SUBSIDIARY
SN Arizona, LLC	85-2858166	SUBSIDIARY
SN DFW, LLC	85-3007856	SUBSIDIARY
SN Georgia, LLC	86-3543041	SUBSIDIARY
SN NC, LLC	86-3680179	SUBSIDIARY
SN SA, LLC	86-1703020	SUBSIDIARY
SN Tampa, LLC	85-2995746	SUBSIDIARY
SN Tennessee, LLC	86-3574319	SUBSIDIARY
Sparrow Homes US LLC	85-3330672	SUBSIDIARY
TGA Sparrow II Investor LLC	87-4748024	SUBSIDIARY
Sparrow Realty Investment II, LLC	87-4655650	SUBSIDIARY
Sparrow Realty Investment WHF II, LLC	87-4681002	SUBSIDIARY
SN Arizona II, LLC	87-4703449	SUBSIDIARY
SN Florida II, LLC	87-4703666	SUBSIDIARY
SN Georgia II, LLC	87-4703805	SUBSIDIARY
SN North Carolina II, LLC	87-4737208	SUBSIDIARY
SN Tennessee II, LLC	87-4737343	SUBSIDIARY
SN Texas II, LLC	87-4737079	SUBSIDIARY
TGA SP-MPC Housing Investor Member LLC	83-2063402	SUBSIDIARY
TGA-SP Housing Venture I LLC	83-2147240	SUBSIDIARY
TGA SP-MPC Housing Venture I LLC	83-2123785	SUBSIDIARY
MPSP Alta Vista Homes LLC	86-2018776	SUBSIDIARY
MPSP Alta Vista Lender LLC	86-3755856	SUBSIDIARY
MPSP Ashwood Lender LLC	86-3756097	SUBSIDIARY
MPSP Beltline Homes LLC	84-2331138	SUBSIDIARY
MPSP Beltline Lender LLC	84-2345909	SUBSIDIARY
MPSP Center Grove Homes II LLC	85-1350166	SUBSIDIARY
MPSP Center Grove Homes LLC	83-1088601	SUBSIDIARY
MPSP Center Grove Lender LLC	83-2290040	SUBSIDIARY
MPSP Colinas South Homes LLC	84-2158715	SUBSIDIARY
MPSP Colinas South Lender LLC	84-2158791	SUBSIDIARY
MPSP Estancia Homes LLC	84-2169973	SUBSIDIARY
MPSP Estancia Lender LLC	84-2277681	SUBSIDIARY
MPSP Fairlane Oaks Lender LLC	83-4283444	SUBSIDIARY
MPSP Glendale Homes LLC	84-3115091	SUBSIDIARY
MPSP Glendale Lender LLC		SUBSIDIARY
MPSP Lakeview Homes LLC	84-2290488	SUBSIDIARY
MPSP Lakeview Lender LLC	84-2319726	SUBSIDIARY
MPSP Lemon Tree Homes LLC	83-1213262	SUBSIDIARY
MPSP Lemon Tree Lender LLC	87-1185416	SUBSIDIARY
MPSP Lemon Tree MHC LLC	83-2548459	SUBSIDIARY
MPSP Mobile Gardens Homes LLC	83-1230821	SUBSIDIARY
MPSP Mobile Gardens Lender LLC	87-1185606	SUBSIDIARY
MPSP Mobile Gardens MHC LLC	83-1230714	SUBSIDIARY
MPSP Parker Homes LLC	84-2379528	SUBSIDIARY
MPSP Parker Lender LLC	84-2389423	SUBSIDIARY
MPSP Seven Oaks Homes LLC	84-2277774	SUBSIDIARY
MPSP Seven Oaks Lender LLC	84-2290439	SUBSIDIARY
MPSP Shiloh Homes LLC	83-2700633	SUBSIDIARY
MPSP Shiloh Lender LLC	83-2725391	SUBSIDIARY
MPSP South Concho Homes II LLC	85-1446543	SUBSIDIARY
MPSP South Concho Lender LLC	84-2436652	SUBSIDIARY
MPSP Stonegate Lender LLC	83-2736936	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP
MPSP TC GH Homes LLC	84-2319873	SUBSIDIARY
MPSP TC GH Lender LLC	84-2331064	SUBSIDIARY
MPSP TC Sherman Homes LLC	84-2389479	SUBSIDIARY
MPSP TC Sherman Lender LLC	84-2428588	SUBSIDIARY
MPSP Wildwood Acres Homes LLC	84-2345969	SUBSIDIARY
MPSP Wildwood Acres Lender LLC	84-2361787	SUBSIDIARY
MPSP Wildwood Village Homes LLC	84-2361842	SUBSIDIARY
MPSP Wildwood Village Lender LLC	84-2379481	SUBSIDIARY
MPSP Windsong Homes LLC	83-2848324	SUBSIDIARY
MPSP Windsong Lender LLC	83-2848439	SUBSIDIARY
TGA SS Self Storage Portfolio Investor Member LLC	86-1741788	SUBSIDIARY
TGA SS Self Storage Tranche I Venture LP	87-2470916	SUBSIDIARY
LPP Hilliard LP	84-3071380	SUBSIDIARY
Newmarket HCG, L.P.	87-4751299	SUBSIDIARY
Seminole Storage Units I LP	83-1608525	SUBSIDIARY
TGA T1 SC Durbin Park LP		SUBSIDIARY
TGA T1 SC Millenia LP		SUBSIDIARY
TGA T1 SC San Marco LP		SUBSIDIARY
TGA SS Self Storage Portfolio Venture LP	86-1714431	SUBSIDIARY
TGA SC Bonita Springs LP	86-1623164	SUBSIDIARY
TGA SC Columbus Ford LP	86-1624012	SUBSIDIARY
TGA SC Columbus Veterans LP	86-1623724	SUBSIDIARY
TGA SC Erie Avenue LP	86-1639097	SUBSIDIARY
TGA SC Gainesville LP	86-1623454	SUBSIDIARY
TGA SC Germantown LP	86-1639333	SUBSIDIARY
TGA SC Glenn Heights LP	86-1676901	SUBSIDIARY
TGA SC Global Indy I LP	86-1638763	SUBSIDIARY
TGA SC Houston LP	86-1677082	SUBSIDIARY
TGA SC Indianapolis 29th Street LP	86-1638905	SUBSIDIARY
TGA SC Kensington LP	86-1639231	SUBSIDIARY
TGA SC Lancaster LP	86-1676331	SUBSIDIARY
TGA Sterling DC LLC	84-3255382	SUBSIDIARY
TGA Strategic Retail SMA LLC		SUBSIDIARY
TGA The Apartments at Blakeney LLC	85-3509669	SUBSIDIARY
TGA TMO IN Portfolio Investor Member LLC	88-1150650	SUBSIDIARY
TGA Tri-State Commerce Center LLC	84-3759437	SUBSIDIARY
TGA Twelve100 Apartments LLC	85-3917654	SUBSIDIARY
TGA TX Infill Blankenship LLC	99-3097880	SUBSIDIARY
TGA TX Infill GSW LLC	99-3054493	SUBSIDIARY
TGA UMH Properties Investor Member LLC	87-3992892	SUBSIDIARY
TGA UMH Venture Tranche I LLC	92-0251112	SUBSIDIARY
Rum Runner MHC TGA, LLC	92-1268769	SUBSIDIARY
Sebring Square MHC TGA, LLC	87-3883818	SUBSIDIARY
TGA UMH Venture Tranche 1 Rentals, LLC	93-2432687	SUBSIDIARY
TGA University Trails Investor Member LLC	87-4552535	SUBSIDIARY
TGAP University Trails LLC	87-4257683	SUBSIDIARY
TGAP University Trails Owner LLC	87-4257544	SUBSIDIARY
TGA Van Dorens West LLC	84-3830895	SUBSIDIARY
TGA Verve Orlando Investor Member LLC	99-4597420	SUBSIDIARY
TGA SMI Verve Orlando Venture LLC	99-4454725	SUBSIDIARY
TGA SMI Verve Orlando Owner LLC	99-4464495	SUBSIDIARY
TGA Vista Point South LLC	84-3441798	SUBSIDIARY
TGA Washington DC CC LLC	84-3527380	SUBSIDIARY
TGA Westport Distribution Center LLC	84-2939589	SUBSIDIARY
TGA Westport IP LLC	41-4830910	SUBSIDIARY
TGANX MOB Wheat Ridge LLC	92-1383692	SUBSIDIARY
TGA Yorktown Apartments LLC	83-0723201	SUBSIDIARY
TIAA Administrative Services LLC	82-2826183	SUBSIDIARY
TIAA CLO I Ltd		SUBSIDIARY
TIAA CLO I LLC		SUBSIDIARY
TIAA CLO I Holding, LLC	84-1905731	SUBSIDIARY

(15) ND Properties LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(21) T-C Europe, LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(23) T-C UK RE Holdings III, LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(26) TGA European RE Holdings I LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(28) TGA European RE Holdings III LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(29) TGA European RE Holdings VI LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(32) U.S. Cities Office Fund Maryland Farms Co-Invest is controlled by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC.

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
TIAA CLO II Ltd		SUBSIDIARY	
TIAA CLO II LLC		SUBSIDIARY	
TIAA CLO II Holding, LLC		SUBSIDIARY	
TIAA CLO III Ltd.		SUBSIDIARY	
TIAA CLO III LLC		SUBSIDIARY	
TIAA CLO IV Ltd.		SUBSIDIARY	
TIAA CMBS I, LLC	13-4173396	SUBSIDIARY	
TIAA CMBS I Trust	13-4173396	SUBSIDIARY	
TIAA GCREIT Holdings LLC		SUBSIDIARY	
Nuveen Global Cities REIT, Inc.	82-1419222	AFFILIATE	
TIAA Global Ag Holdco LLC	27-5551198	SUBSIDIARY	
Global Agriculture AIV (US) LLC	45-5044364	SUBSIDIARY	
Global Ag Properties USA LLC	45-1531685	SUBSIDIARY	
Loma del Rio Vineyards LLC	80-0843991	SUBSIDIARY	(13)
Sugarloaf Vineyard, LLC	46-2577906	SUBSIDIARY	
Global Agriculture II AIV (US) LLC	47-1083514	SUBSIDIARY	
Global Ag Properties II USA LLC	47-1069783	SUBSIDIARY	
TIAA-CREF Global Agriculture LLC	27-5551341	SUBSIDIARY	
Global AG Properties Australia Pty, Ltd		SUBSIDIARY	
Global AG Properties Australia Trust		SUBSIDIARY	
Nova Gaia Brasil Participações Ltda.		SUBSIDIARY	(33)
Tellus Brasil Participações S.A		SUBSIDIARY	(34)
Terraviva Brasil Participações Ltda.		SUBSIDIARY	(35)
Tellus Brasil Participações S.A		SUBSIDIARY	(34)
Agrobio Investimentos e Participações S/A		SUBSIDIARY	
Cerpon Participações S.A		SUBSIDIARY	
Nova Ibiajara Propriedades Agrícolas S.A.		SUBSIDIARY	
Tellus Bahia Propriedades Agrícolas Ltda.		SUBSIDIARY	
Terra do Sol Propriedades Agrícolas S.A		SUBSIDIARY	
Terrainvest Propriedades Agrícolas S.A.		SUBSIDIARY	
Tparone Participações S.A		SUBSIDIARY	
Toperone Agrícola S.A		SUBSIDIARY	
Tpartwo Participações S.A		SUBSIDIARY	
Topertwo Agrícola S.A		SUBSIDIARY	
TIAA-CREF Global Agriculture BR, LLC	45-1502187	SUBSIDIARY	
Nova Gaia Brasil Participações Ltda.		SUBSIDIARY	(33)
Terraviva Brasil Participações Ltda.		SUBSIDIARY	(35)
TIAA-CREF Global Agriculture II LLC	47-0974399	SUBSIDIARY	
TIAA-CREF Global Agriculture II BR, LLC	47-1062423	SUBSIDIARY	
TIAA Global Capabilities Holding LLC	81-1241294	SUBSIDIARY	
TIAA Global Capabilities Singapore Holding Company Pte.		SUBSIDIARY	
TIAA Global Capabilities Private Limited		SUBSIDIARY	
TIAA Global Public Investments, LLC	26-3594208	SUBSIDIARY	
TGPI GCIB (Cayman) LLC	98-1797737	SUBSIDIARY	
TIAA GTR HoldCo LLC	46-3881813	SUBSIDIARY	
Global Timber Resources LLC	46-3210500	SUBSIDIARY	
Global Timber SA LLC	46-3909387	SUBSIDIARY	
Forestal GTR Chile Limitada		SUBSIDIARY	
Global Timber International, LLC	46-3899490	SUBSIDIARY	
Global Timber Spain S.L.		SUBSIDIARY	
Forestal Monterrey Colombia SAS	98-1206384	SUBSIDIARY	
GT Europe Cooperatief U.A.		SUBSIDIARY	
TIAA Infrastructure Investments, LLC	45-3479281	SUBSIDIARY	
730 Parking, LLC	81-5307354	SUBSIDIARY	
730 Interpark, LLC	81-5302296	SUBSIDIARY	
A-30 Canadian Transport Inc.		SUBSIDIARY	
1867 Infrastructure Holdings Inc.		SUBSIDIARY	
Holding 1867 NA30 Inc.		SUBSIDIARY	
1867 Nouvelle Autoroute 30 Inc.		SUBSIDIARY	
I 595 Toll Road, LLC	38-3857916	SUBSIDIARY	
TIAA LatAm Timberlands, LLC	99-2861745	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
TIAA NBS, LLC	88-4376843	SUBSIDIARY
TIAA Credit Co., LLC	39-3668904	SUBSIDIARY
Appalachia Restoration, LLC	39-3668090	SUBSIDIARY
TIAA Oil and Gas Investments, LLC	45-2665869	SUBSIDIARY
Actoil Utica, LLC	46-3628993	SUBSIDIARY
TIAA Realty, LLC	11-3519531	SUBSIDIARY
T-C 77 Central LLC	81-0902394	SUBSIDIARY
T-C 680 Belleville LLC	47-2249307	SUBSIDIARY
T-C Port Northwest Development LLC	46-2678242	SUBSIDIARY
TGA 70 Federal Street LLC	81-3961919	SUBSIDIARY
TGA Central Square Investor Member LLC	84-4376282	SUBSIDIARY
TGACSE Central Square Holdings LLC	84-4880676	SUBSIDIARY
TGACSE Central Square LLC	84-4893448	SUBSIDIARY
TGACSE Morningside LLC	84-4893383	SUBSIDIARY
TGACSE Triangle LLC	84-4924033	SUBSIDIARY
TGA Doral Marketplace Investor Member LLC	99-3806636	SUBSIDIARY
TGA SJC Doral Marketplace Venture LLC	99-3230291	SUBSIDIARY
TGA SJC Doral Marketplace Pledgor LLC		SUBSIDIARY
TGA SJC Doral Marketplace Owner LLC	92-0315327	SUBSIDIARY
TGA Eastridge Investor Member LLC	87-1762569	SUBSIDIARY
TGA King EastRidge Venture LLC		SUBSIDIARY
TGA King EastRidge Owner LLC	85-2656497	SUBSIDIARY
TGA Falls Church Investor Member LLC	33-2062305	SUBSIDIARY
TGA Fort Collins Member LLC	93-4524760	SUBSIDIARY
TGA Montgomery Promenade Investor Member LLC	99-1648043	SUBSIDIARY
TGA Roland Park Investor Member LLC	33-4917218	SUBSIDIARY
TGA Specialty Shops Investor Member LLC	93-2519414	SUBSIDIARY
TGA HP Specialty Shops Venture LLC	92-2619099	SUBSIDIARY
TGA HP Specialty Shops Owner LLC	92-2659927	SUBSIDIARY
TGA The Warehouse At CH Investor Member LLC	84-3093962	SUBSIDIARY
TGAP The Warehouse At CH LLC	84-3055701	SUBSIDIARY
TGAP The Warehouse At CH Owner LLC	84-3055465	SUBSIDIARY
TGA The Warehouse At Ch II Investor Member LLC	86-1749539	SUBSIDIARY
TGAP The Warehouse at CH II LLC	86-1548653	SUBSIDIARY
TGAP The Warehouse at CH II Owner LLC	86-1548790	SUBSIDIARY
TIAA RFS, LLC	82-2885306	SUBSIDIARY
TIAA-CREF Insurance Agency, LLC	20-2904312	SUBSIDIARY
TIAA Shared Services LLC	85-3343718	SUBSIDIARY
TIAA SMA Strategies LLC	81-2755014	SUBSIDIARY
TIAA-Stonepeak Investments I, LLC	45-3029655	SUBSIDIARY
TIAA-Stonepeak Investments II, LLC	45-3030923	SUBSIDIARY
TIAA Super Regional Mall Member Sub LLC	45-3164764	SUBSIDIARY
T-C Super Regional Mall Venture LLC	45-3164764	SUBSIDIARY
T-C International Plaza REIT LLC	46-4623585	SUBSIDIARY
T-C International Plaza Investor GP LLC	46-4653326	SUBSIDIARY
T-C International Plaza Investor LP LLC	46-4680948	SUBSIDIARY
Tampa Westshore Associates Limited Partnership	38-3173536	AFFILIATE
T-C Las Vegas Retail REIT LLC	46-2713521	SUBSIDIARY
T-C Las Vegas Retail Investor LLC	46-2726147	SUBSIDIARY
Grand Canal Shoppes Holdings, LLC		AFFILIATE
TIAA SynGas, LLC	45-1286386	SUBSIDIARY
730 Catsolar, LLC	13-1624203	SUBSIDIARY
TIAA Trust, National Association	93-1503568	SUBSIDIARY
TIAA Ventures LLC	88-3094952	SUBSIDIARY
TIAA Wealth Investment Management LLC	82-2335773	SUBSIDIARY
TIAA Wealth Management LLC	33-3039496	SUBSIDIARY
TIAA Wind Investments LLC	45-4486211	SUBSIDIARY
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY
TIAA-CREF LPHC, LLC	20-8384004	SUBSIDIARY
Nuveen Real Property Fund GP LLC	46-1191235	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
TIAA-CREF Redwood, LLC	20-5591124	SUBSIDIARY	
TIAA Kaspick, LLC	20-5631854	SUBSIDIARY	
TIAA-CREF Tuition Financing, Inc.	13-4026557	SUBSIDIARY	
Wigg Investments Limited		SUBSIDIARY	
Merseylink (Holdings) Limited		AFFILIATE	
Merseylink (Finance) Limited		AFFILIATE	
Merseylink Limited		AFFILIATE	
Merseylink (Issuer) plc		AFFILIATE	
Union Property Operations NRE III LLC	87-1101091	SUBSIDIARY	
U.S. Cities Alternatives Fund LP	38-4104483	SUBSIDIARY	
U.S. Cities Alternatives Fund REIT LLC	61-1914684	SUBSIDIARY	
U.S. Cities Alternatives Fund Operating GP LLC	39-4132037	SUBSIDIARY	
U.S. Cities Alternatives Fund Operating LP	36-4919858	SUBSIDIARY	
USCOF 5500 Jefferson LLC	87-4526709	SUBSIDIARY	
USCOF Maryland Farms Holdings LLC	84-4773752	SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY	(32)
VRE-NRE Maryland Farms Venture	84-4775394	SUBSIDIARY	
USCOF Mobius Operating Member LLC	87-1365205	SUBSIDIARY	
USCOF Optical Court LLC	85-3371600	SUBSIDIARY	
USCWF Scholar REIT-Tranche Investor Member LLC	33-4724674	SUBSIDIARY	
USCWF Scholar TRS-Tranche Investor Member LLC	33-4741369	SUBSIDIARY	
USCWF Wexford Scholar TRS LLC	33-4750931	SUBSIDIARY	
USCWF Split Rock Investor Member LLC	99-3805944	SUBSIDIARY	
USCWF Verde Medical Owner LLC	42-2908309	SUBSIDIARY	
USCWF Wexford Scholar Venture REIT-Tranche LLC	33-4763847	SUBSIDIARY	
USCWF-USCDF Medical Fund I LP	39-4229565	SUBSIDIARY	
U.S. Cities Industrial Fund LP	36-4932527	AFFILIATE	
U.S. Cities Multifamily Fund LP	30-1108455	AFFILIATE	
U.S. Cities Retail Fund LP	82-3970010	SUBSIDIARY	
U.S. Cities Retail Fund REIT LLC	82-4016503	SUBSIDIARY	
U.S. Cities Retail Fund Operating GP LLC	82-4069923	SUBSIDIARY	
U.S. Cities Retail Fund Operating LP	82-4037905	SUBSIDIARY	
USCRF Bear Creek Owner LLC	33-4981901	SUBSIDIARY	
USCRF Crossings at Viera Owner LLC	41-4576259	SUBSIDIARY	
USCRF English Village Owner LLC	99-5117928	SUBSIDIARY	
USCRF Heritage Station Owner LLC	99-3752041	SUBSIDIARY	
USCRF Highpoint Marketplace Owner LLC	42-1925747	SUBSIDIARY	
USCRF KRG JV Investor Member LLC		SUBSIDIARY	
KRG–USCRF Retail Portfolio LLC	37-1904986	SUBSIDIARY	
KRG 951 & 41, LLC		SUBSIDIARY	
KRG Livingston Center, LLC		SUBSIDIARY	
KRG-USCRF Plaza Volente, LLC		SUBSIDIARY	
USCRF La Quinta Owner LLC	33-5008546	SUBSIDIARY	
USCRF MA REIT LLC	42-2526709	SUBSIDIARY	
USCRF Lakeway Commons Owner LLC	42-2498256	SUBSIDIARY	
USCRF Newport Pavilion Owner LLC	41-4949750	SUBSIDIARY	
USCRF Old Grove Owner LLC	33-5008100	SUBSIDIARY	
USCRF Peachtree Crossing Owner LLC	93-4571475	SUBSIDIARY	
USCRF Santa Rita Plaza Owner LLC	41-5283489	SUBSIDIARY	
USCRF Shops of Uptown Owner LLC	42-2259003	SUBSIDIARY	
USCRF Silver Lake Owner LLC	39-4516013	SUBSIDIARY	
USCRF Westside Village Owner LLC	39-3497076	SUBSIDIARY	
U.S. Core-Plus Real Estate Debt Fund LP	82-3988257	SUBSIDIARY	
U.S. Strategic Industrial Fund II LP	85-2116787	AFFILIATE	
Whole Loan Ownership Depositor, LLC		SUBSIDIARY	
Whole Loan Ownership Trust	93-6444961	SUBSIDIARY	
Winslow Growth Capital Fund II, L.P.	83-1931152	SUBSIDIARY	
W R C Properties, LLC	51-0141732	SUBSIDIARY	

(13) Loma del Rio Vineyards LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.

(32) U.S. Cities Office Fund Maryland Farms Co-Invest is controlled by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC.

(33) Nova Gaia Brasil Participações Ltda. is owned 99.99% by TIAA-CREF Global Agriculture LLC and 0.01% by TIAA-CREF Global Agriculture BR, LLC.

(34) Tellus Brasil Participações S.A is owned 72.6% by Nova Gaia Brasil Participações Ltda and 4.90% by Terraviva Brasil Participaco Ltda.

(35) Terraviva Brasil Participações Ltda. is owned 99.99% by Nova Gaia Brasil Participações Ltda. and 0.01% by TIAA-CREF Global Agriculture BR, LLC.

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			13-6110585	3792687			TIAA Board of Governors	NY	UDP					NO	
1216	Teachers Insurance and Annuity Association of America	69345	13-1624203	1607170	315038		Teachers Insurance and Annuity Association of America	NY		TIAA Board of Governors	Ownership	100.000	TIAA Board of Governors	NO	
			13-6022042	2378057	777535		College Retirement Equities Fund	NY	NIA	CREF Board of Governors	Board		CREF Board of Governors	NO	
			47-1595484	4747826			Nuveen, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							Brooklyn Artificial Intelligence, Inc.	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3015784				Nuveen Consolidated, LLC	DE	DS	Nuveen, LLC	Ownership	51.000	TIAA Board of Governors	NO	100
			36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Consolidated, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			31-0942504	4774792	1311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Consolidated, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			42-3238095				Nuveen Corporate Opportunities GP LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5719398			Nuveen Funds GP I, LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4025630	5486681			Symphony Alternative Asset Management LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			94-3252504	5280982			Symphony Risk Retention Finance LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-1032009	5354968			SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership	51.000	TIAA Board of Governors	NO	
			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Consolidated, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	DS	Nuveen Consolidated, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-1157427	5659364			Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			13-3905273	4599865			TIAA-CREF Asset Management LLC	DE	DS	Nuveen Consolidated, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1272900	4952732			L&C Special Member Holdco, LLC	DE	DS	TIAA-CREF Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4374969	5659467			TIAA International GP LLC	DE	DS	TIAA-CREF Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			13-3586142	4314303	887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-3870972	4716541			Nuveen Alternative Holdings LLC	DE	DS	TIAA-CREF Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4724027				CTL Administration Services LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-1778449				Epic Administration LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5044435	4867658			Global AG AIV (CN) GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS	Global AG AIV (CN) GP LLC	Management		TIAA Board of Governors	NO	
			47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Governors	NO	
			47-1208361	4866969			GTR Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2245173	5510120			NAP Investors GP, LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-3758314	5784949			NGC Senior Master Holdco LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-1590237	5729940			NGC Master HoldCo LLC	DE	DS	NGC Senior Master Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-1589648	5729986			NGC OpDevCo LLC	DE	DS	NGC Master HoldCo LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-1589970	5729977			NGC Solar Master HoldCo LLC	DE	DS	NGC Master HoldCo LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5515604	5657324			Nuveen CP LLC	DE	DS	NGC Senior Master Holdco LLC	Ownership	90.000	TIAA Board of Governors	NO	
			47-3234364	5660557			Greenworks Lending LLC	DE	DS	Nuveen CP LLC	Ownership	100.000	TIAA Board of Governors	NO	
			35-2597261	5660593			PACEWell 1 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1326451	5660623			PACEWell 4 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3650389	5678561			PACEWell 5 Depositor LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3649944	5678570			PACEWell 5 LLC	DE	DS	PACEWell 5 Depositor LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-0681712	5789207			PACEWell 6 Depositor LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-4182935	5789243			PACEWell 6 LLC	DE	DS	PACEWell 6 Depositor LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-2404335	5844638			PACEWell 7 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-2105847	5842027			PACEWell 8 Depositor LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	

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			92-2080938	5842045			PACEWell 8 LLC	DE	DS	PACEWell 8 Depositor LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-2177174				PACEWell 9 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-3609614				PACEWell 10 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-3532558				NGC P 1 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-0433258				NGC P 2 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-3376543				NGC P 3 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-4163086				NGC P 4 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3199154				NGC P 5 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3418073				NGC P 6 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-0315265	5785218			NGC TT 1 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
							BOMF-VI CPACE Titling Trust	DE	DS	NGC TT 1 LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4998151	5660641			PACE Financial Servicing, LLC	DE	DS	Nuveen CP LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-3136043	5655825			Nuveen CP Holdings 1 LLC	DE	DS	NGC Senior Master Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-3147529	5655816			Nuveen CP Holdings 2 LLC	DE	DS	NGC Senior Master Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-2217234	5799226			NGTF GP, LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			42-1933026				NNC GP Holdco LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			42-2062036				Nuveen Global Nature-based Solutions Fund GP LLC	DE	DS	NNC GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Global Nature-based Solutions Fund Lux GP S.à r.l.	LUX	DS	NNC GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-4288013	4866941			Nuveen Alternatives Advisors LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5656831			Churchill Fund III GP LLC	DE	DS	Nuveen Alternatives Advisors LLC	Ownership	100.000	TIAA Board of Governors	NO	
							EPIC II Co-Investment Fund (N) GP LLC	CYM	DS	Nuveen Alternatives Advisors LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-3675836				NRE US Strategic Self-Storage Fund Co LLC	DE	DS	Nuveen Alternatives Advisors LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5511604			Nuveen Churchill Direct Lending Corp.	MD	DS	Nuveen Alternatives Advisors LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-1917856	5652703			TPS Investors GP, LLC	DE	DS	Nuveen Alternatives Advisors LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-4288091	4801858			Nuveen Alternatives Services LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5041697			GAP II NZ GP Limited	NZL	DS	Nuveen Alternatives Services LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	Nuveen Alternatives Services LLC	Ownership	50.000	TIAA Board of Governors	NO	200
			47-1515836	4802819			TCAS Global Investments LLC	DE	DS	Nuveen Alternatives Services LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Climate Inclusion Fund II GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Climate Inclusion Fund II Lux GP S.à r.l.	LUX	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-1847737				Nuveen CPACE Lending GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-1167473				Nuveen CPACE Lending II GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-5037055				Nuveen CPACE Lending III GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			42-2319692				Nuveen CPACE Lending IV GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3215929				Nuveen EIC GP Holdco LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Energy & Power Infrastructure Credit Lux GP, S.à r.l.	LUX	DS	Nuveen EIC GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
							EPIC OPUS Credit GP LLC	DE	DS	Nuveen EIC GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3678271				Nuveen Energy & Power Infrastructure Credit Cayman GP LLC	DE	DS	Nuveen EIC GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Energy & Power Infrastructure Credit DE GP LLC	DE	DS	Nuveen EIC GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-1819349	5486935			Nuveen Global Farmland Fund GP, LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1638974	5487101			Nuveen Global Farmland Fund Lux GP S.à r.l.	LUX	DS	Nuveen Global Farmland Fund GP, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-5180164	5599714			Nuveen Global Impact Fund GP, LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5652776			Nuveen Global Impact Fund Lux GP S.à r.l.	LUX	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2719001	4313155			Nuveen International Holdings LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	

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				5659412			Nuveen Canada Company	CAN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5695166			Nuveen Japan Co., Ltd	JPN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Korea Co., Ltd.	KOR	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Middle East Limited	ARE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4349631	5079083			TGAM Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	300
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM APAC LLC	Ownership	25.000	TIAA Board of Governors	NO	400
				4908355			Nuveen Hong Kong Limited	HKG	DS	TGAM HK HC LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	500
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM Asia LLC	Ownership	25.000	TIAA Board of Governors	NO	400
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	600
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International APAC LLC	Ownership	25.000	TIAA Board of Governors	NO	400
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	700
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International Asia LLC	Ownership	25.000	TIAA Board of Governors	NO	400
			81-4390558	5079092			TIAA International Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	300
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	500
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	600
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	700
			81-4290269	5079104			TGAM APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	NO	300
			81-4306975	5079113			TGAM Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	NO	500
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	NO	600
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	NO	700
				5659403			Nuveen Junior Capital Opportunities Fund GP S.à r.l.	LUX	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4688838	5721449			Nuveen Natural Capital, LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			80-0026976	4724108	1392090		GreenWood Resources, LLC	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-4557075	4887580			Greenwood Resources Forest Management, LLC	DE	DS	GreenWood Resources, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1016335	4868404			Greenwood Resources Poland sp. z o.o	POL	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5371666			GWR Uruguay S.A.	URY	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4796600			Greenwood Resources Colombia SAS	COL	DS	GreenWood Resources, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-1874675				NNC NGTF, LLC	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4801994				Nuveen Ecosystem Services, LLC	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-3534384				Nuveen Farmland Advisors LLC	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-7054558				Nuveen Farmland REIT	MD	DS	Nuveen Farmland Advisors LLC	Management		TIAA Board of Governors	NO	
			27-3417683	4312925			Westchester Group Investment Management, LLC	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-4724395				AU NBS Coinvestment, LLC	DE	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			77-0298005				Monterey Pacific, LLC	DE	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							McIntyre Labor Services, LLC	CA	DS	Monterey Pacific, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4182857				Sitos Treehouse Plant LLC	CA	DS	Monterey Pacific, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Terra Preta Pacific, LLC	CA	DS	Monterey Pacific, LLC	Ownership	85.000	TIAA Board of Governors	NO	
				4618207			Nuveen Natural Capital Australia Pty Ltd	AUS	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	

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				5720965			Nuveen Natural Capital Chile SpA	CHL	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5280003			Nuveen Natural Capital LATAM Gestao De Ativos Ltda	BRA	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4794482			Nuveen Natural Capital Limited	GBR	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4914730			Nuveen Natural Capital Sp. z.o.o	POL	DS	Nuveen Natural Capital Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5752117			Nuveen Natural Capital S.r.l.	ROU	DS	Nuveen Natural Capital Limited	Ownership	100.000	TIAA Board of Governors	NO	
			37-1261935	4617693			Terra Land Company, LLC	IL	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			37-6589484	4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	The Plata Wine Partners Trust	Ownership	91.110	TIAA Board of Governors	NO	
			37-1193973	4618186			Westchester Group Farm Management, LLC	IL	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			37-1194491	4618225			Westchester Group Real Estate, LLC	IL	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3766552	5483541			Westchester NGFF Investment, LLC	DE	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-3527677	5851373			Ziemia Coinvestment, LLC	DE	DS	Westchester Group Investment Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-1071456				Nuveen Private Capital LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	85.220	TIAA Board of Governors	NO	
							Arcmont Asset Management Holdco Limited	JEY	DS	Nuveen Private Capital LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Arcmont Asset Management (Sweden) AB	SWE	DS	Arcmont Asset Management Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Arcmont Asset Management France SAS	FRA	DS	Arcmont Asset Management Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Arcmont Asset Management Germany Gmbh	DEU	DS	Arcmont Asset Management Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Arcmont Asset Management Limited	GBR	DS	Arcmont Asset Management Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Private Debt Carried Interest General Partner II S.à r.l	LUX	DS	Arcmont Asset Management Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
							CAM HR Holdco LLC	DE	DS	Nuveen Private Capital LLC	Ownership	100.000	TIAA Board of Governors	NO	
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	CAM HR Holdco LLC	Ownership	1.000	TIAA Board of Governors	NO	800
			47-3156644	4844369			Churchill Asset Management LLC	DE	DS	Nuveen Private Capital LLC	Ownership	75.000	TIAA Board of Governors	NO	
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Churchill Asset Management LLC	Ownership	99.000	TIAA Board of Governors	NO	800
							Churchill (JPY) Series 2022 GP, LLC	CYM	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill (JPY) Series 2026 GP LLC	CYM	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-3187734	5349928			Churchill Agency Services LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5511565			Churchill BDC Administration LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1694147				Churchill CAD GP General Partner, LLC	CAN	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1694147				Churchill CAD GP, L.P.	CAN	DS	Churchill CAD GP General Partner, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill CAD GP Limited Partner, LLC	CAN	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5720219			Churchill Co-Investment Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Co-Investment Partners II (Lux) GP S.à r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3156644				Churchill Co-Investment Partners II (US) GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill DB Investor GP (CYM) LLC	CYM	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill DB Investor GP (ON) LP	CAN	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5375132			Churchill Feeder Fund GP II S.à r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1177850	5349937			Churchill Fund GP II LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1449979	5349919			Churchill Fund GP II S.à r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	

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							Churchill Fund V GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3156644				Churchill Junior Capital Opportunities Fund GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Junior Capital Opportunities Fund GP S.à r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5616536			Churchill Junior Capital Opportunities Fund II GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5616554			Churchill Junior Capital Opportunities Fund II GP S.à r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Lux GP, S.à r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3272173	5585986			Churchill MMSLF Special GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Secondaries Solutions II (Lux) GP S.a r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Secondaries Solutions II US GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5720200			Churchill Secondary Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Secondary Partners II GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Secondary Partners III GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-0735838	5106484			Churchill Special Member LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Sunshine Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-3784145	5375525			Churchill Warehouse LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-2329839	5724413			CMIC Funding GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5695102			CNV Investor GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3156644				Copper Direct Lending GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5497584			NCBDC Holdings LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5511622			Churchill DLC Advisor LLC	DE	DS	NCBDC Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
							NCPC Holdings LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill PCIF Advisor LLC	DE	DS	NCPC Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
							NCPE Holdings LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill NCPE Advisor LLC	DE	DS	NCPE Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Churchill Private Equity Solutions GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-1339633	5765827			Senior MPD Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4262460	5079074			Nuveen Real Estate Global LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2502695	5652794			Nuveen Development Management Services LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-2780998				Nuveen Industrial Development Management Services LLC	DE	DS	Nuveen Development Management Services LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-5011778				Nuveen MOB Development Management Services LLC	DE	DS	Nuveen Development Management Services LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2748598	4601487			Nuveen Global Investments LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-2986445	5533503			Nuveen GP Holding Company LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			42-2527399				CASA Partners X GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-0538443				NRE SDF GP Member, LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-0597337				Nuveen U.S. Strategic Debt Fund GP, LLC	DE	DS	NRE SDF GP Member, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2579563				NRE U.S. Strategic SS SMA Incentive Member LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-2717106				NRE US Strategic Self-Storage Fund GP Holdco LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	

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			93-2717285				NRE US Strategic Self-Storage Fund GP LLC	DE	DS	NRE US Strategic Self-Storage Fund GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			42-2991889				NRE US Strategic Self-Storage Fund II GP Holdco LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			42-2936613				NRE US Strategic Self-Storage Fund II GP LLC	DE	DS	NRE US Strategic Self-Storage Fund II GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-1882111				NRE U.S. AH SMA Special Member LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-4085231	5785290			Nuveen Casa Bonita SMA GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-4598778	5534685			Nuveen CRED GP Member LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-3751720	5593413			CRED GP LLC	DE	DS	Nuveen CRED GP Member LLC	Ownership	50.000	TIAA Board of Governors	NO	
			86-1561520	5618745			Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3716635				SAF Elon GP LLC	DE	DS	Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3779483				Nuveen Real Estate U.S. Strategic Healthcare I GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-1469500	5729203			Nuveen Real Estate U.S. Affordable Housing Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-1444180	5729137			Nuveen Real Estate U.S. Strategic Lab Vehicle GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4070399				Nuveen Real Estate U.S. Strategic Retail Partners I GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5116625			U.S. Cities Alternatives Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3058972				USCWF-USCDF Medical Fund GP I LLC	DE	DS	U.S. Cities Alternatives Fund GP LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-2350406				U.S. Cities Diversified Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			36-4922991	5620412			U.S. Cities Industrial Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			35-2633108	5116616			U.S. Cities Multifamily Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-4054235	5672019			U.S. Cities Retail Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2037572	5599705			U.S. Strategic Industrial Fund II GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-2021896				U.S. Strategic Industrial Fund III GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2857187	5656765			Nuveen Imajn Holdings Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2534232	5808470			Imajn Homes Holdings, LLC	DE	DS	Nuveen Imajn Holdings Member LLC	Ownership	72.000	TIAA Board of Governors	NO	
			82-1051997	5808742			Imajn Services, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2545463	5808733			Imajn Asset Manager, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							NR Sparrow Realty Managing Member I, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1466953				SAF Sparrow Realty Managing Member I, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2603852	5616022			Sparrow Realty Investment I Managing Member, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Sparrow Realty Investment II Managing Member, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1174074				USCMF Sparrow Realty Managing Member I, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1162850	4617620			Nuveen International Holdings 1 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5691908			Clean Energy Partners HoldCo LLP	GBR	DS	Nuveen International Holdings 1 Limited	Ownership	1.000	TIAA Board of Governors	NO	900
							Glennmont Clean Energy CI GP Limited	GGY	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors	NO	
			98-1125673	4617705			Nuveen Investment Management Holdings Limited	GBR	DS	Nuveen International Holdings 1 Limited	Ownership	1.000	TIAA Board of Governors	NO	1000
			46-1163394	4617639			Nuveen International Holdings 2 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5691908			Clean Energy Partners HoldCo LLP	GBR	DS	Nuveen International Holdings 2 Limited	Ownership	99.000	TIAA Board of Governors	NO	900
				5691917			Clean Energy Partners LLP	GBR	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors	NO	
				5691926			Glennmont Asset Management Limited	GBR	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors	NO	
				5692035			Clean Energy Partners CEP 2012 Limited	GBR	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	

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				5692080			Glennmont Partners I Limited	GBR	DS	Clean Energy Partners CEP 2012 Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5692062			Clean Energy Partners CEP Services Limited	GBR	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5692044			Glennmont Partners III S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5692053			Glennmont Partners IV S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5692071			Glennmont REBS Europe S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Energy Transition European Fund II GP S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	
			98-1125673	4617705			Nuveen Investment Management Holdings Limited	GBR	DS	Nuveen International Holdings 2 Limited	Ownership	99.000	TIAA Board of Governors	NO	1000
			98-1127648	4618195			Nuveen Administration Limited	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
			98-1128805	4618216			Nuveen Europe Holdings Limited	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5704246			Nuveen Alternatives Europe S.à r.l.	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5704237			Nuveen Asset Management Europe S.à r.l.	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4716756			Nuveen Fund Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4716774			Nuveen Management AIFM Limited	GBR	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715946			Nuveen Management Company (Luxembourg) No 1 S.à r.l.	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Governors	NO	
				4716765			Nuveen Property Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
			98-1128787	4618243			Nuveen FCACO Limited	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4716783			Nuveen Investment Management International Limited	GBR	DS	Nuveen FCACO Limited	Ownership	100.000	TIAA Board of Governors	NO	
			98-1127632	4618261			Nuveen Group Holdings Limited	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Australia Real Estate Credit GP Pte. Ltd	SGP	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4908328			Enhanced Debt Carry (GP) S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5147003			ERES APAC II (GP) S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5704200			ERES Europe II (GP) S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4949116			European Cities Partnership (GP) S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							European Core-Plus Logistics Fund (GP) S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							European Core Renewable Infrastructure S.à.r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							European Value Add II (GP) S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4841247			Islazul General Partner S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5802683			Japan Alternatives Living GP Pte. Ltd.	SGP	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715245			Matador LP General Partner Limited	GBR	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							NRE Storage Portfolio Limited	GBR	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Nugreen Services AB	SWE	DS	NRE Storage Portfolio Limited	Ownership	87.000	TIAA Board of Governors	NO	
							Nugreen Services Denmark ApS	DNK	DS	Nugreen Services AB	Ownership	100.000	TIAA Board of Governors	NO	
							Nugreen Services Norway AS	NOR	DS	Nugreen Services AB	Ownership	100.000	TIAA Board of Governors	NO	
				4912763			Nuveen Consulting (Shanghai) Co., Ltd.	CHN	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4747059			Nuveen Corporate Secretarial Services Limited	GBR	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen European Real Estate Debt Fund V GP S.à.r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715236			Nuveen France SAS	FRA	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715357			Nuveen Management Austria GmbH	AUT	DS	Nuveen Group Holdings Limited	Ownership	65.000	TIAA Board of Governors	NO	
				5474008			Nuveen Management Finland Oy	FIN	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	

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				4747152			Nuveen Operations Limited	GBR	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4841265			Nuveen Australia Limited	AUS	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4841256			Nuveen Real Estate Debt Partners (GP) S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5134816			Nuveen Real Estate Debt Partners II (GP) S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5485004			Global Real Estate Debt Partners Fund II (UK), SCSp	LUX	DS	Nuveen Real Estate Debt Partners II (GP) S.à.r.l.	Influence		TIAA Board of Governors	NO	1100
				5704152			Nuveen Real Estate Debt Partners III (GP) S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Real Estate Debt V GP S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715919			Nuveen Singapore Private Limited	SGP	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5835814			Nuveen Switzerland GmbH	SWZ	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715254			OMP (GP) Limited	GBR	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							SP Co-Investments GP S.à.r.l	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							SP Master Holdco Co-Investments S.à.r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4901235			T-C Lux Investments GP S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							TGA Co-Investments GP S.à r.l.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5700538			Tokyo Multifamily GP PTE. Ltd.	LUX	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715290			UK OM (LP2) (GP) Limited	GBR	DS	Nuveen Group Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4841283			UK OM (LP2) Limited	GBR	DS	UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Luxembourg Administration S.à r.l.	LUX	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
			92-1280325	5810736			Nuveen MyPlace Holdings Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-5466713	5157909			Nuveen Permian Investor Asset Manager Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-0631410	5613311			Permian Investor Asset Manager LLC	DE	DS	Nuveen Permian Investor Asset Manager Member LLC	Ownership	50.000	TIAA Board of Governors	NO	
			82-0607358	5137929			Nuveen Permian Investor GP Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	50.000	TIAA Board of Governors	NO	
			82-3426937	5659458			Nuveen Real Estate Global Cities Advisors, LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2437568	5810277			Omni Holding Company LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-1149846				Omni New York LLC	NY	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-2846553	5849491			Paths Construction LLC	DE	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-2847109	5844665			Paths Development LLC	DE	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-0783544	5836503			Paths Management Services LLC	DE	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-3492993				Paths Building Services LLC	DE	DS	Paths Management Services LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-4646446				Paths Property Services LLC	DE	DS	Paths Management Services LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-2847517	5844610			Paths RMS LLC	DE	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-2886561	5844629			Reliant Safety LLC	DE	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-4266474	5586518			Nuveen Real Estate NYC Property Fund GP Member LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-4213248	5586545			New York City Property Fund GP LLC	DE	DS	Nuveen Real Estate NYC Property Fund GP Member LLC	Ownership	50.000	TIAA Board of Governors	NO	
			06-1217855	4680325			Nuveen Real Estate Property Holdings, L.L.C.	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-0794692	4683559			Casa Partners VI GP, LLC	DE	DS	Nuveen Real Estate Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			47-5190671	4912772			Casa Partners VII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	

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			82-4363605	5687965			Casa Partners VIII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			86-1845840	5609819			Casa Partners IX GP LLC	DE	DS	Nuveen Real Estate Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			36-4477806	4681797			Global Investors GP, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			20-2537749	4681809			Global Investors GP II, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			20-3070768	4681818			Global Investors GP IV, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			26-3561391	4863539			TCAM DOF GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5139523	4867368			TCGA Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3511076	4843278			TCGA II Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4330570	5659449			TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3126089	4847388			T-C U.S. Super Regional Mall Fund GP LLC	DE	DS	Nuveen Alternative Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3015784				Nuveen Consolidated, LLC	DE	DS	Nuveen Finance, LLC	Ownership	7.500	TIAA Board of Governors	NO	100
			81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			36-3817266	3707551	885708		Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			36-3293941	5694589			NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			41-3015784				Nuveen Consolidated, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	41.500	TIAA Board of Governors	NO	100
			36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			41-3015543				Nuveen Global, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-3407371	5042621			Nuveen Services, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Pantheon, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-3021302				300 Fifth Avenue TopCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			39-3060495				300 Fifth Avenue MidCo, LLC	DE	DS	300 Fifth Avenue TopCo, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							730 Crane DC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3292924	5660632			730 Darwin Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5683266			Glennmont Clean Energy Fund IV A SCSP	LUX	DS	730 Darwin Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-3091169	5026603			730 Data Centers, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-3106043	5036303			730 Databridge, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5729182			Rocket 730 Data Bridge, LP	DE	DS	730 Databridge, LLC	Ownership	99.000	TIAA Board of Governors	NO	
			93-3668565				730 Digital Infra LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5704228			730 Fiber, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			92-0957956	5719400			730 Lighting, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							Freeway Lighting Partners Holding Company, LLC	DE	DS	730 Lighting, LLC	Ownership	100.000	TIAA Board of Governors	NO	

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							Freeway Lighting Partners, LLC	DE	DS	Freeway Lighting Partners Holding Company, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2616735	4801719			730 Power Development, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4949107			730 Cricket, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5777679			730 Rail LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5777727			730 Cthrail LLC	DE	DS	730 Rail LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Guardian Rail Holdco, LLC	DE	DS	730 Cthrail LLC	Ownership	68.250	TIAA Board of Governors	NO	
							Cathcart Rail, LLC	IL	DS	Guardian Rail Holdco, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5363027	4936116			730 Telecom LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5515518			730 Transmission, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5515527			730 Hotspur, LLC	DE	DS	730 Transmission, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	YES	
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Governors	NO	1200
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Governors	NO	1200
			13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							Foley Butte, LLC	DE	DS	TIAA Timberlands II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-2916514	4613426			Quercus West Virginia, LLC	DE	DS	TIAA Timberlands II, LLC	Ownership	97.800	TIAA Board of Governors	NO	
							Red River Pine, LLC	DE	DS	TIAA Timberlands II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-0748791				ACP Hyperdrive Co?Invest LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			46-3373066	4602916			Actoil Colorado, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-4307097				AGR Agribusiness Fund III LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							AU NBS Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-1952974	4599940			Broadleaf Timberland Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			26-4647417	4601768			Quercus Forestland Account LLC	NC	DS	Broadleaf Timberland Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4651503			Quercus Algoma Corporation	CAN	DS	Quercus Forestland Account LLC	Ownership	99.000	TIAA Board of Governors	NO	
				4860538			Quercus Algoma Land Corporation	CAN	DS	Quercus Algoma Corporation	Ownership	100.000	TIAA Board of Governors	NO	
			26-4248579	4313025			Canadian Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	YES	
			98-1523334	5802704			2234328 Alberta ULC	CAN	DS	Canadian Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4313100			Polar Star Canadian Oil and Gas Holding, ULC	CAN	DS	Canadian Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			93-3033108				Ceres FFI LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			80-0843991	4628596			Loma del Rio Vineyards LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Governors	NO	1300
			36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	

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			26-0352203	4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.240	TIAA Board of Governors	NO	
				4633321			IAI Australia Pty Ltd	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4633330			IAI Australia Trust	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-0460488	4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Governors	NO	
				4633303			IAI Australia Fund II Pty, Ltd	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4633312			IAI Australia Fund II Trust	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2747755	4633349			IAI USA Fund II, LLC	DE	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Tricahue Farms SpA	CHL	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-4120472	5683257			Churchill Junior Capital Opportunities Fund II, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			98-1402136	5227521			Churchill Middle Market CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-5024895	5656859			Churchill Middle Market Senior Loan Fund III (Delaware), LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
							Churchill MM Warehouse, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			68-0436609	4612764			Arroyo Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-1542713	4613417			Marsino Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-1933477	5618334			Mesa Del Rio Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-2103788	4613891			Silverado Sonoma Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			68-0443927	4613921			Silverado Winegrowers, LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			94-3357571	4614759			Alta Loma Vineyard LLC	CA	DS	Silverado Winegrowers, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-4820104	4617077			SWG Paso Vineyards, LLC	CA	DS	Silverado Winegrowers, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-3561447	4599708	1454640		Distressed Opportunities Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Governors	NO	
			98-0580879	4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
							FULC JV LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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				5485004			Global Real Estate Debt Partners Fund II (UK), SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	1100
							Global Real Estate Debt Partners Fund III (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			87-2192709				GreshamQuant SAFI Fund, L.L.C.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-0737062	4952750			Growth Capital Fund I, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	94.000	TIAA Board of Governors	NO	
				4860556			Inception GP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			27-4149157	4860846			Infra Alpha LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			33-3116891				Iron Wolf Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			33-6738569				Iron Wolf Acquisition Trust	DE	DS	Iron Wolf Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Iron Wolf Holdco 2 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			41-6987122				Iron Wolf Acquisition Trust 2	DE	DS	Iron Wolf Holdco 2 LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Landa Fund, F.C.R.	ESP	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			84-2323824	5708794			Landed Educator Retention Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			47-4169877	4874656			Lewis & Clark Timberlands, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	58.960	TIAA Board of Governors	NO	
			47-4187541	4876436			L&C Log Co, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-4196668	4945967			L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5300478	4946384			L&C TRS LLC	DE	DS	L&C Tree Farms, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4601852			Mansilla Participações Ltda.	BRA	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Mansilla Participações Ltda.	Ownership	65.770	TIAA Board of Governors	NO	1400
				4643320			Nova Agrícola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	58.550	TIAA Board of Governors	NO	
				4643049			Nova Amaralina Propriedades Agrícolas S.A	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	58.550	TIAA Board of Governors	NO	
				4643058			Nova Santa Barbara Agrícola S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	58.550	TIAA Board of Governors	NO	
				4644523			Terras da Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	58.550	TIAA Board of Governors	NO	
				4634645			Radar II Propriedades Agrícolas S.A.	BRA	DS	Mansilla Participações Ltda.	Influence		TIAA Board of Governors	NO	
				4644318			Bioinvestments Negócios e Participações S.A.	BRA	DS	Radar II Propriedades Agrícolas S.A.	Ownership	99.990	TIAA Board of Governors	NO	
				5777709			Castanheira Propriedades Agrícolas S.A	BRA	DS	Radar II Propriedades Agrícolas S.A.	Ownership	58.550	TIAA Board of Governors	NO	
				5777718			Manacá Propriedades Agrícolas S.A	BRA	DS	Radar II Propriedades Agrícolas S.A.	Ownership	58.550	TIAA Board of Governors	NO	
				5777697			Paineira Propriedades Agrícolas S.A	BRA	DS	Radar II Propriedades Agrícolas S.A.	Ownership	58.550	TIAA Board of Governors	NO	
				4643085			Proud Participações S.A.	BRA	DS	Radar II Propriedades Agrícolas S.A.	Ownership	99.990	TIAA Board of Governors	NO	
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Radar II Propriedades Agrícolas S.A.	Ownership	15.310	TIAA Board of Governors	NO	1400
				4644336			Vale da Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agrícolas S.A.	Ownership	99.990	TIAA Board of Governors	NO	
			13-1624203	5077137			MM Funding, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-0902011	5043075			MyVest Corporation	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4078036				NBPT Aggregator LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			11-3034756	4600789			ND Properties LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors	NO	1500
				4611824			ND Europe S.à r.l.	LUX	DS	ND Properties LLC	Ownership	100.000	TIAA Board of Governors	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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				4912781			ND Europe Office Holding S.à r.l.	LUX	DS	ND Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	NO	1600
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	NO	1700
				4925530			Cityhold Propco 11 S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	NO	
				5596807			OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 11 S.à r.l.	Ownership	10.100	TIAA Board of Governors	NO	1800
				4913416			Cityhold Office Partnership S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	NO	
				5354829			CHOP OPCI	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
			98-1435873	5356373			Cityhold Iconic Holding SAS	FRA	DS	CHOP OPCI	Ownership	100.000	TIAA Board of Governors	NO	
			98-1433967	5371554			Cityhold Iconic Hotel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	NO	
			98-1433956	5371563			Cityhold Iconic Office SCI	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	NO	
			98-1433960	5371572			Cityhold Iconic Retail SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	NO	
			98-1433975	5371590			Cityhold Iconic Youth Hostel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	NO	
				5585128			Cityhold EST Investment S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5618558			Cityhold Prinses Coöperatief U.A.	NLD	DS	Cityhold EST Investment S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5618567			Cityhold Prinses AcquiCo B.V.	NLD	DS	Cityhold Prinses Coöperatief U.A.	Ownership	100.000	TIAA Board of Governors	NO	
				5618576			Ark Portfolio Owner Prinses B.V.	NLD	DS	Cityhold Prinses AcquiCo B.V.	Ownership	100.000	TIAA Board of Governors	NO	
							Cityhold Jobbe SAS	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							Cityhold Jobbe SCI	FRA	DS	Cityhold Jobbe SAS	Ownership	100.000	TIAA Board of Governors	NO	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	88.000	TIAA Board of Governors	NO	1700
				4920094			Cityhold Propco 6 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
			98-1433939	5354847			Cityhold Iconic Hotel OPCO SAS	FRA	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
			98-1435880	5354856			Cityhold Iconic Investments S.à r.l.	LUX	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4925521			Cityhold Propco 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4612746			36 rue La Fayette SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4613828			SAS Roosevelt	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4914767			Roosevelt Participation S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4615578			SNC Roosevelt	FRA	DS	SAS Roosevelt	Ownership	99.990	TIAA Board of Governors	NO	1900
				4615578			SNC Roosevelt	FRA	DS	Roosevelt Participation S.à r.l.	Ownership	0.010	TIAA Board of Governors	NO	1900
				4612876			Courcelles 70 SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	88.000	TIAA Board of Governors	NO	1600
				4925615			Cityhold Propco 10 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5612501			Cityhold Gouden Bocht B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5486962			Cityhold Gouden Bocht Monumenten B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
			98-1438380	5354838		TIAA Board of Governors	Redevelopment Property II B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4925633		TIAA Board of Governors	Cityhold Propco 12 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5593178		TIAA Board of Governors	Cityhold GC Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5596807		TIAA Board of Governors	OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	89.900	TIAA Board of Governors	NO	1800
						TIAA Board of Governors	Cityhold Grand Central Berlin SCS	LUX	DS	OVG Cloud S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4914785		TIAA Board of Governors	Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4914758		TIAA Board of Governors	Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Cityhold Belgrave Operational Investment S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Cityhold Belgrave Operational Holding S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Belgrave House Operational Unit Trust	JEY	DS	Cityhold Belgrave Operational Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4919753		TIAA Board of Governors	Cityhold UK Investment S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4651343		TIAA Board of Governors	London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Governors	NO	2000
				4651343		TIAA Board of Governors	London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Governors	NO	2000

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				4949198		TIAA Board of Governors	CLOF Victoria Nominee 1 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors	NO	
				4949228		TIAA Board of Governors	CLOF Victoria Nominee 2 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors	NO	
				4920067		TIAA Board of Governors	HV Properties S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4925763		TIAA Board of Governors	HV Freehold S.à r.l.	LUX	DS	HV Properties S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4920076		TIAA Board of Governors	SMA Holding S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4614704		TIAA Board of Governors	TIAA Lux 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4615738		TIAA Board of Governors	SAS Malachite	FRA	DS	TIAA Lux 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4616847		TIAA Board of Governors	SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors	NO	
				4616856		TIAA Board of Governors	SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors	NO	
				4616865		TIAA Board of Governors	SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors	NO	
				4616874		TIAA Board of Governors	SNC Peridot	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors	NO	
				4613015		TIAA Board of Governors	T-C Pep Holding S.à r.l.	LUX	DS	ND Europe S.à r.l.	Ownership	51.000	TIAA Board of Governors	NO	
				4617488		TIAA Board of Governors	T-C Pep Asset S.à r.l.	LUX	DS	T-C Pep Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4614674		TIAA Board of Governors	TIAA Lux 11 S.à r.l.	LUX	DS	ND Europe S.à r.l.	Ownership	51.000	TIAA Board of Governors	NO	
				4611842		TIAA Board of Governors	TIAA Lux 5 S.à r.l.	LUX	DS	ND Properties LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	NEFCO Acquisitions, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			42-1953811			TIAA Board of Governors	NGNBS Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-4183425	5613357		TIAA Board of Governors	New York City Property Fund II LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	88.890	TIAA Board of Governors	NO	
						TIAA Board of Governors	2 Hudson Square Holdings LLC	DE	DS	New York City Property Fund II LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-3846434	5704125		TIAA Board of Governors	Cory Road REIT LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors	NO	
			87-3847578	5704143		TIAA Board of Governors	Cory Road Operating LP	DE	DS	Cory Road REIT LLC	Ownership	98.620	TIAA Board of Governors	NO	
			87-3737804	5777642		TIAA Board of Governors	Cory Road Associates LLC	DE	DS	Cory Road Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-4032308	5704406		TIAA Board of Governors	Cory Road TRS LLC	DE	DS	Cory Road Associates LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3783569	5704161		TIAA Board of Governors	NYCPF II 94th Street Pooling LP	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors	NO	
						TIAA Board of Governors	309 East 94th Street Holdings LLC	DE	DS	NYCPF II 94th Street Pooling LP	Ownership	98.670	TIAA Board of Governors	NO	
			83-4678924	5589537		TIAA Board of Governors	New York City Property Fund REIT LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors	NO	
			83-4701919	5588473		TIAA Board of Governors	New York City Fund Operating GP LLC	DE	DS	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4671194	5587841		TIAA Board of Governors	New York City Property Fund Operating LP	DE	DS	New York City Property Fund REIT LLC	Ownership	98.620	TIAA Board of Governors	NO	
			84-3388831	5620690		TIAA Board of Governors	125 West End Investors LLC	DE	DS	New York City Property Fund Operating LP	Ownership	97.500	TIAA Board of Governors	NO	
			84-3408615	5620702		TIAA Board of Governors	125 West End Holdings LLC	DE	DS	125 West End Investors LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4653622	5694600		TIAA Board of Governors	125 West End Associates LLC	DE	DS	125 West End Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-4309659	5834639		TIAA Board of Governors	Ridge Hill Holdings LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors	NO	
			36-5014830	5833874		TIAA Board of Governors	Ridge Hill Associates LLC	DE	DS	Ridge Hill Holdings LLC	Ownership	83.330	TIAA Board of Governors	NO	
			84-2320652	5486944		TIAA Board of Governors	NGFF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-1895540	5535329		TIAA Board of Governors	Nuveen Global Farmland Fund, LP	DE	DS	NGFF Holdco, LLC	Ownership	67.700	TIAA Board of Governors	NO	
			84-1834824	5535347		TIAA Board of Governors	Global Farmland Properties, LLC	DE	DS	Nuveen Global Farmland Fund, LP	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	GFP Master Holdco S.à r.l.	LUX	DS	Global Farmland Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	GFP Iberia Holdco s.l.	ESP	DS	GFP Master Holdco S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
			85-3631808	5596740		TIAA Board of Governors	NGFF FFI, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-1857338	5535383		TIAA Board of Governors	US Horticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-1842298	5535374		TIAA Board of Governors	US Row Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-1880235	5535365		TIAA Board of Governors	US Viticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-0403836	5786046		TIAA Board of Governors	NGTF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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			86-3398532			TIAA Board of Governors	North Haven Falcon Holding Company, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			46-2031403	4860800		TIAA Board of Governors	NRFC Inception IV, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
						TIAA Board of Governors	Nuveen Arcmont European Private Credit Fund (Name Change from Nuveen Private Credit Europe Fund I)	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Nuveen Churchill Private Equity Solutions, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
						TIAA Board of Governors	Nuveen Climate Inclusion Fund II LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			98-1549843			TIAA Board of Governors	Nuveen CLO Issuance Fund, LP	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			92-1165432			TIAA Board of Governors	Nuveen CLO Issuance Feeder Fund II, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
						TIAA Board of Governors	Nuveen CLO Issuance Feeder Fund III, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
						TIAA Board of Governors	Nuveen European Core Renewable Infrastructure S.C.A. SICAV-RAIF	LUX	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			84-5180286	5633029		TIAA Board of Governors	Nuveen Global Impact Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			83-4357309	5400584		TIAA Board of Governors	Nuveen High Yield Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	68.860	TIAA Board of Governors	NO	
			83-4341275	5400511		TIAA Board of Governors	Nuveen Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	74.420	TIAA Board of Governors	NO	
			88-1470999	5729230		TIAA Board of Governors	Nuveen Real Estate U.S. Affordable Housing Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	91.469	TIAA Board of Governors	NO	
			93-2601876			TIAA Board of Governors	Nuveen Real Estate U.S Affordable Housing Fund Holdings LP	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund LP	Ownership	100.000	TIAA Board of Governors	NO	
			88-1539505	5729276		TIAA Board of Governors	Nuveen Real Estate U.S. Affordable Housing Fund REIT LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund Holdings LP	Ownership	100.000	TIAA Board of Governors	NO	
			88-1470699	5729315		TIAA Board of Governors	Nuveen Real Estate U.S. Affordable Housing Fund Operating GP LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-1472235	5729306		TIAA Board of Governors	Nuveen Real Estate U.S. Affordable Housing Fund Operating LP	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-3423227	5784967		TIAA Board of Governors	IHF FA Woodbridge Investor Member LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			88-4255084	5802692		TIAA Board of Governors	USAHF GP Holdco Parent LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			92-0790831	5802713		TIAA Board of Governors	USAHF GP Holdco LLC	DE	DS	USAHF GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3778697			TIAA Board of Governors	USAHF Somerset GP LLC	DE	DS	USAHF GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3779354			TIAA Board of Governors	USAHF Somerset LP LLC	DE	DS	USAHF GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3653522			TIAA Board of Governors	Somerset Glen Apartments, L.P.	CA	DS	USAHF Somerset LP LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-2348772			TIAA Board of Governors	USAHF Union Street Houses LLC	DE	DS	USAHF GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-3365983	5860432		TIAA Board of Governors	USIHF Tressa GP LLC	DE	DS	USAHF GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-3365006	5860227		TIAA Board of Governors	USIHF Tressa LP LLC	DE	DS	USAHF GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-8630911			TIAA Board of Governors	Linden 143, LLC	WA	DS	USIHF Tressa LP LLC	Ownership	99.999	TIAA Board of Governors	NO	
			92-1460099	5810745		TIAA Board of Governors	USIHF GP NY Holdco LLC	DE	DS	USAHF GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3644804			TIAA Board of Governors	USAHF Holdco Parent LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			41-3568697			TIAA Board of Governors	USAHF FL Holdco LLC	DE	DS	USAHF Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3528003			TIAA Board of Governors	USAHF 205 St Cloud Village Owner LLC	DE	DS	USAHF FL Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			86-1702891	5614260		TIAA Board of Governors	Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			88-1443255	5729267		TIAA Board of Governors	Nuveen Real Estate U.S. Strategic Lab Vehicle LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	62.500	TIAA Board of Governors	NO	
			88-2640357	5756003		TIAA Board of Governors	Nuveen Real Estate U.S. Strategic Lab Vehicle Holdings LP	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle LP	Ownership	100.000	TIAA Board of Governors	NO	
			88-1443830	5729324		TIAA Board of Governors	Nuveen Real Estate U.S. Strategic Lab Vehicle REIT LLC	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle Holdings LP	Ownership	100.000	TIAA Board of Governors	NO	
				5767625		TIAA Board of Governors	Nuveen Real Estate U.S. Strategic Lab Vehicle REIT Sub GP LLC	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5767607		TIAA Board of Governors	Nuveen Real Estate U.S. Strategic Lab Vehicle REIT Sub LP	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-2561353	5754906		TIAA Board of Governors	Nuveen Real Estate U.S. Strategic Lab Vehicle Non-REIT LLC	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle LP	Ownership	100.000	TIAA Board of Governors	NO	
			39-2792640			TIAA Board of Governors	Nuveen Strategic Retail Aggregator LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	98.500	TIAA Board of Governors	NO	
			99-0597677			TIAA Board of Governors	Nuveen U.S. Strategic Debt Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			26-4750562	4600846		TIAA Board of Governors	Occator Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-1768969	4611860		TIAA Board of Governors	AGR Agricultural Investments LLC	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5106475		TIAA Board of Governors	Mandala Food Co-Investment Holdings II SPV	MUS	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-1933477	5596731		TIAA Board of Governors	Otto's South Vineyard, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-5349340			TIAA Board of Governors	RAHF IV Shore Hill Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			86-3993655			TIAA Board of Governors	Renewable Power Fund Plus, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors	NO	
			45-2792614	4601142		TIAA Board of Governors	Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4990994		TIAA Board of Governors	Renewable Timber Netherlands B.V.	POL	DS	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4614713		TIAA Board of Governors	Topola Lasy Spolka z o. o.	POL	DS	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Governors	NO	
			85-1358046			TIAA Board of Governors	REP Coinvest III TEC, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			98-1718925	5860218		TIAA Board of Governors	Seven30 Insurance (Bermuda) Co. Limited	BMU	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			98-1833419			TIAA Board of Governors	Seven30 Re (Bermuda) Co. Limited	BMU	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			03-0543113	4868637		TIAA Board of Governors	Siguler Guff Third Avenue, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4858629		TIAA Board of Governors	Social Infra, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4630601		TIAA Board of Governors	Stichting Bewaarder Ziemia Fund	NLD	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			41-4949980			TIAA Board of Governors	Swift Elk Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			41-7048106			TIAA Board of Governors	Swift Elk Acquisition Trust	DE	DS	Swift Elk Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1535030	4750022		TIAA Board of Governors	T-C 2 Herald Square Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-1650509	4751711		TIAA Board of Governors	T-C 2 Herald Square Venture LLC	DE	DS	T-C 2 Herald Square Member LLC	Ownership	51.000	TIAA Board of Governors	NO	
			47-1488131	4753573	1629144	TIAA Board of Governors	T-C 2 Herald Square Owner LLC	DE	DS	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2279148			TIAA Board of Governors	T-C 2 Herald Square Condo Unit Owner LLC	DE	DS	T-C 2 Herald Square Owner LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2268658			TIAA Board of Governors	T-C 2 Herald Square Ground Lessee LLC	DE	DS	T-C 2 Herald Square Owner LLC	Ownership	100.000	TIAA Board of Governors	NO	

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			33-2278716			TIAA Board of Governors	T-C 2 Herald Square Ground Sublessee LLC	DE	DS	T-C 2 Herald Square Owner LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-0750331	4612111		TIAA Board of Governors	T-C 919 N. Michigan Avenue Retail LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2490530	4998431		TIAA Board of Governors	T-C Australia RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2506975	5003426		TIAA Board of Governors	T-C Australia RE Holdings II, LLC	DE	DS	T-C Australia RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5084966		TIAA Board of Governors	TIAA Australia Real Estate Trust	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5085749		TIAA Board of Governors	TIAA Melbourne Retail Holding 1 Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5087891		TIAA Board of Governors	TIAA Melbourne Retail Asset 1 Trust	AUS	DS	TIAA Melbourne Retail Holding 1 Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5399969		TIAA Board of Governors	TGA Australia Real Estate Trust 2	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5400481		TIAA Board of Governors	TGA PBSA Hold Trust	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Governors	NO	
				5424133		TIAA Board of Governors	TGA PBSA Asset Trust 1	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5596768		TIAA Board of Governors	TGA PBSA Asset Trust 2	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5596777		TIAA Board of Governors	TGA PBSA Asset Trust 3	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5708749		TIAA Board of Governors	TGA PBSA Asset Trust 4	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA PBSA Asset Trust 5	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA PBSA Asset Trust 6	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	NO	
			47-2369576	4794473		TIAA Board of Governors	T-C Europe, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors	NO	2100
				4843410		TIAA Board of Governors	T-C Europe S.à r.l.	LUX	DS	T-C Europe, LP	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	T-C Denmark ApS	DNK	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Nordsjælandshusene 2 ApS	DNK	DS	T-C Denmark ApS	Ownership	100.000	TIAA Board of Governors	NO	
				4841443		TIAA Board of Governors	T-C Luxembourg Neptune Holding S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4841993		TIAA Board of Governors	T-C Neptune Holdings S.à r.l.	LUX	DS	T-C Luxembourg Neptune Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4843401		TIAA Board of Governors	Neptune Property Venture S.à r.l.	LUX	DS	T-C Neptune Holdings S.à r.l.	Ownership	61.800	TIAA Board of Governors	NO	
				5472901		TIAA Board of Governors	Castel Guelfo I S.r.l.	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4912745		TIAA Board of Governors	Neptune Annopol sp. z o.o	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4908364		TIAA Board of Governors	Neptune Holding Spain, S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4912709		TIAA Board of Governors	Promcat Alternativa, S.L.	ESP	DS	Neptune Holding Spain, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				4912736		TIAA Board of Governors	Neptune Krakow sp. z o.o	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5083651		TIAA Board of Governors	Neptune Madrid Holdco, S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5085691		TIAA Board of Governors	Neptune Nassica Propco S.L.	ESP	DS	Neptune Madrid Holdco, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				5085703		TIAA Board of Governors	Neptune Getafe Propco SL	ESP	DS	Neptune Madrid Holdco, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				5084920		TIAA Board of Governors	Neptune Las Rozas Outlet SL	ESP	DS	Neptune Madrid Holdco, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				5084939		TIAA Board of Governors	Neptune San Sebastian Outlet SL	ESP	DS	Neptune Madrid Holdco, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				4948687		TIAA Board of Governors	Neptune OPCI	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4952648		TIAA Board of Governors	Roppenheim Holding SAS	FRA	DS	Neptune OPCI SAS	Ownership	100.000	TIAA Board of Governors	NO	
				4901383		TIAA Board of Governors	Roppenheim Outlet SNC	FRA	DS	Roppenheim Holding SAS	Ownership	99.990	TIAA Board of Governors	NO	2200
				5083633		TIAA Board of Governors	Neptune Poznan sp. z o.o	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5354865		TIAA Board of Governors	Neptune Property Holding S.à r.l.	LUX	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5356382		TIAA Board of Governors	Neptune Amsterdam B.V.	NLD	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5659476		TIAA Board of Governors	Neptune Gliwice sp. z o.o	POL	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4949095		TIAA Board of Governors	Neptune Roppenheim Holding S.à r.l.	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4901383		TIAA Board of Governors	Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim Holding S.à r.l	Ownership	0.010	TIAA Board of Governors	NO	2200
				5198779		TIAA Board of Governors	Neptune Ursus sp. z o.o	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5083642		TIAA Board of Governors	Neptune Vicolungo I S.r.l.	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	T-C Storage Portfolio HoldCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	T-C Nordics Investment AB	SWE	DS	T-C Storage Portfolio HoldCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	T-C Storage HoldCo AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Governors	NO	

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						TIAA Board of Governors	Green S AB	SWE	DS	T-C Storage HoldCo AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Andelar AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Bygg AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Portfölj 1 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Ankarsrum 4 AB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Domherren 5 AB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Ekfatet 4 AB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Förgasaren 5 AB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Huvudsta 3 29 AB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Kopparen 3 AB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Rasten 2 AB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Skälby 2 14 AB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Söderbymalm 7 14 AB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Veden 103 AB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Vreten 12 KB	SWE	DS	Green S Portfölj 1 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Portfölj 2 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Sandarna 22 4 AB	SWE	DS	Green S Portfölj 2 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Bävertanden 1 AB	SWE	DS	Green S Portfölj 2 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Blixtljuset 15 AB	SWE	DS	Green S Portfölj 2 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Hjulmakaren 2 AB	SWE	DS	Green S Portfölj 2 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Kvillebäcken 60:16 AB	SWE	DS	Green S Portfölj 2 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Norrtälje AB	SWE	DS	Green S Portfölj 2 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Ormbunken 3 AB	SWE	DS	Green S Portfölj 2 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Orren 2 AB	SWE	DS	Green S Portfölj 2 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Rambergstaden 733 385 AB	SWE	DS	Green S Portfölj 2 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Värmdö Gustavsberg 1 551 AB	SWE	DS	Green S Portfölj 2 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Portfölj 7 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Bronsyxan 14 Malmö AB	SWE	DS	Green S Portfölj 7 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Fastighetsbolaget Malmö Holmen 11 AB	SWE	DS	Green S Portfölj 7 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Bromsen 3 AB	SWE	DS	Green S Portfölj 7 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green Storage AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Mellanlagret 24 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	24Storage Sverige AB	SWE	DS	Green S Mellanlagret 24 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Portfölj 3 AB	SWE	DS	Green S Mellanlagret 24 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Hisings Backa Kommanditbolag	SWE	DS	Green S Portfölj 3 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Insekten Kommanditbolag	SWE	DS	Green S Portfölj 3 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Söderby 1 Kommanditbolag	SWE	DS	Green S Portfölj 3 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Portfölj 4 AB	SWE	DS	Green S Mellanlagret 24 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Blästerugnen 4 AB	SWE	DS	Green S Portfölj 4 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Högsbo 28 AB	SWE	DS	Green S Portfölj 4 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Kuröd 4 AB	SWE	DS	Green S Portfölj 4 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Lärkträdet 6 AB	SWE	DS	Green S Portfölj 4 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Testaren 3 AB	SWE	DS	Green S Portfölj 4 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Varla 14 AB	SWE	DS	Green S Portfölj 4 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Portfölj 5 AB	SWE	DS	Green S Mellanlagret 24 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Åby 1 AB	SWE	DS	Green S Portfölj 5 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Bollmora 2 AB	SWE	DS	Green S Portfölj 5 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Kallhäll 9 AB	SWE	DS	Green S Portfölj 5 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Kungsholmen AB	SWE	DS	Green S Portfölj 5 AB	Ownership	100.000	TIAA Board of Governors	NO	

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						TIAA Board of Governors	Green S Lager Sundbyberg Tule AB	SWE	DS	Green S Portfölj 5 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Lännersta 11 AB	SWE	DS	Green S Portfölj 5 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Spiselhällen 3 i Stockholm AB	SWE	DS	Green S Portfölj 5 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Vargen 12 och 13 AB	SWE	DS	Green S Portfölj 5 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Portfölj 6 AB	SWE	DS	Green S Mellanlagret 24 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Bällsta 5 AB	SWE	DS	Green S Portfölj 6 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Fyrislund 11 AB	SWE	DS	Green S Portfölj 6 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Leasehold AB	SWE	DS	Green S Portfölj 6 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Lager Sundbyberg Alby AB	SWE	DS	Green S Portfölj 6 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Nicklet 2 i Stockholm AB	SWE	DS	Green S Portfölj 6 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Örsö 1 AB	SWE	DS	Green S Portfölj 6 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Pelargonian 8 AB	SWE	DS	Green S Portfölj 6 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Portfölj 8 AB	SWE	DS	Green S Mellanlagret 24 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Skjutstallslyckan 22 AB	SWE	DS	Green S Portfölj 8 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green S Sminkören 1 AB	SWE	DS	Green S Portfölj 8 AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Self Storage Group AS	NOR	DS	T-C Storage HoldCo AB	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	City Self-Storage Norge AS	NOR	DS	Self Storage Group AS	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	City Self-Storage Sverige AB	SWE	DS	Self Storage Group AS	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green N Bygg AS	NOR	DS	Self Storage Group AS	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green Storage AS	NOR	DS	Self Storage Group AS	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green Storage A/S	DNK	DS	Self Storage Group AS	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green D Property A/S	DNK	DS	Green Storage A/S	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Green D Byg ApS	DNK	DS	Green Storage A/S	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	OK Property AS	NOR	DS	Self Storage Group AS	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	OK Minilager AS	NOR	DS	OK Property AS	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Mel Asker 23 AS	NOR	DS	OK Property AS	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TC-Norway AS	NOR	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Bilittveien 6 AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Lonningsflaten 22 Eiendom AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Skedsmo Logistikk AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors	NO	
			45-2877772	4601786		TIAA Board of Governors	T-C GA Real Estate Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-0959792	4611936		TIAA Board of Governors	8 Spruce Street GA Investor LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2144204	5482311		TIAA Board of Governors	2300 Broadway Storage Operator LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1754709	4612018		TIAA Board of Governors	T-C 470 Park Avenue South Member LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1744112	4613994		TIAA Board of Governors	T-C 470 Park Avenue South Venture LLC	DE	DS	T-C 470 Park Avenue South Member LLC	Ownership	51.000	TIAA Board of Governors	NO	
			46-1828055	4612036		TIAA Board of Governors	T-C 475 Fifth Avenue Member LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1839003	4614889		TIAA Board of Governors	T-C 475 Fifth Avenue Venture LLC	DE	DS	T-C 475 Fifth Avenue Member LLC	Ownership	51.000	TIAA Board of Governors	NO	
			45-3229803	4617330	1577564	TIAA Board of Governors	T-C 475 Fifth Avenue LLC	DE	DS	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-4665824	4904366		TIAA Board of Governors	T-C 888 Brannan Member LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-3479701	4612081		TIAA Board of Governors	T-C 2300 Broadway LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1220681	4612139		TIAA Board of Governors	T-C Aspira LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-4045658	4612148		TIAA Board of Governors	T-C Kings Crossing LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1120016	4601973		TIAA Board of Governors	T-C Legacy Place Member LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-0876833	4628550		TIAA Board of Governors	Legacy Place Associates LLC	MA	DS	T-C Legacy Place Member LLC	Ownership	50.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	300 Legacy Place Boulevard LLC	DE	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-0769316			TIAA Board of Governors	Legacy Place Properties LLC	MA	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-1007987	5723322		TIAA Board of Governors	TGA Forum on Peachtree Investor Member LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	

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			88-1007587	5723331		TIAA Board of Governors	TGA NAP Forum on Peachtree Venture LLC	DE	DS	TGA Forum on Peachtree Investor Member LLC	Ownership	96.000	TIAA Board of Governors	NO	
			88-1007172	5723340		TIAA Board of Governors	TGA NAP Forum on Peachtree Owner LLC	DE	DS	TGA NAP Forum on Peachtree Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-1913177	5729931		TIAA Board of Governors	TGA Lonestar Investor Member LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-2029531	5741559		TIAA Board of Governors	TGA BSL Lonestar JV LLC	DE	DS	TGA Lonestar Investor Member LLC	Ownership	75.000	TIAA Board of Governors	NO	
			88-1913518	5741607		TIAA Board of Governors	TGA BSL Lonestar Owner LLC	DE	DS	TGA BSL Lonestar JV LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4019549	5689651		TIAA Board of Governors	TGA Midway Distribution Center LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-0655999	5720675		TIAA Board of Governors	TGA MOB 5005 McConnell Member LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-0656194	5720693		TIAA Board of Governors	TGANX MOB 5005 McConnell Venture LLC	DE	DS	TGA MOB 5005 McConnell Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-0655748	5720705		TIAA Board of Governors	TGA MOB 5005 McConnell LLC	DE	DS	TGANX MOB 5005 McConnell Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1379500	4749969		TIAA Board of Governors	The Flats Holding Company LLC	DE	DS	T-C GA Real Estate Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1347366	4752503		TIAA Board of Governors	The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1363564	4752512		TIAA Board of Governors	The Flats 140 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1367530	4751766		TIAA Board of Governors	The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2023405	4763303		TIAA Board of Governors	T-C Hall of States Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-2043468	4763796		TIAA Board of Governors	T-C Hall of States Venture LLC	DE	DS	T-C Hall of States Member LLC	Ownership	50.100	TIAA Board of Governors	NO	
			47-2034237	4767749	1629145	TIAA Board of Governors	T-C Hall of States Owner LLC	DE	DS	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-4095803	4864022		TIAA Board of Governors	T-C Lux Fund Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4896256		TIAA Board of Governors	T-C Lux Investments Special Limited Partnership	LUX	DS	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5474053		TIAA Board of Governors	European Cities Partnership SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Management		TIAA Board of Governors	NO	
			81-4583865	5137956		TIAA Board of Governors	T-C MV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-4599024	5147049		TIAA Board of Governors	T-C M-T REIT LLC	DE	DS	T-C MV Member LLC	Ownership	99.900	TIAA Board of Governors	NO	
				5482281		TIAA Board of Governors	T-C MV Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3224525	5492075		TIAA Board of Governors	T-C M-T REIT II LLC	DE	DS	T-C MV Member II LLC	Ownership	51.000	TIAA Board of Governors	NO	
			85-2937933	5586013		TIAA Board of Governors	TC MT II Originations TRS LLC	DE	DS	T-C M-T REIT II LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-1023309	5117800		TIAA Board of Governors	T-C Permian Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-3007720	4599874		TIAA Board of Governors	T-C SBMC Joint Venture LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			36-4620008	4599128		TIAA Board of Governors	T-C SMA 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			36-4619998	4634029		TIAA Board of Governors	PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	DS	T-C SMA 2, LLC	Management		TIAA Board of Governors	NO	
			87-2891643			TIAA Board of Governors	T-C SV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-2974041			TIAA Board of Governors	T-C S-T REIT LLC	DE	DS	T-C SV Member LLC	Management		TIAA Board of Governors	NO	
			81-3299073	5018635		TIAA Board of Governors	T-C UK RE Holdings III, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors	NO	2300
						TIAA Board of Governors	T-C UK Open Storage S.à r.l.	LUX	DS	T-C UK RE Holdings III, LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	T-C UK Open Storage 2 S.à r.l.	LUX	DS	T-C UK RE Holdings III, LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	T-C UK Open Storage 3 S.à r.l.	LUX	DS	T-C UK RE Holdings III, LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	T-C UK Open Storage 4 S.à r.l.	LUX	DS	T-C UK RE Holdings III, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3148337	4894869		TIAA Board of Governors	T-C U.S. Super Regional Mall Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	

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			47-5379777	4925512		TIAA Board of Governors	T-C Waterford Blue Lagoon General Partner LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-5392075	4927785		TIAA Board of Governors	Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon General Partner LLC	Ownership	1.000	TIAA Board of Governors	NO	2400
			47-5375805	4925503		TIAA Board of Governors	T-C Waterford Blue Lagoon LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-5392075	4927785		TIAA Board of Governors	Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon LLC	Ownership	50.000	TIAA Board of Governors	NO	2400
			81-0779817	4930226		TIAA Board of Governors	Westland At Waterford REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	NO	
				4930244		TIAA Board of Governors	Waterford Blue Lagoon REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5305678	4930208		TIAA Board of Governors	Waterford Blue Lagoon REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5642524	4933067		TIAA Board of Governors	5201-5301 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5541032	4933012		TIAA Board of Governors	5201-5301 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5672651	4933076		TIAA Board of Governors	5200 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5498897	4933021		TIAA Board of Governors	5200 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			81-0722154	4933085		TIAA Board of Governors	1000 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5479437	4933030		TIAA Board of Governors	1000 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5445045	4933115		TIAA Board of Governors	701-703 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5471474	4933049		TIAA Board of Governors	701-703 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-2631273	5165557		TIAA Board of Governors	Waterford Core REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-2646233	5165566		TIAA Board of Governors	Waterford Core REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	NO	
				5483578		TIAA Board of Governors	Waterford Core 800 REIT General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			84-3541603	5483523		TIAA Board of Governors	Waterford Core 800 REIT LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			81-0733012	4930217		TIAA Board of Governors	Waterford Core General Partner LLC	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5587163	4928661		TIAA Board of Governors	Waterford Core Operating LP	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-2672297	5165539		TIAA Board of Governors	Waterford Core II General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-2663579	5165548		TIAA Board of Governors	Waterford Core II Operating LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			39-4405167			TIAA Board of Governors	TCGA Realty LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			41-3170085			TIAA Board of Governors	TGA Gallery Longmont Investor Member LLC	DE	DS	TCGA Realty LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-4404650			TIAA Board of Governors	TGA Reserve At Cherry Creek Investor Member LLC	DE	DS	TCGA Realty LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3092454			TIAA Board of Governors	TGA Reserve Sarasota Investor Member LLC	DE	DS	TCGA Realty LLC	Ownership	100.000	TIAA Board of Governors	NO	
			42-3408934			TIAA Board of Governors	TGA Sancerre White Marsh Investor Member LLC	DE	DS	TCGA Realty LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-2146865	5041688		TIAA Board of Governors	TEFF Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			98-1310729	5041660		TIAA Board of Governors	TIAA European Farmland Fund GP LP	CYM	DS	TEFF Holdco LLC	Ownership	50.000	TIAA Board of Governors	NO	200
			98-1310748	5042658		TIAA Board of Governors	TIAA European Farmland Fund LP	CYM	DS	TEFF Holdco LLC	Management		TIAA Board of Governors	NO	
				5043066		TIAA Board of Governors	TEFF Holding S.à r.l.	LUX	DS	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Governors	NO	
				5354810		TIAA Board of Governors	Areal III sp. z o.o	POL	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors	NO	
				5424151		TIAA Board of Governors	Hodowla Zwierzat Zarodowych Choczewo sp. z o.o	POL	DS	Areal III sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5425082		TIAA Board of Governors	Hodowla Zwierzat Zarodowych Wierzchucino sp. z o.o	POL	DS	Areal III sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5424094		TIAA Board of Governors	Hodowla Zwierzat Zarodowych Zarnowiec sp. z o.o	POL	DS	Areal III sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5093856		TIAA Board of Governors	Dangro Invest A/S	DNK	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors	NO	
				5116456		TIAA Board of Governors	Agat sp. z o.o	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5116429		TIAA Board of Governors	Agrifarm sp. z o.o	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	

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				5117332		TIAA Board of Governors	Agro-Dubliny sp. z o.o	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117417		TIAA Board of Governors	Agroland sp. z o.o	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117350		TIAA Board of Governors	Amal sp. z o.o	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5474763		TIAA Board of Governors	Cisy sp. z o.o	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117369		TIAA Board of Governors	Kolno sp. z o.o	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117396		TIAA Board of Governors	Satopy Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117387		TIAA Board of Governors	See-Agro sp. z o.o	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117695		TIAA Board of Governors	Sobieradz sp. z o.o	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5104556		TIAA Board of Governors	Pszenrol sp. z o.o	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117435		TIAA Board of Governors	Budus sp. z o.o	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5117798		TIAA Board of Governors	Lozice Spolka z o.o.	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5116492		TIAA Board of Governors	Ogardy sp. z o.o	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5117640		TIAA Board of Governors	Rola sp. z o.o	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5117659		TIAA Board of Governors	Rolpol sp. z o.o	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5117668		TIAA Board of Governors	Rolzbud sp. z o.o	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5116465		TIAA Board of Governors	Szafir sp. z o.o	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5117761		TIAA Board of Governors	Walichnowy sp. z o.o	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5117770		TIAA Board of Governors	Weziny Spolka. z o.o.	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5117789		TIAA Board of Governors	Ziemrol sp. z o.o	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5098486		TIAA Board of Governors	Adamas sp. z o.o	POL	DS	Pszenrol sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5116586		TIAA Board of Governors	Amber sp. z o.o	POL	DS	Adamas sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5117444		TIAA Board of Governors	Cieszys?aw sp. z o.o	POL	DS	Adamas sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5116522		TIAA Board of Governors	Jaros?awsko I sp. z o.o	POL	DS	Adamas sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5116513		TIAA Board of Governors	Jaros?awsko II sp. z o.o	POL	DS	Adamas sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5117462		TIAA Board of Governors	Jasionno sp. z o.o	POL	DS	Adamas sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5116483		TIAA Board of Governors	Opal sp. z o.o	POL	DS	Adamas sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5117677		TIAA Board of Governors	Tety? sp. z o.o	POL	DS	Adamas sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5354801		TIAA Board of Governors	Gospodarstwo Okopy sp. z o.o	POL	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors	NO	
				5724115		TIAA Board of Governors	Agrohop Bielice sp. z o.o	POL	DS	Gospodarstwo Okopy sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5473458		TIAA Board of Governors	Agrohop Service sp. z o.o	POL	DS	Agrohop Bielice sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5473467		TIAA Board of Governors	Agrohop sp. z o.o	POL	DS	Agrohop Bielice sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5473476		TIAA Board of Governors	Agrohop Bis sp. z o.o	POL	DS	Agrohop sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5700613		TIAA Board of Governors	Cieszanowice Solar Park sp. z o.o w likwidacji	POL	DS	Gospodarstwo Okopy sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
				5424085		TIAA Board of Governors	Przedsiebiorstwo Rolne Okopy sp. z o.o	POL	DS	Gospodarstwo Okopy sp. z o.o	Ownership	100.000	TIAA Board of Governors	NO	
			84-3332496	5482272		TIAA Board of Governors	TGA 10th Street Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-1645257	5183412		TIAA Board of Governors	TGA 127-137 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			92-1884082	5829336		TIAA Board of Governors	TGA 2160 E 7th Street LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1739826	5653607		TIAA Board of Governors	TGA 26600-26700 Aliso Viejo Parkway LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2769108	5012389		TIAA Board of Governors	TGA 299 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-4830474	5371899		TIAA Board of Governors	TGA 3851 Grandpine Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-3988795	5049479		TIAA Board of Governors	TGA 600 College Road LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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			88-0637658	5720152		TIAA Board of Governors	TGA 601D Operating Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-2548459	5474231		TIAA Board of Governors	TGA 730 Third Avenue Owner LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1740428	5653081		TIAA Board of Governors	TGA 8500-8551 Research Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			33-4374748			TIAA Board of Governors	TGA Airport East 3 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			99-2069142			TIAA Board of Governors	TGA Airtech14 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			33-1606078			TIAA Board of Governors	TGA APAC Debt Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-2225812	5353886		TIAA Board of Governors	TGA APAC Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			98-1429292	5593169		TIAA Board of Governors	Asia Pacific Cities Fund FCP	LUX	DS	TGA APAC Fund Holdings, LLC	Management		TIAA Board of Governors	NO	2500
				5818536		TIAA Board of Governors	TGA APAC RE Holdings Pte. Ltd.	SGP	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-2311300	5477027		TIAA Board of Governors	TGA Real Estate Fund Holdings, LLC	DE	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1429292	5593169		TIAA Board of Governors	Asia Pacific Cities Fund FCP	LUX	DS	TGA Real Estate Fund Holdings, LLC	Management		TIAA Board of Governors	NO	2500
			87-4097244	5687929		TIAA Board of Governors	TGA ASI Eagles Landing Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			88-1120507	5723265		TIAA Board of Governors	TGA ASI Mission Trails Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			86-3673675	5606014		TIAA Board of Governors	TGA ASI Monte Vista Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			86-2376987	5609800		TIAA Board of Governors	TGA ASI Riverstone Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3063209	5657306		TIAA Board of Governors	TGA ASI Sage Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			88-1120056	5723256		TIAA Board of Governors	TGA ASI Sierra Vista Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3830265	5500363		TIAA Board of Governors	TGA Auburn Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3285557	5495487		TIAA Board of Governors	TGA Aurora DC III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3475931	5515237		TIAA Board of Governors	TGA Baltimore IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-1851559	5353868		TIAA Board of Governors	TGA Barnes Canyon Life Science LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3303586	5482245		TIAA Board of Governors	TGA Beckwith Farms LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3314123	5482236		TIAA Board of Governors	TGA Bedford Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			99-3937615			TIAA Board of Governors	TGA Bloomingdale CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4073425	5592649		TIAA Board of Governors	TGA Boulder Creek LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4073222	5592667		TIAA Board of Governors	TGA Bridge Creek LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3441362	5514119		TIAA Board of Governors	TGA Bridge Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-2939313	5482209		TIAA Board of Governors	TGA Cactus DC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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			92-1681994	5818527		TIAA Board of Governors	TGA Capital Gateway LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3487859	5515321		TIAA Board of Governors	TGA Center Square DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3314029	5482861		TIAA Board of Governors	TGA Centerpointe LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-0780652	5375123		TIAA Board of Governors	TGA Connection at Athens Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			61-1892161	5597989		TIAA Board of Governors	PEP-TH Athens, LLC	DE	DS	TGA Connections at Athens Investor Member LLC	Ownership	98.000	TIAA Board of Governors	NO	
			83-1011298	5597998		TIAA Board of Governors	PEP- Athens, LLC	DE	DS	PEP-TH Athens, LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA Country Club Plaza Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-1065983	5592706		TIAA Board of Governors	TGA Creekside Village Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3740496	5482964		TIAA Board of Governors	TGA East Coronado Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3740590	5482937		TIAA Board of Governors	TGA East Miraloma Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3740669	5482946		TIAA Board of Governors	TGA Emerald Corporate Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3502383	5515291		TIAA Board of Governors	TGA Englewood DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4076202	5615883		TIAA Board of Governors	TGA Enterprise Park Business Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-2810033	5353774		TIAA Board of Governors	TGA European RE Holdings I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors	NO	2600
				5371620		TIAA Board of Governors	Eagle GPCo S.à r.l.	LUX	DS	TGA European RE Holdings I LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5371639		TIAA Board of Governors	Eagle Partnership SCSp	LUX	DS	TGA European RE Holdings I LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5482348		TIAA Board of Governors	Eagle JVCo S.à r.l.	LUX	DS	Eagle Partnership SCSp	Ownership	100.000	TIAA Board of Governors	NO	
				5482375		TIAA Board of Governors	CB Krieau Dzwei GmbH	AUT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5493867		TIAA Board of Governors	VIE Student House A GmbH & Co KG	AUT	DS	CB Krieau Dzwei GmbH	Ownership	6.000	TIAA Board of Governors	NO	2700
				5486373		TIAA Board of Governors	Eagle Austria Holdings S.à r.l.	LUX	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5493867		TIAA Board of Governors	VIE Student House A GmbH & Co KG	AUT	DS	Eagle Austria Holdings S.à r.l.	Ownership	94.000	TIAA Board of Governors	NO	2700
				5654631		TIAA Board of Governors	Wroc?aw Fabryczna 22 sp. z o.o	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5654622		TIAA Board of Governors	Wroc?aw Prusa 9 sp. z o.o	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	European Value Add Minority Invest S.à r.l	LUX	DS	TGA European RE Holdings I LLC	Ownership	50.500	TIAA Board of Governors	NO	
				5802638		TIAA Board of Governors	Preferred Housing Living Limited	GBR	DS	TGA European RE Holdings I LLC	Ownership	98.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	PHLL Holdco Limited	GBR	DS	Preferred Housing Living Limited	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	PHL Bicester Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	PHL Burton Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	PHL Camborne Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	PHL Crawley Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	PHL Exeter Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5812824		TIAA Board of Governors	PHL Leeds Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	PHL Leicester Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5812833		TIAA Board of Governors	PHL Nottingham Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	PHL Shrewsbury Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	
				5812815		TIAA Board of Governors	PHL Telford Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors	NO	

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				5727777		TIAA Board of Governors	TGA Housing Holding S.à r.l.	LUX	DS	TGA European RE Holdings I LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5727786		TIAA Board of Governors	TIAA General Account Housing German Property GmbH	DEU	DS	TGA Housing Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5806814		TIAA Board of Governors	TIAA General Account Housing German Services GmbH	DEU	DS	TGA Housing Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5726921		TIAA Board of Governors	TK Living GPCo S.à r.l.	LUX	DS	TGA European RE Holdings I LLC	Ownership	90.000	TIAA Board of Governors	NO	
				5353812		TIAA Board of Governors	TK Living Partnership SCSp	LUX	DS	TGA European RE Holdings I LLC	Ownership	90.000	TIAA Board of Governors	NO	
				5653803		TIAA Board of Governors	TK Living JVCo S.à r.l.	LUX	DS	TK Living Partnership SCSp	Ownership	100.000	TIAA Board of Governors	NO	
				5653830		TIAA Board of Governors	Lotomint, S.L.	ESP	DS	TK Living JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5653876		TIAA Board of Governors	Carminsin, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Crisatino, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Luceneri, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Mangaralia, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				5653858		TIAA Board of Governors	Sanfergar, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Stay by Kronos Cordoba, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Stay by Kronos Cuatro Vientos, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Stay by Kronos Pamplona, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				5653885		TIAA Board of Governors	Tinesen, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Valdonaire Developments, SL	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Vesterone, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Weslinero, S.L.	ESP	DS	Lotomint, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
			33-2882302			TIAA Board of Governors	TGA European RE Holdings III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors	NO	2800
						TIAA Board of Governors	Studenthousing Holding SCSp	LUX	DS	TGA European RE Holdings III LLC	Ownership	75.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Student Housing Master LuxCo S.à r.l.	LUX	DS	Studenthousing Holding SCSp	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Student Housing PropCo SNC 1	FRA	DS	Student Housing Master LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Student Housing PropCo SNC 2	FRA	DS	Student Housing Master LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Student Housing PropCo SNC 3	FRA	DS	Student Housing Master LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Student Housing PropCo SNC 4	FRA	DS	Student Housing Master LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Student Housing PropCo SNC 5	FRA	DS	Student Housing Master LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Student Housing PropCo SNC 6	FRA	DS	Student Housing Master LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Student Housing PropCo SNC 7	FRA	DS	Student Housing Master LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA Studenthousing S.à r.l.	LUX	DS	TGA European RE Holdings III LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-4937326			TIAA Board of Governors	TGA European RE Holdings IV, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA Co-Investments SCSp	LUX	DS	TGA European RE Holdings IV, LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA Co-Investments Master LuxCo S.à.r.l.	LUX	DS	TGA Co-Investments SCSp	Ownership	100.000	TIAA Board of Governors	NO	
			41-2458764			TIAA Board of Governors	TGA European RE Holdings V, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			42-3046853			TIAA Board of Governors	TGA European RE Holdings VI, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors	NO	2900
				5049497		TIAA Board of Governors	TGA FC Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-2708488	5709018		TIAA Board of Governors	Fenway Center Holding 1-2, LLC	DE	DS	TGA FC Investor Member LLC	Ownership	50.000	TIAA Board of Governors	NO	
			82-2708488			TIAA Board of Governors	Fenway Center Owner 1-2, LLC	DE	DS	Fenway Center Holding 1-2, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3523773	5515282		TIAA Board of Governors	TGA Franklin Square IC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3523813	5533530		TIAA Board of Governors	TGA Franklin Square IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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			88-4247949	5837881		TIAA Board of Governors	TGA Germann Road Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			92-0783347	5833856		TIAA Board of Governors	TGA GP Holdco Parent LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			20-1889464			TIAA Board of Governors	Mill Plain Properties, LLC	NY	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-5754231			TIAA Board of Governors	Morris Avenue Master Tenant, LLC	NY	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2879641			TIAA Board of Governors	Morris Avenue Parking LLC	NY	DS	Morris Avenue Master Tenant, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1818790			TIAA Board of Governors	Omni Subnote, LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-4308136			TIAA Board of Governors	Omni TEM, LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3796114			TIAA Board of Governors	ONY Funding, LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-4207931			TIAA Board of Governors	TGA GP Holdco LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2351562			TIAA Board of Governors	525 Sawyer Developer LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3194474			TIAA Board of Governors	620 Norton Road GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-5128188			TIAA Board of Governors	Admiral Halsey I GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-1627834			TIAA Board of Governors	Admiral Halsey II GP Member LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3750977			TIAA Board of Governors	BH Towers GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-2101771			TIAA Board of Governors	Bradford House GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	55.000	TIAA Board of Governors	NO	
			39-2121093			TIAA Board of Governors	Bradford House LP	DE	DS	Bradford House GP LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Boulevard Neal Terrace GP LLC	CT	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3728279			TIAA Board of Governors	Carbondale Mill St GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	55.000	TIAA Board of Governors	NO	
			85-2886948			TIAA Board of Governors	Clay Arsenal Apartments Developers, LLC	CT	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-4186977			TIAA Board of Governors	DF Warrington I Developers LLC	DE	DS	TGA GP Holdco LLC	Ownership	85.000	TIAA Board of Governors	NO	
			41-5157846			TIAA Board of Governors	Elizabeth Crossings LP Member LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			02-0776094			TIAA Board of Governors	Elizabeth Crossings, L.P.	NY	DS	Elizabeth Crossings LP Member LLC	Ownership	99.990	TIAA Board of Governors	NO	
			33-3632985			TIAA Board of Governors	Huntley Villa GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	55.000	TIAA Board of Governors	NO	
			33-2953055			TIAA Board of Governors	Inhofe Plaza Apts GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	55.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Inhofe Plaza Apts GP Member LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-5158287			TIAA Board of Governors	Ithaca-West Village LP Member LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-0789422			TIAA Board of Governors	Ithaca - West Village, L.P.	NY	DS	Ithaca-West Village LP Member LLC	Ownership	99.990	TIAA Board of Governors	NO	
			39-2255743			TIAA Board of Governors	Lakeside Homes GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	55.000	TIAA Board of Governors	NO	
			33-4040628			TIAA Board of Governors	Maple Oak Apts GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	55.000	TIAA Board of Governors	NO	
			33-3889430			TIAA Board of Governors	Morningside Gardens Apts GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	55.000	TIAA Board of Governors	NO	
			92-3870148			TIAA Board of Governors	New OMP Parkside Developer LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-3870428			TIAA Board of Governors	New OMP Woodland Springs LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-3889182			TIAA Board of Governors	New Woodland Springs Developers LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			16-1752231			TIAA Board of Governors	Omni America LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-1963810			TIAA Board of Governors	Omni Bayfront Jersey City LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-3556369			TIAA Board of Governors	Omni Bayfront Jersey City II LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Omni Sutter LLC	NY	DS	TGA GP Holdco LLC	Ownership	97.000	TIAA Board of Governors	NO	
			85-4282616			TIAA Board of Governors	Omni WTC, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1116091			TIAA Board of Governors	OMP Admiral Halsey II, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1116970			TIAA Board of Governors	Admiral Halsey II Developers, LLC	NY	DS	OMP Admiral Halsey II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1609610			TIAA Board of Governors	OMP Barbara Jordan I, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2108082			TIAA Board of Governors	OMP Carver Hall, LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2926783			TIAA Board of Governors	OMP Clay Arsenal Apartments, LLC	CT	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-0141683			TIAA Board of Governors	OMP Elizabeth Crossings, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4588441			TIAA Board of Governors	OMP Garden Spires, LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1559839			TIAA Board of Governors	OMP Newport Gardens Apartments, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5179236			TIAA Board of Governors	OMP River Park Bronx Apartments, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			87-2248055			TIAA Board of Governors	OMP Rockville Mill River LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4663704			TIAA Board of Governors	OMP Spruce Spires, LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-3290395			TIAA Board of Governors	OMP Wesley, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1449544			TIAA Board of Governors	OMP Woodland Springs, LLC	MD	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-0952876			TIAA Board of Governors	ONY 2059 Madison, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-0953168			TIAA Board of Governors	2059 Madison Developers, LLC	NY	DS	ONY 2059 Madison, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-4233911			TIAA Board of Governors	ONY Acceptance, LLC	DE	DS	TGA GP Holdco LLC	Ownership	67.500	TIAA Board of Governors	NO	3000
			20-5899799			TIAA Board of Governors	ONY Admiral Halsey, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-5901150			TIAA Board of Governors	Admiral Halsey Developers, LLC	NY	DS	ONY Admiral Halsey, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-1293156			TIAA Board of Governors	Admiral Halsey LP Member LLC	DE	DS	ONY Admiral Halsey, LLC	Ownership	99.990	TIAA Board of Governors	NO	
			80-0161362			TIAA Board of Governors	ONY Baisley, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			80-0161368			TIAA Board of Governors	Baisley Developers, LLC	NY	DS	ONY Baisley, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1609431			TIAA Board of Governors	ONY Barbara Jordan I, LLC	RI	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1609708			TIAA Board of Governors	Barbara Jordan I Developers, LLC	RI	DS	ONY Barbara Jordan I, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-4595075			TIAA Board of Governors	ONY Bedell, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-4595148			TIAA Board of Governors	Bedell Terrace Developers, LLC	NY	DS	ONY Bedell, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2052027			TIAA Board of Governors	ONY Carver Hall, LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2047789			TIAA Board of Governors	Carver Hall Developers, LLC	NJ	DS	ONY Carver Hall, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			02-0772539			TIAA Board of Governors	ONY Elizabeth Crossings, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			03-0585654			TIAA Board of Governors	Elizabeth Crossings Developers, LLC	NY	DS	ONY Elizabeth Crossings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2696384			TIAA Board of Governors	ONY Florence Apartments, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2696576			TIAA Board of Governors	Florence Apartments Developers, LLC	NY	DS	ONY Florence Apartments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2696040			TIAA Board of Governors	ONY Forestvale Apartments, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2696506			TIAA Board of Governors	Forestvale Apartments Developers, LLC	NY	DS	ONY Forestvale Apartments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4544899			TIAA Board of Governors	ONY Garden Spires, LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4519517			TIAA Board of Governors	Garden Spires Developers, LLC	NJ	DS	ONY Garden Spires, LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	ONY Grace, LLC	NY	DS	TGA GP Holdco LLC	Ownership	90.000	TIAA Board of Governors	NO	
			72-1607422			TIAA Board of Governors	Grace Towers Developers, LLC	NY	DS	ONY Grace, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-2308555			TIAA Board of Governors	ONY Grote Street, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-2308863			TIAA Board of Governors	Grote Street Developers, LLC	NY	DS	ONY Grote Street, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-0616100			TIAA Board of Governors	ONY Harborview Towers, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-0619638			TIAA Board of Governors	Harborview Towers Developers, LLC	NY	DS	ONY Harborview Towers, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1559738			TIAA Board of Governors	ONY Newport Gardens Apartments, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1559908			TIAA Board of Governors	Newport Gardens Apartments Developers, LLC	NY	DS	ONY Newport Gardens Apartments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3126921			TIAA Board of Governors	ONY OLR LBCE, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3127095			TIAA Board of Governors	OLR LBCE Developers, LLC	NY	DS	ONY OLR LBCE, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3126431			TIAA Board of Governors	ONY OLR MM, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3126533			TIAA Board of Governors	OLR MM Developers, LLC	NY	DS	ONY OLR MM, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-8997730			TIAA Board of Governors	ONY Remeeder Houses, LLC	NY	DS	TGA GP Holdco LLC	Ownership	90.000	TIAA Board of Governors	NO	
			20-8998138			TIAA Board of Governors	Remeeder Houses Developers, LLC	NY	DS	ONY Remeeder Houses, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5178997			TIAA Board of Governors	ONY River Park Bronx Apartments, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5179306			TIAA Board of Governors	River Park Bronx Apartments Developers, LLC	NY	DS	ONY River Park Bronx Apartments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4628968			TIAA Board of Governors	ONY Spruce Spires, LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4528914			TIAA Board of Governors	Spruce Spires Developers, LLC	NJ	DS	ONY Spruce Spires, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2603293			TIAA Board of Governors	ONY Sycamore Village, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2696625			TIAA Board of Governors	Sycamore Village Developers, LLC	NY	DS	ONY Sycamore Village, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			11-3773161			TIAA Board of Governors	ONY Target V, LLC	NY	DS	TGA GP Holdco LLC	Ownership	90.000	TIAA Board of Governors	NO	
			11-3773163			TIAA Board of Governors	Target V Developers, LLC	NY	DS	ONY Target V, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-2310290			TIAA Board of Governors	ONY Twin Parks, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	

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			27-2310510			TIAA Board of Governors	Twin Parks Developers, LLC	NY	DS	ONY Twin Parks, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-3286670			TIAA Board of Governors	ONY Wesley, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-3287450			TIAA Board of Governors	Wesley Developers, LLC	NY	DS	ONY Wesley, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-0517489			TIAA Board of Governors	ONY West Village, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-0517581			TIAA Board of Governors	West Village Developers, LLC	NY	DS	ONY West Village, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-5088014			TIAA Board of Governors	ONY Whitney Young, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-5087669			TIAA Board of Governors	Whitney Young Developers, LLC	NY	DS	ONY Whitney Young, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1436537			TIAA Board of Governors	ONY Woodland Springs, LLC	MD	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1459393			TIAA Board of Governors	Woodland Springs Developers, LLC	MD	DS	ONY Woodland Springs, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5597060			TIAA Board of Governors	ONY Woodland Townhomes, LLC	MD	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5597102			TIAA Board of Governors	Woodland Townhomes Developers, LLC	MD	DS	ONY Woodland Townhomes, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2908084			TIAA Board of Governors	Plaza Hills Apts GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Plaza Hills Apts GP Member LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3821036			TIAA Board of Governors	Summit Towers Apts GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	55.000	TIAA Board of Governors	NO	
			99-2918165			TIAA Board of Governors	Skyline Special Member Inc.	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3748436			TIAA Board of Governors	TGA DF 525 Sawyer LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3194781			TIAA Board of Governors	TGA DF 620 Norton Road LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-4483870			TIAA Board of Governors	TGA DF Admiral Halsey II LLC	DE	DS	TGA GP Holdco LLC	Ownership	90.000	TIAA Board of Governors	NO	
			33-4477434			TIAA Board of Governors	TGA DF BH Towers LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-2102541			TIAA Board of Governors	TGA DF Bradford House LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3678917			TIAA Board of Governors	TGA DF Carbondale Mill St LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3643627			TIAA Board of Governors	TGA DF Huntley Villa LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2953651			TIAA Board of Governors	TGA DF Inhofe Plaza Apts LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA DF Lakeside Homes LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4128646			TIAA Board of Governors	TGA DF Maple Oak Apts LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3889747			TIAA Board of Governors	TGA DF Morningside Gardens Apts LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2907660			TIAA Board of Governors	TGA DF Plaza Hills Apts LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3855113			TIAA Board of Governors	TGA DF Summit Towers Apts LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4234639			TIAA Board of Governors	TGA DF The Overlook Apts LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4168298			TIAA Board of Governors	TGA DF Wedgewood Village LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-2848608			TIAA Board of Governors	TGA DF WY Manor LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-4382389			TIAA Board of Governors	TGA LP Interim LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2352080			TIAA Board of Governors	525 Sawyer Partners L.P.	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3193965			TIAA Board of Governors	620 Norton Road LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-5128545			TIAA Board of Governors	Admiral Halsey I LP	NY	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1117223			TIAA Board of Governors	Admiral Halsey II, L.P.	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3751361			TIAA Board of Governors	BH Towers LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Boulevard Neal Terrace LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-2121093			TIAA Board of Governors	Bradford House LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3719987			TIAA Board of Governors	Carbondale Mill St LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4476959			TIAA Board of Governors	Huntley Villa LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2960556			TIAA Board of Governors	Inhofe Plaza Apts LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-2255231			TIAA Board of Governors	Lakeside Homes Owner LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4040211			TIAA Board of Governors	Maple Oak Apts LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3855585			TIAA Board of Governors	Morningside Gardens Apts LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2907159			TIAA Board of Governors	Plaza Hills Apts LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3820830			TIAA Board of Governors	Summit Towers Apts LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-3624332			TIAA Board of Governors	The Overlook Apts LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4183212			TIAA Board of Governors	Wedgewood Village LP	DE	DS	TGA LP Interim LLC	Ownership	100.000	TIAA Board of Governors	NO	

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			33-4408481			TIAA Board of Governors	TGA Sawyer Member LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4259505			TIAA Board of Governors	The Overlook Apts GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	55.000	TIAA Board of Governors	NO	
			87-3701483			TIAA Board of Governors	Warrington Development Limited, LLC	PA	DS	TGA GP Holdco LLC	Ownership	85.000	TIAA Board of Governors	NO	
			87-3695550			TIAA Board of Governors	Warrington Development Partners Limited Partnership	PA	DS	Warrington Development Limited, LLC	Ownership	99.999	TIAA Board of Governors	NO	
			87-3695790			TIAA Board of Governors	Warrington I Developers, LLC	PA	DS	TGA GP Holdco LLC	Ownership	85.000	TIAA Board of Governors	NO	
			33-4168616			TIAA Board of Governors	Wedgewood Village GP LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-4835647			TIAA Board of Governors	WYM Master Tenant LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-4617442			TIAA Board of Governors	WYM Special Member Inc.	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			88-4400855			TIAA Board of Governors	TGA GP NY Holdco LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4697547			TIAA Board of Governors	Archer Green Apartments Developers, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	75.000	TIAA Board of Governors	NO	
			82-2001335			TIAA Board of Governors	Archer Green MI Associates, LLC	NY	DS	Archer Green Apartments Developers, LLC	Ownership	99.000	TIAA Board of Governors	NO	
			83-0748459			TIAA Board of Governors	Archer Green Apartments Opportunity Fund, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-5443615			TIAA Board of Governors	Archer Green Moderate, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	75.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Morris II Moderate, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	90.000	TIAA Board of Governors	NO	
			47-3191767			TIAA Board of Governors	OMP Hunts Point, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1930829			TIAA Board of Governors	OMP Longwood Residences, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			80-0161319			TIAA Board of Governors	OMP Maria Lopez, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5530487			TIAA Board of Governors	OMP Morris Avenue Apartments, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5325242			TIAA Board of Governors	OMP Morris II Apartments, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-4233911			TIAA Board of Governors	ONY Acceptance, LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	32.500	TIAA Board of Governors	NO	3000
			27-0936457			TIAA Board of Governors	ONY Betty Shabazz, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-0937093			TIAA Board of Governors	Betty Shabazz Developers, LLC	NY	DS	ONY Betty Shabazz, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-2704113			TIAA Board of Governors	ONY DCA 1, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-2702128			TIAA Board of Governors	DCA 1 Developers, LLC	NY	DS	ONY DCA 1, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3223641			TIAA Board of Governors	ONY Good Neighbor, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3223796			TIAA Board of Governors	Good Neighbor Developers, LLC	NY	DS	ONY Good Neighbor, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3122905			TIAA Board of Governors	ONY Hunts Point, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3122662			TIAA Board of Governors	Hunts Point Developers, LLC	NY	DS	ONY Hunts Point, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1853725			TIAA Board of Governors	ONY Longwood Residences, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1840708			TIAA Board of Governors	Longwood Residences Developers, LLC	NY	DS	ONY Longwood Residences, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			80-0161324			TIAA Board of Governors	ONY Maria Lopez, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			80-0161335			TIAA Board of Governors	Maria Lopez Developers, LLC	NY	DS	ONY Maria Lopez, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-0935733			TIAA Board of Governors	ONY Medgar Evers, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-0935981			TIAA Board of Governors	Medgar Evers Developers, LLC	NY	DS	ONY Medgar Evers, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5541057			TIAA Board of Governors	ONY Morris Avenue Apartments, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5549281			TIAA Board of Governors	Morris Avenue Apartments Developers, LLC	NY	DS	ONY Morris Avenue Apartments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5325109			TIAA Board of Governors	ONY Morris II Apartments, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3126017			TIAA Board of Governors	ONY OLR ECW, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3126205			TIAA Board of Governors	OLR ECW Developers, LLC	NY	DS	ONY OLR ECW, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-5920876			TIAA Board of Governors	ONY Plaza, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-5921025			TIAA Board of Governors	Plaza Developers, LLC	NY	DS	ONY Plaza, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-3516982			TIAA Board of Governors	ONY Southern Blvd I, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-3517087			TIAA Board of Governors	Southern Blvd I Developers, LLC	NY	DS	ONY Southern Blvd I, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-5155720			TIAA Board of Governors	Plaza Residences LP Member LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-8004907			TIAA Board of Governors	Plaza Residences, L.P.	NY	DS	Plaza Residences LP Member LLC	Ownership	99.990	TIAA Board of Governors	NO	
			92-3513586			TIAA Board of Governors	TGA AG Manager LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	Archer Green Retail, LLC	NY	DS	TGA AG Manager LLC	Ownership	74.250	TIAA Board of Governors	NO	

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			81-4711892			TIAA Board of Governors	OMP Archer Green Apartments, LLC	NY	DS	TGA AG Manager LLC	Ownership	74.250	TIAA Board of Governors	NO	
			93-4391730			TIAA Board of Governors	TGA GP NW Bronx Investor LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-3033005			TIAA Board of Governors	TGA GP Union Investor LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-4412965			TIAA Board of Governors	TGA LP NW Bronx Investor LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-3018714			TIAA Board of Governors	TGA LP Union Investor LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3748111			TIAA Board of Governors	TGA NW Bronx Preservation DF LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-2882920	5851364		TIAA Board of Governors	TGA GP TX HoldCo LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-3948574			TIAA Board of Governors	Baytown Special Member Inc.	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-1104247			TIAA Board of Governors	Belle Oaks Apartments Developers, LLC	TX	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			93-3006227			TIAA Board of Governors	Belle Oaks Developers LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-0822913			TIAA Board of Governors	Bradford Apartments Developers, LLC	OK	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-0901220			TIAA Board of Governors	Chip Townhouses Developers, LLC	OH	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-0822771			TIAA Board of Governors	Edenwood Apartments Developers, LLC	OK	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-0709319			TIAA Board of Governors	Omni Portfolio II LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-0857294			TIAA Board of Governors	Bradford Apartments, L.P.	OK	DS	Omni Portfolio II LLC	Ownership	99.999	TIAA Board of Governors	NO	
			88-0901067			TIAA Board of Governors	Chip Townhouses, L.P.	OH	DS	Omni Portfolio II LLC	Ownership	99.999	TIAA Board of Governors	NO	
			88-0857235			TIAA Board of Governors	Edenwood Apartments, L.P.	OK	DS	Omni Portfolio II LLC	Ownership	99.999	TIAA Board of Governors	NO	
			88-0937437			TIAA Board of Governors	Skyline Terrace Apartments, L.P.	OH	DS	Omni Portfolio II LLC	Ownership	99.999	TIAA Board of Governors	NO	
			88-0938872			TIAA Board of Governors	Skyline Terrace Apartments Developers, LLC	OH	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			93-2848346			TIAA Board of Governors	TGA DF Baytown LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			93-3017590			TIAA Board of Governors	TGA DF Belle Oaks Apts LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			93-2789390			TIAA Board of Governors	TGA DF Bradford Apts LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			93-3017887			TIAA Board of Governors	TGA DF Chip Townhouses LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			93-2803479			TIAA Board of Governors	TGA DF Edenwood Apts LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			93-3018196			TIAA Board of Governors	TGA DF Skyline Terrace Apartments LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			93-4856387			TIAA Board of Governors	TGA DF Union Park Apts LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			93-4856783			TIAA Board of Governors	TGA DF Union Pines Apts LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-1394148			TIAA Board of Governors	Union Park Apartments, L.P.	TX	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-1104379			TIAA Board of Governors	Union Park Apartments Developers, LLC	TX	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-1394380			TIAA Board of Governors	Union Pines Apartments, L.P.	TX	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-1104447			TIAA Board of Governors	Union Pines Apartments Developers, LLC	TX	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			88-2613798			TIAA Board of Governors	Village at Baytown Developers, LLC	TX	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			93-2848078			TIAA Board of Governors	Village Lane Developers LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors	NO	
			92-3556080			TIAA Board of Governors	TGA GP Holdco Parent II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			92-3528613			TIAA Board of Governors	TGA GP Holdco II LLC	DE	DS	TGA GP Holdco Parent II LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-3093107			TIAA Board of Governors	TGA LP Interim II LLC	DE	DS	TGA GP Holdco II LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2765297	5483028		TIAA Board of Governors	TGA MH Investor Member LLC	DE	DS	TGA GP Holdco II LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-2908291	5653979		TIAA Board of Governors	TGA MH III Investor Member LLC	DE	DS	TGA GP Holdco II LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3740749	5482928		TIAA Board of Governors	TGA Greenstone Logistics Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3463522	3997186		TIAA Board of Governors	TGA Hagerstown DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3475313	5515264		TIAA Board of Governors	TGA Hollins End LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3523721	5515312		TIAA Board of Governors	TGA I-95 DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3718861	5444908		TIAA Board of Governors	TGA JL Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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			84-4376472	5613320		TIAA Board of Governors	TGA JL II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1280436	5619096		TIAA Board of Governors	TGA JL III CT Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-1292481	5656783		TIAA Board of Governors	TGA JL MCF Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-4248374	5690451		TIAA Board of Governors	TGA JL MCF II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4075985	5592676		TIAA Board of Governors	TGA Lakes at Indian Creek Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA Lending III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2914954	5106457		TIAA Board of Governors	CPF/UIR JV Member LLC	DE	DS	TGA Lending III LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-2928112	5110034		TIAA Board of Governors	CPF/UIR Joint Venture LLC	DE	DS	CPF/UIR JV Member LLC	Ownership	51.000	TIAA Board of Governors	NO	
			81-2982618	5110511		TIAA Board of Governors	CPF 856 Market Street LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-2973332	5110502		TIAA Board of Governors	CPF 1511 Third Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3357982	4785930		TIAA Board of Governors	T-C 1608 Chestnut General Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			23-3049052	4843371		TIAA Board of Governors	1608 Chestnut Partners, LP	DE	DS	T-C 1608 Chestnut General Partner LLC	Ownership	1.000	TIAA Board of Governors	NO	3100
			47-3337561	4785958		TIAA Board of Governors	T-C 1608 Chestnut Limited Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			23-3049052	4843371		TIAA Board of Governors	1608 Chestnut Partners, LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Governors	NO	3100
			87-3398451	5687947		TIAA Board of Governors	TGA Los Tres Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4773958	5592902		TIAA Board of Governors	TGA Maryland Farms Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4775239	5538834		TIAA Board of Governors	U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	TGA Maryland Farms Holdings LLC	Ownership	49.000	TIAA Board of Governors	NO	3200
			88-1762996	5729164		TIAA Board of Governors	TGA Minority Interest Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			11-3034756	4600789		TIAA Board of Governors	ND Properties LLC	DE	DS	TGA Minority Interest Holdings LLC	Ownership	1.000	TIAA Board of Governors	NO	1500
			47-2369576	4794473		TIAA Board of Governors	T-C Europe, LP	DE	DS	TGA Minority Interest Holdings LLC	Ownership	1.000	TIAA Board of Governors	NO	2100
			81-3299073	5018635		TIAA Board of Governors	T-C UK RE Holdings III, LLC	DE	DS	TGA Minority Interest Holdings LLC	Ownership	1.000	TIAA Board of Governors	NO	2300
			83-2810033	5353774		TIAA Board of Governors	TGA European RE Holdings I LLC	DE	DS	TGA Minority Interest Holdings LLC	Ownership	1.000	TIAA Board of Governors	NO	2600
			33-2882302			TIAA Board of Governors	TGA European RE Holdings III LLC	DE	DS	TGA Minority Interest Holdings LLC	Ownership	1.000	TIAA Board of Governors	NO	2800
			42-3046853			TIAA Board of Governors	TGA European RE Holdings VI, LLC	DE	DS	TGA Minority Interest Holdings LLC	Ownership	1.000	TIAA Board of Governors	NO	2900
			82-1169084	5354799		TIAA Board of Governors	TGA MKP Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-1198745	5510214		TIAA Board of Governors	TGA MKP Venture LLC	DE	DS	TGA MKP Member LLC	Ownership	60.000	TIAA Board of Governors	NO	
			82-1187131	5529038		TIAA Board of Governors	TGA MKP REIT LLC	DE	DS	TGA MKP Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3883343	5690479		TIAA Board of Governors	TGA MOB Prescott Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3883887	5690518		TIAA Board of Governors	TGANX MOB Prescott Venture LLC	DE	DS	TGA MOB Prescott Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3883657	5690527		TIAA Board of Governors	TGANX MOB Prescott LLC	DE	DS	TGANX MOB Prescott Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3566018	5615847		TIAA Board of Governors	TGA MOB South Boerne LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-4232788	5075722		TIAA Board of Governors	TGA Montague Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5093780		TIAA Board of Governors	RCD TGA Pierrepont Partners LLC	DE	DS	TGA Montague Investor Member LLC	Ownership	51.600	TIAA Board of Governors	NO	
			81-3542251	5040542		TIAA Board of Governors	TGA Montrose Residences Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2872565	5047635		TIAA Board of Governors	The Residences at La Colombe d'Or Investors LLC	DE	DS	TGA Montrose Residences Investor Member LLC	Ownership	90.000	TIAA Board of Governors	NO	

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			93-4448906			TIAA Board of Governors	TGA Mountain View Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-1291326	5652785		TIAA Board of Governors	TGA Nex Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-4139835	5482889		TIAA Board of Governors	TGA NJAHP Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4574378	5613263		TIAA Board of Governors	TGA NJAHP II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3740851	5482898		TIAA Board of Governors	TGA North Miller Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3759605	5482852		TIAA Board of Governors	TGA North Orange Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-2859128	5585753		TIAA Board of Governors	TGA NYCAHP I Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4774106	5586965		TIAA Board of Governors	TGA O'Hare Logistics Center IV LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			88-4069421	5785311		TIAA Board of Governors	TGA Oak Grove Plaza LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-3510351	5595369		TIAA Board of Governors	TGA Octave Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3969114	5689642		TIAA Board of Governors	TGA One Norman Square LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4396119	5596795		TIAA Board of Governors	TGA Pacific Landing LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1595214	5619087		TIAA Board of Governors	TGA Pacific Landing Phase II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			99-4225688			TIAA Board of Governors	TGA Pacific West BC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3254652	5482982		TIAA Board of Governors	TGA Park 355 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3254103	5482991		TIAA Board of Governors	TGA Park 55 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3254979	5482955		TIAA Board of Governors	TGA Park 88 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3029971	5687956		TIAA Board of Governors	TGA PC Charleston Club Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-3076626	5586004		TIAA Board of Governors	TGA PC MCF Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-2112453	5655665		TIAA Board of Governors	TGA PC Richmond Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			93-4725411			TIAA Board of Governors	TGA Peaceable Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5813045		TIAA Board of Governors	TGA Peaceable Investor Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	85.000	TIAA Board of Governors	NO	
			42-2404764			TIAA Board of Governors	TGA Peaceable Investor Member VI LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			88-3094495	5758874		TIAA Board of Governors	TGA Peaceable Investor Member 2022 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			93-1981655			TIAA Board of Governors	TGA Peaceable Investor Member 2023 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			99-0688335			TIAA Board of Governors	TGA Peaceable Investor Member 2024 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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			33-3421349			TIAA Board of Governors	TGA Peaceable Investor Member 2025 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3285659	5482973		TIAA Board of Governors	TGA Prairie Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3830675	5514070		TIAA Board of Governors	TGA Renton Park 405 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3533472	5687910		TIAA Board of Governors	TGA River Club Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3533710	5690488		TIAA Board of Governors	TGA River Club Townhomes LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			92-2699982	5837256		TIAA Board of Governors	TGA Roswell Wieuca LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3487605	5586451		TIAA Board of Governors	TGA Somerset IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3476142	5515255		TIAA Board of Governors	TGA Somerset IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-2863856	5592694		TIAA Board of Governors	TGA Sparrow Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-2574637	5616031		TIAA Board of Governors	Sparrow Realty Investment I, LLC	DE	DS	TGA Sparrow Investor LLC	Ownership	95.620	TIAA Board of Governors	NO	
						TIAA Board of Governors	Sparrow Realty Investment WHF, LLC	DE	DS	Sparrow Realty Investment I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2858166			TIAA Board of Governors	SN Arizona, LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3007856			TIAA Board of Governors	SN DFW, LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-3543041			TIAA Board of Governors	SN Georgia, LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-3680179			TIAA Board of Governors	SN NC, LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1703020	5652721		TIAA Board of Governors	SN SA, LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2995746			TIAA Board of Governors	SN Tampa, LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-3574319			TIAA Board of Governors	SN Tennessee, LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3330672	5656840		TIAA Board of Governors	Sparrow Homes US LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4748024	5704796		TIAA Board of Governors	TGA Sparrow II Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-4655650			TIAA Board of Governors	Sparrow Realty Investment II, LLC	DE	DS	TGA Sparrow II Investor LLC	Ownership	96.630	TIAA Board of Governors	NO	
			87-4681002			TIAA Board of Governors	Sparrow Realty Investment WHF II, LLC	DE	DS	Sparrow Realty Investment II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4703449			TIAA Board of Governors	SN Arizona II, LLC	DE	DS	Sparrow Realty Investment WHF II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4703666			TIAA Board of Governors	SN Florida II, LLC	DE	DS	Sparrow Realty Investment WHF II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4703805			TIAA Board of Governors	SN Georgia II, LLC	DE	DS	Sparrow Realty Investment WHF II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4737208			TIAA Board of Governors	SN North Carolina II, LLC	DE	DS	Sparrow Realty Investment WHF II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4737343			TIAA Board of Governors	SN Tennessee II, LLC	DE	DS	Sparrow Realty Investment WHF II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4737079			TIAA Board of Governors	SN Texas II, LLC	DE	DS	Sparrow Realty Investment WHF II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2063402	5353804		TIAA Board of Governors	TGA SP-MPC Housing Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-2147240	5354904		TIAA Board of Governors	TGA-SP Housing Venture I LLC	DE	DS	TGA SP-MPC Housing Investor Member LLC	Ownership	87.500	TIAA Board of Governors	NO	
			83-2123785	5371611		TIAA Board of Governors	TGA SP-MPC Housing Venture I LLC	DE	DS	TGA-SP Housing Venture I LLC	Ownership	97.000	TIAA Board of Governors	NO	
			86-2018776			TIAA Board of Governors	MPSP Alta Vista Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-3755856			TIAA Board of Governors	MPSP Alta Vista Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-3756097			TIAA Board of Governors	MPSP Ashwood Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2331138	5492963		TIAA Board of Governors	MPSP Beltline Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2345909	5492833		TIAA Board of Governors	MPSP Beltline Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-1350166			TIAA Board of Governors	MPSP Center Grove Homes II LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1088601			TIAA Board of Governors	MPSP Center Grove Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2290040			TIAA Board of Governors	MPSP Center Grove Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2158715	5492824		TIAA Board of Governors	MPSP Colinas South Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	

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			84-2158791	5492851		TIAA Board of Governors	MPSP Colinas South Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2169973	5492712		TIAA Board of Governors	MPSP Estancia Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2277681	5492682		TIAA Board of Governors	MPSP Estancia Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4283444	5493175		TIAA Board of Governors	MPSP Fairlane Oaks Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3115091			TIAA Board of Governors	MPSP Glendale Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	MPSP Glendale Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2290488	5492954		TIAA Board of Governors	MPSP Lakeview Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2319726	5492972		TIAA Board of Governors	MPSP Lakeview Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1213262	5593226		TIAA Board of Governors	MPSP Lemon Tree Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1185416			TIAA Board of Governors	MPSP Lemon Tree Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2548459	5593217		TIAA Board of Governors	MPSP Lemon Tree MHC LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1230821	5593244		TIAA Board of Governors	MPSP Mobile Gardens Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1185606			TIAA Board of Governors	MPSP Mobile Gardens Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1230714	5593262		TIAA Board of Governors	MPSP Mobile Gardens MHC LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2379528	5492646		TIAA Board of Governors	MPSP Parker Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2389423	5493269		TIAA Board of Governors	MPSP Parker Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2277774	5493223		TIAA Board of Governors	MPSP Seven Oaks Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2290439	5493241		TIAA Board of Governors	MPSP Seven Oaks Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2700633	5593253		TIAA Board of Governors	MPSP Shiloh Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2725391	5593235		TIAA Board of Governors	MPSP Shiloh Lender LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-1446543			TIAA Board of Governors	MPSP South Concho Homes II LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2436652	5493184		TIAA Board of Governors	MPSP South Concho Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2736936	5595538		TIAA Board of Governors	MPSP Stonegate Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2319873	5493296		TIAA Board of Governors	MPSP TC GH Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2331064	5493317		TIAA Board of Governors	MPSP TC GH Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2389479	5493287		TIAA Board of Governors	MPSP TC Sherman Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2428588	5493027		TIAA Board of Governors	MPSP TC Sherman Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2345969	5492655		TIAA Board of Governors	MPSP Wildwood Acres Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2361787	5492664		TIAA Board of Governors	MPSP Wildwood Acres Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2361842	5492619		TIAA Board of Governors	MPSP Wildwood Village Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2379481	5492589		TIAA Board of Governors	MPSP Wildwood Village Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2848324			TIAA Board of Governors	MPSP Windsong Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2848439			TIAA Board of Governors	MPSP Windsong Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1741788	5606005		TIAA Board of Governors	TGA SS Self Storage Portfolio Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-2470916	5652730		TIAA Board of Governors	TGA SS Self Storage Tranche I Venture LP	DE	DS	TGA SS Self Storage Portfolio Investor Member LLC	Ownership	96.000	TIAA Board of Governors	NO	
			84-3071380			TIAA Board of Governors	LPP Hilliard LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors	NO	

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			87-4751299			TIAA Board of Governors	Newmarket HCG, L.P.	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			83-1608525	5760596		TIAA Board of Governors	Seminole Storage Units I LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
				5742480		TIAA Board of Governors	TGA T1 SC Durbin Park LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
				5742462		TIAA Board of Governors	TGA T1 SC Millenia LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
				5742471		TIAA Board of Governors	TGA T1 SC San Marco LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1714431	5606032		TIAA Board of Governors	TGA SS Self Storage Portfolio Venture LP	DE	DS	TGA SS Self Storage Portfolio Investor Member LLC	Ownership	96.000	TIAA Board of Governors	NO	
			86-1623164	5608166		TIAA Board of Governors	TGA SC Bonita Springs LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1624012	5608157		TIAA Board of Governors	TGA SC Columbus Ford LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1623724	5608175		TIAA Board of Governors	TGA SC Columbus Veterans LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1639097	5608205		TIAA Board of Governors	TGA SC Erie Avenue LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1623454	5608193		TIAA Board of Governors	TGA SC Gainesville LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1639333	5608184		TIAA Board of Governors	TGA SC Germantown LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1676901	5608287		TIAA Board of Governors	TGA SC Glenn Heights LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1638763	5608278		TIAA Board of Governors	TGA SC Global Indy I LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1677082	5608250		TIAA Board of Governors	TGA SC Houston LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1638905	5608241		TIAA Board of Governors	TGA SC Indianapolis 29th Street LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1639231	5608232		TIAA Board of Governors	TGA SC Kensington LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1676331	5608223		TIAA Board of Governors	TGA SC Lancaster LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			84-3255382	5482665		TIAA Board of Governors	TGA Sterling DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA Strategic Retail SMA LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-3509669	5601402		TIAA Board of Governors	TGA The Apartments at Blakeney LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			88-1150650	5721430		TIAA Board of Governors	TGA TMO IN Portfolio Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3759437	5482601		TIAA Board of Governors	TGA Tri-State Commerce Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-3917654	5592685		TIAA Board of Governors	TGA Twelve100 Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			99-3097880			TIAA Board of Governors	TGA TX Infill Blankenship LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			99-3054493			TIAA Board of Governors	TGA TX Infill GSW LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3992892	5692213		TIAA Board of Governors	TGA UMH Properties Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			92-0251112	5789195		TIAA Board of Governors	TGA UMH Venture Tranche I LLC	DE	DS	TGA UMH Properties Investor Member LLC	Ownership	60.000	TIAA Board of Governors	NO	
			92-1268769			TIAA Board of Governors	Rum Runner MHC TGA, LLC	DE	DS	TGA UMH Venture Tranche I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3883818			TIAA Board of Governors	Sebring Square MHC TGA, LLC	DE	DS	TGA UMH Venture Tranche I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-2432687			TIAA Board of Governors	TGA UMH Venture Tranche 1 Rentals, LLC	DE	DS	TGA UMH Venture Tranche I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4552535	5704198		TIAA Board of Governors	TGA University Trails Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-4257683	5704415		TIAA Board of Governors	TGAP University Trails LLC	DE	DS	TGA University Trails Investor Member LLC	Ownership	97.000	TIAA Board of Governors	NO	
			87-4257544	5704424		TIAA Board of Governors	TGAP University Trails Owner LLC	DE	DS	TGAP University Trails LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3830895	5514098		TIAA Board of Governors	TGA Van Dorens West LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			99-4597420			TIAA Board of Governors	TGA Verve Orlando Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			99-4454725			TIAA Board of Governors	TGA SMI Verve Orlando Venture LLC	DE	DS	TGA Verve Orlando Investor Member LLC	Ownership	90.000	TIAA Board of Governors	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			99-4464495			TIAA Board of Governors	TGA SMI Verve Orlando Owner LLC	DE	DS	TGA SMI Verve Orlando Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3441798	5514100		TIAA Board of Governors	TGA Vista Point South LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3527380	5515273		TIAA Board of Governors	TGA Washington DC CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-2939589	5482571		TIAA Board of Governors	TGA Westport Distribution Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			41-4830910			TIAA Board of Governors	TGA Westport IP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-0723201	5375114		TIAA Board of Governors	TGA Yorktown Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			92-1383692	5810718		TIAA Board of Governors	TGANX MOB Wheat Ridge LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-2826183	5692679		TIAA Board of Governors	TIAA Administrative Services LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4900500		TIAA Board of Governors	TIAA CLO I Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
				5049965		TIAA Board of Governors	TIAA CLO I LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Governors	NO	
			84-1905731			TIAA Board of Governors	TIAA CLO I Holding, LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				5652749		TIAA Board of Governors	TIAA CLO II Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
				5652842		TIAA Board of Governors	TIAA CLO II LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TIAA CLO II Holding, LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				5157860		TIAA Board of Governors	TIAA CLO III Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
				5354780		TIAA Board of Governors	TIAA CLO III LLC	DE	DS	TIAA CLO III Ltd.	Ownership	100.000	TIAA Board of Governors	NO	
				5371910		TIAA Board of Governors	TIAA CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			13-4173396	4599203		TIAA Board of Governors	TIAA CMBS I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			13-4173396	4602774		TIAA Board of Governors	TIAA CMBS I Trust	DE	DS	TIAA CMBS I, LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TIAA GCREIT Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-1419222	5194360		TIAA Board of Governors	Nuveen Global Cities REIT, Inc.	MD	DS	TIAA GCREIT Holdings LLC	Management		TIAA Board of Governors	NO	
			27-5551198	4599267		TIAA Board of Governors	TIAA Global Ag Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-5044364	4627124		TIAA Board of Governors	Global Agriculture AIV (US) LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	99.210	TIAA Board of Governors	NO	
			45-1531685	4643580		TIAA Board of Governors	Global Ag Properties USA LLC	DE	DS	Global Agriculture AIV (US) LLC	Management		TIAA Board of Governors	NO	
			80-0843991	4644877		TIAA Board of Governors	Loma del Rio Vineyards LLC	DE	DS	Global Ag Properties USA LLC	Ownership	55.000	TIAA Board of Governors	NO	1300
			46-2577906	4643973		TIAA Board of Governors	Sugarloaf Vineyard, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1083514	4753582		TIAA Board of Governors	Global Agriculture II AIV (US) LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Governors	NO	
			47-1069783	4755438		TIAA Board of Governors	Global Ag Properties II USA LLC	DE	DS	Global Agriculture II AIV (US) LLC	Ownership	50.000	TIAA Board of Governors	NO	
			27-5551341	4639994		TIAA Board of Governors	TIAA-CREF Global Agriculture LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Governors	NO	
				4643357		TIAA Board of Governors	Global AG Properties Australia Pty, Ltd	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4643571		TIAA Board of Governors	Global AG Properties Australia Trust	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4643094		TIAA Board of Governors	Nova Gaia Brasil Participações Ltda.	BRA	DS	TIAA-CREF Global Agriculture LLC	Ownership	99.990	TIAA Board of Governors	NO	3300
				4644493		TIAA Board of Governors	Tellus Brasil Participações S.A	BRA	DS	Nova Gaia Brasil Participações Ltda.	Ownership	72.600	TIAA Board of Governors	NO	3400
				4644484		TIAA Board of Governors	Terraviva Brasil Participações Ltda.	BRA	DS	Nova Gaia Brasil Participações Ltda.	Ownership	99.990	TIAA Board of Governors	NO	3500
				4644493		TIAA Board of Governors	Tellus Brasil Participações S.A	BRA	DS	Terraviva Brasil Participações Ltda.	Ownership	4.900	TIAA Board of Governors	NO	3400
				4863490		TIAA Board of Governors	Agrobio Investimentos e Participações S/A	BRA	DS	Tellus Brasil Participações S.A	Ownership	100.000	TIAA Board of Governors	NO	
				4646321		TIAA Board of Governors	Cerpon Participações S.A	BRA	DS	Tellus Brasil Participações S.A	Ownership	100.000	TIAA Board of Governors	NO	

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				4725758		TIAA Board of Governors	Nova Ibiajara Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participações S.A	Ownership	100.000	TIAA Board of Governors	NO	
				4653954		TIAA Board of Governors	Tellus Bahia Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participações S.A	Ownership	100.000	TIAA Board of Governors	NO	
				4644505		TIAA Board of Governors	Terra do Sol Propriedades Agrícolas S.A	BRA	DS	Tellus Brasil Participações S.A	Ownership	100.000	TIAA Board of Governors	NO	
				4644514		TIAA Board of Governors	Terrainvest Propriedades Agrícolas S.A	BRA	DS	Tellus Brasil Participações S.A	Ownership	100.000	TIAA Board of Governors	NO	
				4646282		TIAA Board of Governors	Tparone Participações S.A	BRA	DS	Tellus Brasil Participações S.A	Ownership	100.000	TIAA Board of Governors	NO	
				4646303		TIAA Board of Governors	Toperone Agrícola S.A	BRA	DS	Tparone Participações S.A	Ownership	100.000	TIAA Board of Governors	NO	
				4646291		TIAA Board of Governors	Tpartwo Participações S.A	BRA	DS	Tellus Brasil Participações S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4646312		TIAA Board of Governors	Topertwo Agrícola S.A	BRA	DS	Tpartwo Participações S.A	Ownership	100.000	TIAA Board of Governors	NO	
			45-1502187	4640011		TIAA Board of Governors	TIAA-CREF Global Agriculture BR, LLC	DE	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4643094		TIAA Board of Governors	Nova Gaia Brasil Participações Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Governors	NO	3300
				4644484		TIAA Board of Governors	Terraviva Brasil Participações Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Governors	NO	3500
			47-0974399	4753591	1616610	TIAA Board of Governors	TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Governors	NO	
			47-1062423	4755447		TIAA Board of Governors	TIAA-CREF Global Agriculture II BR, LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1241294	4979391		TIAA Board of Governors	TIAA Global Capabilities Holding LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5003789		TIAA Board of Governors	TIAA Global Capabilities Singapore Holding Company Pte. Ltd.	SGP	DS	TIAA GBS Holding LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5006838		TIAA Board of Governors	TIAA Global Capabilities Private Limited	IND	DS	TIAA GBS Singapore Holding Company Pte. Ltd.	Ownership	100.000	TIAA Board of Governors	NO	
			26-3594208	4863502		TIAA Board of Governors	TIAA Global Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			98-1797737			TIAA Board of Governors	TGPI GCIB (Cayman) LLC	CYM	DS	TIAA Global Public Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-3881813	4599892		TIAA Board of Governors	TIAA GTR HoldCo LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-3210500	4724023		TIAA Board of Governors	Global Timber Resources LLC	DE	DS	TIAA GTR HoldCo LLC	Ownership	50.000	TIAA Board of Governors	NO	
			46-3909387	4868431		TIAA Board of Governors	Global Timber SA LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4868440		TIAA Board of Governors	Forestal GTR Chile Limitada	CHL	DS	Global Timber SA LLC	Ownership	99.900	TIAA Board of Governors	NO	
			46-3899490	4801906		TIAA Board of Governors	Global Timber International, LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4802789		TIAA Board of Governors	Global Timber Spain S.L.	ESP	DS	Global Timber International, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1206384	4803151		TIAA Board of Governors	Forestal Monterrey Colombia SAS	COL	DS	Global Timber Spain S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				4866905		TIAA Board of Governors	GT Europe Cooperatief U.A.	NLD	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-3479281	4599306		TIAA Board of Governors	TIAA Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-5307354	5153983		TIAA Board of Governors	730 Parking, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-5302296	5157879		TIAA Board of Governors	730 Interpark, LLC	DE	DS	730 Parking LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4936107		TIAA Board of Governors	A-30 Canadian Transport Inc.	CAN	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4887571		TIAA Board of Governors	1867 Infrastructure Holdings Inc.	CAN	DS	A-30 Canadian Transport Inc.	Ownership	51.000	TIAA Board of Governors	NO	
				4946843		TIAA Board of Governors	Holding 1867 NA30 Inc.	CAN	DS	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Governors	NO	
				4947327		TIAA Board of Governors	1867 Nouvelle Autoroute 30 Inc.	CAN	DS	Holding 1867 NA30 Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			38-3857916	4602813		TIAA Board of Governors	I 595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-2861745			TIAA Board of Governors	TIAA LatAm Timberlands, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			88-4376843	5810295		TIAA Board of Governors	TIAA NBS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			39-3668904			TIAA Board of Governors	TIAA Credit Co., LLC	DE	DS	TIAA NBS, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			39-3668090			TIAA Board of Governors	Appalachia Restoration, LLC	DE	DS	TIAA Credit Co., LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-2665869	4601115		TIAA Board of Governors	TIAA Oil and Gas Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-3628993	4602934		TIAA Board of Governors	Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			11-3519531	4601133		TIAA Board of Governors	TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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			81-0902394	4949125		TIAA Board of Governors	T-C 77 Central LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2249307	4763161		TIAA Board of Governors	T-C 680 Belleville LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-2678242	4611721		TIAA Board of Governors	T-C Port Northwest Development LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-3961919	5047626		TIAA Board of Governors	TGA 70 Federal Street LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-4376282	5586385		TIAA Board of Governors	TGA Central Square Investor Member LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-4880676	5586394		TIAA Board of Governors	TGACSE Central Square Holdings LLC	DE	DS	TGA Central Square Investor Member LLC	Ownership	95.000	TIAA Board of Governors	NO	
			84-4893448	5586433		TIAA Board of Governors	TGACSE Central Square LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-4893383	5586406		TIAA Board of Governors	TGACSE Morningside LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-4924033	5586424		TIAA Board of Governors	TGACSE Triangle LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-3806636			TIAA Board of Governors	TGA Doral Marketplace Investor Member LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-3230291			TIAA Board of Governors	TGA SJC Doral Marketplace Venture LLC	DE	DS	TGA Doral Marketplace Investor Member LLC	Ownership	97.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA SJC Doral Marketplace Pledgor LLC	DE	DS	TGA SJC Doral Marketplace Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-0315327			TIAA Board of Governors	TGA SJC Doral Marketplace Owner LLC	DE	DS	TGA SJC Doral Marketplace Pledgor LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1762569	5620476		TIAA Board of Governors	TGA Eastridge Investor Member LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	TGA King EastRidge Venture LLC	DE	DS	TGA Eastridge Investor Member LLC	Ownership	95.000	TIAA Board of Governors	NO	
			85-2656497			TIAA Board of Governors	TGA King EastRidge Owner LLC	DE	DS	TGA King EastRidge Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-2062305			TIAA Board of Governors	TGA Falls Church Investor Member LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-4524760			TIAA Board of Governors	TGA Fort Collins Member LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-1648043			TIAA Board of Governors	TGA Montgomery Promenade Investor Member LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4917218			TIAA Board of Governors	TGA Roland Park Investor Member LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-2519414			TIAA Board of Governors	TGA Specialty Shops Investor Member LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			92-2619099			TIAA Board of Governors	TGA HP Specialty Shops Venture LLC	DE	DS	TGA Specialty Shops Investor Member LLC	Ownership	98.000	TIAA Board of Governors	NO	
			92-2659927			TIAA Board of Governors	TGA HP Specialty Shops Owner LLC	DE	DS	TGA HP Specialty Shops Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3093962	5497614		TIAA Board of Governors	TGA The Warehouse At CH Investor Member LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3055701	5582239		TIAA Board of Governors	TGAP The Warehouse At CH LLC	DE	DS	TGA The Warehouse At CH Investor Member LLC	Ownership	98.500	TIAA Board of Governors	NO	
			84-3055465	5586273		TIAA Board of Governors	TGAP The Warehouse At CH Owner LLC	DE	DS	TGAP The Warehouse At CH LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1749539	5609891		TIAA Board of Governors	TGA The Warehouse At Ch II Investor Member LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1548653	5727544		TIAA Board of Governors	TGAP The Warehouse at CH II LLC	DE	DS	TGA The Warehouse At Ch II Investor Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1548790	5727571		TIAA Board of Governors	TGAP The Warehouse at CH II Owner LLC	DE	DS	TGAP The Warehouse at CH II LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-2885306	5688542		TIAA Board of Governors	TIAA RFS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			20-2904312	4314479		TIAA Board of Governors	TIAA-CREF Insurance Agency, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3343718	5601390		TIAA Board of Governors	TIAA Shared Services LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2755014	5011346		TIAA Board of Governors	TIAA SMA Strategies LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-3029655	4601197		TIAA Board of Governors	TIAA-Stonepeak Investments I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-3030923	4601245		TIAA Board of Governors	TIAA-Stonepeak Investments II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-3164600	4601348		TIAA Board of Governors	TIAA Super Regional Mall Member Sub LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-3164764	4644055		TIAA Board of Governors	T-C Super Regional Mall Venture LLC	DE	DS	TIAA Super Regional Mall Member Sub LLC	Ownership	51.000	TIAA Board of Governors	NO	
			46-4623585	4801821	1614181	TIAA Board of Governors	T-C International Plaza REIT LLC	DE	DS	T-C Super Regional Mall Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4653326	4801830		TIAA Board of Governors	T-C International Plaza Investor GP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4680948	4801849		TIAA Board of Governors	T-C International Plaza Investor LP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	

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			38-3173536	2884259		TIAA Board of Governors	Tampa Westshore Associates Limited Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Governors	NO	
			46-2713521	4604116	1595474	TIAA Board of Governors	T-C Las Vegas Retail REIT LLC	DE	DS	T-C Super Regional Mall Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-2726147	4612979		TIAA Board of Governors	T-C Las Vegas Retail Investor LLC	DE	DS	T-C Las Vegas Retail REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4615617		TIAA Board of Governors	Grand Canal Shoppes Holdings, LLC	DE	DS	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Governors	NO	
			45-1286386	4601526		TIAA Board of Governors	TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			13-1624203	4741758		TIAA Board of Governors	730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			93-1503568			TIAA Board of Governors	TIAA Trust, National Association	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			88-3094952			TIAA Board of Governors	TIAA Ventures LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-2335773			TIAA Board of Governors	TIAA Wealth Investment Management LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			33-3039496			TIAA Board of Governors	TIAA Wealth Management LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-4486211	4602886		TIAA Board of Governors	TIAA Wind Investments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			55-0856733	4314349	882928	TIAA Board of Governors	TIAA-CREF Individual & Institutional Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			20-8384004	4599490		TIAA Board of Governors	TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-1191235	5018671	1611288	TIAA Board of Governors	Nuveen Real Property Fund GP LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-5591124	4314273		TIAA Board of Governors	TIAA-CREF Redwood, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			20-5631854	4314282		TIAA Board of Governors	TIAA Kaspick, LLC	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			13-4026557	4314116	1627236	TIAA Board of Governors	TIAA-CREF Tuition Financing, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1101091	5616040		TIAA Board of Governors	Union Property Operations NRE III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			38-4104483	5115516		TIAA Board of Governors	U.S. Cities Alternatives Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	56.875	TIAA Board of Governors	NO	
			61-1914684	5115945		TIAA Board of Governors	U.S. Cities Alternatives Fund REIT LLC	DE	DS	U.S. Cities Alternatives Fund LP	Ownership	100.000	TIAA Board of Governors	NO	
			39-4132037	5116595		TIAA Board of Governors	U.S. Cities Alternatives Fund Operating GP LLC	DE	DS	U.S. Cities Alternatives Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			36-4919858	5116791		TIAA Board of Governors	U.S. Cities Alternatives Fund Operating LP	DE	DS	U.S. Cities Alternatives Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-4526709	5704442		TIAA Board of Governors	USCOF 5500 Jefferson LLC	DE	DS	U.S. Cities Alternatives Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			84-4773752	5515219		TIAA Board of Governors	USCOF Maryland Farms Holdings LLC	DE	DS	U.S. Cities Alternatives Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			84-4775239	5538834		TIAA Board of Governors	U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	USCOF Maryland Farms Holdings LLC	Ownership	51.000	TIAA Board of Governors	NO	3200
			84-4775394	5585119		TIAA Board of Governors	VRE-NRE Maryland Farms Venture	DE	DS	U.S. Cities Office Fund Maryland Farms Co-Invest	Ownership	97.000	TIAA Board of Governors	NO	
			87-1365205	5700574		TIAA Board of Governors	USCOF Mobius Operating Member LLC	DE	DS	U.S. Cities Alternatives Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			85-3371600	5613272		TIAA Board of Governors	USCOF Optical Court LLC	DE	DS	U.S. Cities Alternatives Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			33-4724674			TIAA Board of Governors	USCWF Scholar REIT-Tranche Investor Member LLC	DE	DS	U.S. Cities Alternatives Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			33-4741369			TIAA Board of Governors	USCWF Scholar TRS-Tranche Investor Member LLC	DE	DS	U.S. Cities Alternatives Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			33-4750931			TIAA Board of Governors	USCWF Wexford Scholar TRS LLC	DE	DS	USCWF Scholar TRS-Tranche Investor Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
			99-3805944			TIAA Board of Governors	USCWF Split Rock Investor Member LLC	DE	DS	U.S. Cities Alternatives Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			42-2908309			TIAA Board of Governors	USCWF Verde Medical Owner LLC	DE	DS	U.S. Cities Alternatives Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			33-4763847			TIAA Board of Governors	USCWF Wexford Scholar Venture REIT-Tranche LLC	DE	DS	U.S. Cities Alternatives Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			39-4229565			TIAA Board of Governors	USCWF-USCDF Medical Fund I LP	DE	DS	U.S. Cities Alternatives Fund Operating LP	Ownership	66.000	TIAA Board of Governors	NO	
			36-4932527	5514614		TIAA Board of Governors	U.S. Cities Industrial Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			30-1108455	5115507		TIAA Board of Governors	U.S. Cities Multifamily Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			82-3970010	5671991		TIAA Board of Governors	U.S. Cities Retail Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management	40.962	TIAA Board of Governors	NO	
			82-4016503	5671982		TIAA Board of Governors	U.S. Cities Retail Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-4069923	5671973		TIAA Board of Governors	U.S. Cities Retail Fund Operating GP LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-4037905	5671058		TIAA Board of Governors	U.S. Cities Retail Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-4981901			TIAA Board of Governors	USCRF Bear Creek Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			41-4576259			TIAA Board of Governors	USCRF Crossings at Viera Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			99-5117928			TIAA Board of Governors	USCRF English Village Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			99-3752041			TIAA Board of Governors	USCRF Heritage Station Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			42-1925747			TIAA Board of Governors	USCRF Highpoint Marketplace Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	USCRF KRG JV Investor Member LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			37-1904986			TIAA Board of Governors	KRGUSCRF Retail Portfolio LLC	DE	DS	USCRF KRG JV Investor Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	KRG 951 & 41, LLC	DE	DS	KRGUSCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	KRG Livingston Center, LLC	DE	DS	KRGUSCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
						TIAA Board of Governors	KRG-USCRF Plaza Volente, LLC	DE	DS	KRGUSCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			33-5008546			TIAA Board of Governors	USCRF La Quinta Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			42-2526709			TIAA Board of Governors	USCRF MA REIT LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			42-2498256			TIAA Board of Governors	USCRF Lakeway Commons Owner LLC	DE	DS	USCRF MA REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			41-4949750			TIAA Board of Governors	USCRF Newport Pavilion Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			33-5008100			TIAA Board of Governors	USCRF Old Grove Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			93-4571475			TIAA Board of Governors	USCRF Peachtree Crossing Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			41-5283489			TIAA Board of Governors	USCRF Santa Rita Plaza Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			42-2259003			TIAA Board of Governors	USCRF Shops of Uptown Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			39-4516013			TIAA Board of Governors	USCRF Silver Lake Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			39-3497076			TIAA Board of Governors	USCRF Westside Village Owner LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-3988257	5612417		TIAA Board of Governors	U.S. Core-Plus Real Estate Debt Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			85-2116787	5599723		TIAA Board of Governors	U.S. Strategic Industrial Fund II LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
						TIAA Board of Governors	Whole Loan Ownership Depositor, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			93-6444961			TIAA Board of Governors	Whole Loan Ownership Trust	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4848983		TIAA Board of Governors	Wigg Investments Limited	GBR	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
....	.....	....	.....	4849739	.....	TIAA Board of Governors .	Merseylink (Holdings) Limited	..GBR.....	.....DS.....	Wigg Investments Limited	Influence.....	....	TIAA Board of Governors	....NO.....	....
....	.....	....	.....	4852298	.....	TIAA Board of Governors .	Merseylink (Finance) Limited	..GBR.....	.....DS.....	Merseylink (Holdings) Limited	Ownership.....	100.000 ...	TIAA Board of Governors	....NO.....	....
....	.....	....	.....	4860239	.....	TIAA Board of Governors .	Merseylink Limited	..GBR.....	.....DS.....	Merseylink (Finance) Limited	Ownership.....	100.000 ...	TIAA Board of Governors	....NO.....	....
....	.....	....	.....	4858638	.....	TIAA Board of Governors .	Merseylink (Issuer) plc	..GBR.....	.....DS.....	Merseylink (Finance) Limited	Ownership.....	100.000 ...	TIAA Board of Governors	....NO.....	....
....	.....	....	83-1931152 ..	5700659	.....	TIAA Board of Governors .	Winslow Growth Capital Fund II, L.P.	.. DE.....	.....DS.....	Teachers Insurance and Annuity Association of America	Ownership.....	100.000 ...	TIAA Board of Governors	....NO.....	....
....	.....	....	51-0141732 ..	4599829	.....	TIAA Board of Governors .	W R C Properties, LLC	.. DE.....	.....DS.....	Teachers Insurance and Annuity Association of America	Ownership.....	100.000 ...	TIAA Board of Governors	....NO.....	....

Asterisk	Explanation
0100	Nuveen Consolidated, LLC is ultimately controlled and owned entirely by TIAA, with 51% owned by Nuveen, LLC, 41.5% owned by Nuveen Investments, Inc. and 7.5% owned by Nuveen Finance, LLC. .....
0200	TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternatives Services, LLC and 50% owned by TEFF Holdco LLC. .....
0300	TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33% .....
0400	TGAM HK HC LLC is ultimately controlled and owned entirely by TIAA, with TGAM APAC LLC, TGAM Asia LLC, TIAA International APAC LLC and TIAA International Asia LLC each owning 25% .....
0500	TGAM Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33% .....
0600	TIAA International APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33% .....
0700	TIAA International Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33% .....
0800	CAM HR Resources LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by Churchill Asset Management LLC and 1% owned by CAM HR Holdco LLC. .....
0900	Clean Energy Partners HoldCo LLP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 2, Ltd. and 1% owned by TIAA International Holdings 1, Ltd. .....
1000	Nuveen Investment Management Holdings Limited is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 2, Ltd. and 1% owned by TIAA International Holdings 1, Ltd. .....
1100	Global Real Estate Debt Partners Fund II (UK), SCSp is ultimately controlled by TIAA, with 18.75% owned by TIAA and 0.5% owned by Nuveen Real Estate Debt Partners II (GP) S.à.r.l. .....
1200	730 Texas Timberlands II, Ltd. is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%. .....
1300	Loma del Rio Vineyards LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC. .....
1400	Radar Propriedades Agricolas S.A. is owned 65.77% by Mansilla Participacoes LTDA and 15.31% by Radar II Propriedades Agricolas S.A.. .....
1500	ND Properties LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC. .....
1600	Cityhold Euro S.à r.l. (CES) is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l. .....
1700	Cityhold Nymphe S.à r.l. (Nymphe) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l. .....
1800	OVG Cloud S.à r.l. (OVG) is owned by TIAA via a 25% ownership of Cityhold Propco 11 S.à r.l. (10.1% of OVG) and Cityhold Propco 12 S.à r.l. (89.9% of OVG). .....
1900	SNC Roosevelt is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns SAS Roosevelt (99.99% of SNC Roosevelt) and Roosevelt Participation S.à r.l. (0.01%). .....
2000	London Belgrave Unit Trust (LBUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.8% of LBUT) and Cityhold UK Investment S.à r.l. (0.2%). .....
2100	T-C Europe, LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC. .....
2200	Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.8% ownership of Neptune Property Venture S.à r.l., which owns Roppenheim Holding SAS (99.99% of ROSNC) and Neptune Roppenheim Holding S.à r.l. (0.01%). .....
2300	T-C UK RE Holdings III, LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC. .....
2400	Waterford Blue Lagoon LP is controlled by TIAA, and partially owned indirectly by T-C Waterford Blue Lagoon LLC, which owns 50%, and T-C Waterford Blue Lagoon General Partner, LLC, which owns 1%. .....
2500	Asia Pacific Cities Fund, FCP is owned 12.04% by TGA APAC Fund Holdings, LLC and 12.04% by TGA Real Estate Fund Holdings, LLC .....
2600	TGA European RE Holdings I LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC. .....
2700	VIE Student House A GmbH & Co KG is controlled by TIAA, and partially owned indirectly by Eagle Austria Holdings S.à r.l., which owns 94%, and CB Krieau Dzwei GmbH, which owns 6%. .....
2800	TGA European RE Holdings III LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC. .....
2900	TGA European RE Holdings VI LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC. .....
3000	ONY Acceptance, LLC is ultimately controlled and owned entirely by TIAA, with 67.5% owned by TGA GP Holdco LLC and 32.5% owned by TGA GP NY Holdco LLC. .....
3100	1608 Chestnut Partners, LP is ultimately controlled by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC. .....
3200	U.S. Cities Office Fund Maryland Farms Co-Invest is controlled by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC. .....
3300	Nova Gaia Brasil Participações Ltda. is owned 99.99% by TIAA-CREF Global Agriculture LLC and 0.01% by TIAA-CREF Global Agriculture BR, LLC. .....
3400	Tellus Brasil Participações S.A is owned 72.6% by Nova Gaia Brasil Participações Ltda and 4.90% by Terraviva Brasil Participaco Ltda. .....
3500	Terraviva Brasil Participações Ltda. is owned 99.99% by Nova Gaia Brasil Participações Ltda and 0.01% by TIAA-CREF Global Agriculture BR, LLC. .....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

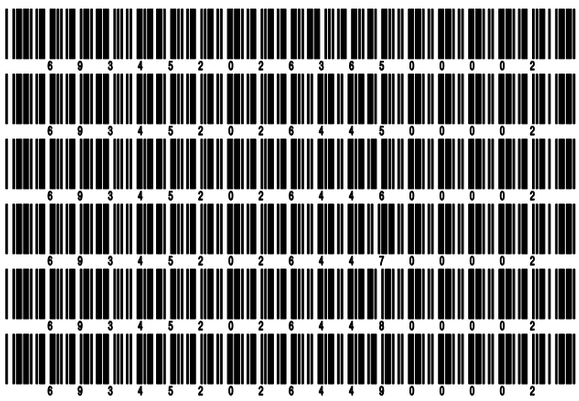
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification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

Explanation:

1. The company is not a U.S. branch of a Non-U.S. insurer.
2.
3.
4.
5.
6.
7.
8. The company is utilizing an ongoing statement of exemption.

Bar Code:

2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Post retirement benefit obligation liability	(27,819,156)	(29,664,700)
2597. Summary of remaining write-ins for Line 25 from overflow page	(27,819,156)	(29,664,700)

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Policyholder reinvestment of annuity benefits	25,974,418	26,039,978	54,207,645
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	25,974,418	26,039,978	54,207,645

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,423,571,898	3,517,518,318
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	25,032,429	32,749,487
	2.2 Additional investment made after acquisition	13,234,213	62,077,469
3.	Current year change in encumbrances		110,532,337
4.	Total gain (loss) on disposals	36,555,362	57,133,420
5.	Deduct amounts received on disposals	124,790,156	237,901,025
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	38,550,221	8,318,046
8.	Deduct current year's depreciation	55,103,257	110,220,062
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,279,950,268	3,423,571,898
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,279,950,268	3,423,571,898

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	36,719,665,817	38,302,757,056
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,063,366,148	3,470,379,027
	2.2 Additional investment made after acquisition	23,815,640	260,900,361
3.	Capitalized deferred interest and other	14,799,885	48,978,381
4.	Accrual of discount	36,850,444	64,204,567
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	1,936,820	(66,962,405)
7.	Deduct amounts received on disposals	2,628,282,711	5,670,346,862
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,624,247	605,292
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(97,511,785)	512,257,214
10.	Deduct current year's other than temporary impairment recognized	138,328,749	201,896,230
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	35,994,687,262	36,719,665,817
12.	Total valuation allowance	(109,136,406)	(28,033,322)
13.	Subtotal (Line 11 plus Line 12)	35,885,550,856	36,691,632,494
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	35,885,550,856	36,691,632,494

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	44,147,796,743	43,912,328,427
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	570,218,169	2,485,801,532
	2.2 Additional investment made after acquisition	2,191,744,965	4,571,308,158
3.	Capitalized deferred interest and other		
4.	Accrual of discount	1,481,776	11,694,006
5.	Unrealized valuation increase/(decrease)	302,787,764	621,972,371
6.	Total gain (loss) on disposals	76,628,943	249,903,937
7.	Deduct amounts received on disposals	2,978,080,801	5,834,637,310
8.	Deduct amortization of premium, depreciation and proportional amortization	135,888	145,092
9.	Total foreign exchange change in book/adjusted carrying value	(57,918,705)	444,884,795
10.	Deduct current year's other than temporary impairment recognized	920,498,348	2,315,314,083
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	43,334,024,618	44,147,796,743
12.	Deduct total nonadmitted amounts	866,014,623	758,889,365
13.	Statement value at end of current period (Line 11 minus Line 12)	42,468,009,995	43,388,907,377

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	227,805,787,639	217,086,813,721
2.	Cost of bonds and stocks acquired	33,189,219,671	43,015,652,747
3.	Accrual of discount	121,575,106	259,397,382
4.	Unrealized valuation increase/(decrease)	(74,262,055)	86,534,318
5.	Total gain (loss) on disposals	(226,779,224)	36,219,146
6.	Deduct consideration for bonds and stocks disposed of	28,947,963,723	32,952,794,333
7.	Deduct amortization of premium	46,679,839	123,985,811
8.	Total foreign exchange change in book/adjusted carrying value	(223,945,843)	759,945,397
9.	Deduct current year's other than temporary impairment recognized	404,683,088	370,165,284
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	20,431,610	8,170,355
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	231,212,700,254	227,805,787,639
12.	Deduct total nonadmitted amounts	15,338,220	109,935,284
13.	Statement value at end of current period (Line 11 minus Line 12)	231,197,362,034	227,695,852,354

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	109,360,689,244	5,933,613,321	4,891,923,590	424,784,294	109,360,689,244	110,827,163,269		102,437,202,267
2.	NAIC 2 (a)	61,137,924,165	3,995,580,223	3,807,951,925	(384,208,132)	61,137,924,165	60,941,344,331		61,462,037,055
3.	NAIC 3 (a)	11,239,418,035	1,816,582,339	1,628,286,933	12,256,113	11,239,418,035	11,439,969,554		10,626,766,500
4.	NAIC 4 (a)	5,055,337,554	2,252,922,696	856,624,722	(103,863,769)	5,055,337,554	6,347,771,759		5,206,174,541
5.	NAIC 5 (a)	1,202,792,161	197,300,608	82,868,694	47,225,382	1,202,792,161	1,364,449,457		1,196,336,903
6.	NAIC 6 (a)	575,165,479	187,682	3,201,544	20,691,570	575,165,479	592,843,187		615,879,730
7.	Total ICO	188,571,326,638	14,196,186,869	11,270,857,408	16,885,458	188,571,326,638	191,513,541,557		181,544,396,996
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	35,198,268,805	2,216,873,895	1,538,381,779	48,199,309	35,198,268,805	35,924,960,230		34,609,323,968
9.	NAIC 2	4,872,619,154	421,005,972	170,236,298	(69,617,453)	4,872,619,154	5,053,771,375		4,410,318,182
10.	NAIC 3	1,279,634,537	127,048,466	46,686,563	77,075,578	1,279,634,537	1,437,072,018		1,496,806,927
11.	NAIC 4	878,249,287	120,669,776	141,322,144	(96,274,792)	878,249,287	761,322,127		578,201,521
12.	NAIC 5	26,265,283	75,000,458	667,113	691,452	26,265,283	101,290,080		28,885,955
13.	NAIC 6	935,913,697	161,227	6,495,631	(156,635,310)	935,913,697	772,943,983		677,110,592
14.	Total ABS	43,190,950,763	2,960,759,794	1,903,789,528	(196,561,216)	43,190,950,763	44,051,359,813		41,800,647,145
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2	794,568,324			(5,288,028)	794,568,324	789,280,296		802,625,543
17.	NAIC 3								
18.	NAIC 4	15,490,762	964,312		273,470	15,490,762	16,728,544		15,266,739
19.	NAIC 5	87,723,196	11,170,328		(13,287,407)	87,723,196	85,606,117		89,313,053
20.	NAIC 6				(2)		(2)		440,514
21.	Total Preferred Stock	897,782,282	12,134,640		(18,301,967)	897,782,282	891,614,955		907,645,849
22.	Total ICO, ABS & Preferred Stock	232,660,059,683	17,169,081,303	13,174,646,936	(197,977,725)	232,660,059,683	236,456,516,325		224,252,689,990

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

NAIC 1 $ 8,217,420,467 ; NAIC 2 $ 31,694,859 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 404

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	8,249,115,730	XXX	8,135,712,917		147,232

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	349,411,273	2,653,772,886
2.	Cost of short-term investments acquired	12,629,577,973	690,003,262
3.	Accrual of discount	117,892,173	22,267,989
4.	Unrealized valuation increase/(decrease)	(2,394,338)	
5.	Total gain (loss) on disposals	43,499	2,972,776
6.	Deduct consideration received on disposals	4,845,414,849	3,023,239,364
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		3,725,606
9.	Deduct current year's other than temporary impairment recognized		91,882
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,249,115,730	349,411,273
11.	Deduct total nonadmitted amounts		15,857,596
12.	Statement value at end of current period (Line 10 minus Line 11)	8,249,115,730	333,553,677

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	617,147,739
2.	Cost paid/(consideration received) on additions	226,243,049
3.	Unrealized valuation increase/(decrease)	(107,718,646)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(376,593,274)
6.	Considerations received/(paid) on terminations	(341,334,562)
7.	Amortization	(121,693,551)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	414,139,112
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	992,858,991
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	992,858,991

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076NR7	CDX-NAIGS37 7-15	1F	75,000,000	100,792,387	53,035,449	09/24/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	124,087	349,169	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	100,668,300	52,686,280
126076NW6	CDX-NAIGS37 7-15	1F	50,000,000	49,908,959	48,401,653	10/04/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	70,765	232,779	546676-AU-1	LOUISVILLE GAS & ELEC 1ST MORTG	1FFE	49,838,194	48,168,874
				9,778	9,907						26875P-AQ-4	EOG RESOURCES INC SR UNSEC	1GFE	9,778	9,907
				7,872	7,917						55354G-AQ-3	MSCI INC SERIES 144A	2CFE	7,872	7,917
				73,440	60,819						037735-CX-3	APPALACHIAN POWER CO SR UNSEC	2AFE	73,440	60,819
126076PJ3	CDX-NAIGS37 7-15	1F	50,000,000	49,895,767	34,491,706	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	65,974	232,779	694476-AE-2	PACIFIC LIFECORP SERIES 144A	1GFE	49,829,793	34,258,927
				15,043	11,444						097023-BZ-7	BOEING CO SR UNSEC	2CFE	15,043	11,444
				1,749	1,759						55354G-AQ-3	MSCI INC SERIES 144A	2CFE	1,749	1,759
				124,801	112,477						59156R-CC-0	METLIFE INC 5% Due 7/15/2052 JJ13	1GFE	124,801	112,477
126076QV5	CDX-NAIGS37 7-15	1F	50,000,000	36,797,555	33,118,783	11/23/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	66,497	232,779	89417E-AJ-8	TRAVELERS COS INC SR UNSEC	1FFE	36,731,058	32,886,004
				13,136,468	10,597,027						00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC	1FFE	13,136,468	10,597,027
				9,621	9,676						55354G-AQ-3	MSCI INC SERIES 144A	2CFE	9,621	9,676
				56,406	46,712						037735-CX-3	APPALACHIAN POWER CO SR UNSEC	2AFE	56,406	46,712
126076UD0	CDX-NAIGS37 7-15	1D	100,000,000	59,829,818	58,606,699	01/21/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	103,603	465,558	89787E-AA-9	TRUSTAGE FINANCIAL GROUP SERIES 144A	2BFE	59,726,215	58,141,141
				18,763,279	17,793,900						29444U-BU-9	EQUINIX INC 3.9% Due 4/15/2032 A015	2AFE	18,763,279	17,793,900
				2,950,000	2,644,501						65364U-AQ-9	NIAGARA MOHAWK POWER SERIES 144A	2AFE	2,950,000	2,644,501
				18,529,223	19,674,060						904764-AH-0	UNILEVER CAPITAL CORP CO.GUARNT	1EFE	18,529,223	19,674,060
126076UE8	CDX-NAIGS37 7-15	1D	50,000,000	50,024,662	53,039,142	01/24/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	46,745	232,779	341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	49,977,917	52,806,363
126076UP3	CDX-NAIGS37 7-15	1D	50,000,000	11,032,094	10,960,950	01/26/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	44,589	232,779	126458-AE-8	CTR PARTNERSHIP CARETRST SERIES 144A	2CFE	10,987,505	10,728,171
				20,002,800	20,053,030						370334-DB-7	GENERAL MILLS INC 5 1/4% Due 1/30/2035 JJ30	2BFE	20,002,800	20,053,030
				14,999,967	15,513,092						773903-AB-5	ROCKWELL AUTOMATION INC SR UNSEC	1GFE	14,999,967	15,513,092
				3,905,349	2,728,277						649840-CR-4	NY STATE ELECTRIC & GAS SR UNSEC	1GFE	3,905,349	2,728,277
				59,791	43,019						210518-DH-6	CONSUMERS ENERGY CO 3 1/2% Due 8/1/2051 FA1	1FFE	59,791	43,019
126076VK3	CDX-NAIGS37 7-15	1D	50,000,000	21,271,865	20,200,277	02/03/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	33,884	232,779	33938X-AB-1	FLEX LTD 4 7/8% Due 5/12/2030 MN12	2CFE	21,237,981	19,967,498
				10,039,646	10,591,465						010392-FB-9	ALABAMA POWER CO SR UNSEC	1FFE	10,039,646	10,591,465
				19,992,452	19,521,058						133131-BC-5	CAMDEN PROPERTY TRUST 4.9% Due 2/28/2036 FA28	1GFE	19,992,452	19,521,058
126076VF4	CDX-NAIGS37 7-15	1D	50,000,000	44,987,102	45,794,858	02/04/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	21,341	232,779	842400-EV-1	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	44,965,761	45,562,079
				4,997,716	4,159,492						45138L-BA-0	IDAHO POWER CO 1ST MORTG	1GFE	4,997,716	4,159,492
				17,889	12,229						744560-CA-2	PUBLIC SERVICE ELECTRIC 1ST MORTG	1FFE	17,889	12,229
126076VL1	CDX-NAIGS37 7-15	1D	50,000,000	32,434,264	33,786,135	02/10/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	23,398	232,779	976656-BW-7	WISC ELEC POWER SR UNSEC	1GFE	32,410,866	33,553,356
				17,991,925	18,372,191						207597-DS-1	CONNECTICUT LIGHT & PWR 1ST REF MORT	1FFE	17,991,925	18,372,191
126076YU8	CDX-NAIGS37 7-15	1E	5,000,000	5,062,064	5,212,329	09/08/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	(3,791)	23,278	341081-EP-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	5,065,855	5,189,051
126076YW4	CDX-NAIGS37 7-15	1F	5,000,000	5,044,628	5,135,238	09/08/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	(3,876)	23,278	45138L-AQ-6	IDAHO POWER CO 1ST MORTG	1GFE	5,048,504	5,111,960
126076YV6	CDX-NAIGS37 7-15	1E	5,000,000	5,109,381	5,153,962	09/08/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX-NAIGS37 7-15, REC. 1% FIXED RATE	(3,847)	23,278	341081-ES-2	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	5,113,228	5,130,684
126076ZW3	CDX-NAHYS39 35-100	1A	74,492,308	28,201,296	30,165,945	10/14/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX-NAHYS39 35-100, REC. 5% FIXED RATE	3,201,296	5,264,840	06051G-NC-9	BANK OF AMERICA CORP VAR % Due 4/23/2037 AO23	1GFE	25,000,000	24,901,105
				11,408,502	11,976,977						144141-CY-2	DUKE ENERGY PROGRESS LLC 1ST MORTG	1FFE	11,408,502	11,976,977

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				9,997,076	10,784,532						207597-DV-4	CONNECTICUT LIGHT & PWR 1ST REF MORT	1FFE	9,997,076	10,784,532
				8,566,800	8,987,860						207597-EA-9	CONNECTICUT LIGHT & PWR 1ST REF MORT	1FFE	8,566,800	8,987,860
				15,188,857	14,352,518						29273R-BF-5	ENERGY TRANSFER OPERATNG CO.GUARNT	2BFE	15,188,857	14,352,518
				3,718,308	3,477,797						83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC	2BFE	3,718,308	3,477,797
12607@A91	CDX-NAHYS39 35-100	1F	74,492,308	77,617,690	65,586,665	12/05/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX-NAHYS39 35-100, REC. 5% FIXED RATE	3,801,265	5,264,840	912810-QU-5	US TREASURY N/B United States Treasury No 3.12	1A	73,816,425	60,321,825
				298,284	308,368						244199-BM-6	DEERE & COMPANY 5.7% Due 1/19/2055 JJ19	1FE	298,284	308,368
12776*BH9	CDX-NAIGS39 7-15	1F	50,000,000	19,819,003	20,707,585	01/30/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX-NAIGS39 7-15, REC. 1% FIXED RATE	(35,284)	663,334	494368-BG-7	KIMBERLY-CLARK CORP SR UNSEC	1FFE	19,854,287	20,044,251
				14,976,715	13,828,280						31428X-DK-9	FEDEX CORP SERIES WI	2BFE	14,976,715	13,828,280
				4,988,892	5,011,472						049560-AK-1	ATMOS ENERGY CORP SR UNSEC	1FFE	4,988,892	5,011,472
				10,315,340	10,285,151						458140-CS-7	INTEL CORP 5.3% Due 5/15/2036 MN15	2BFE	10,315,340	10,285,151
12776*CC9	CDX-NAIGS39 7-15	1F	50,000,000	24,437,244	29,834,822	03/09/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX-NAIGS39 7-15, REC. 1% FIXED RATE	(105,193)	663,334	771196-AU-6	ROCHE HOLDINGS INC CO.GUARNT	1CFE	24,542,437	29,171,488
				1,448,355	1,580,475						91086Q-AS-7	UNITED MEXICAN STATES SR UNSEC	2CFE	1,448,355	1,580,475
				24,943,413	25,993,475						06849V-AA-1	BARRICK GOLD FINANCE CO CO.GUARNT	2AFE	24,943,413	25,993,475
12776*CX3	CDX-NAIGS39 7-15	1D	50,000,000	14,662,787	16,352,025	03/10/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX-NAIGS39 7-15, REC. 1% FIXED RATE	(176,389)	663,334	013716-AW-5	RIO TINTO ALCAN INC SR UNSEC	1FFE	14,839,176	15,688,691
				30,184,380	36,558,060						172062-AE-1	CINCINNATI FINL CORP SR UNSEC	1GFE	30,184,380	36,558,060
				4,072,132	7,408,027						416515-AP-9	HARTFORD INSURANCE GROUP INC/T SR UNSEC	1GFE	4,072,132	7,408,027
				1,454,885	1,303,245						783186-NH-8	RUTGERS NJ ST UNIV Rutgers The State Univers 5.66	1EFE	1,454,885	1,303,245
12776*DE4	CDX-NAIGS39 7-15	1G	50,000,000	30,916,571	32,235,782	03/17/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX-NAIGS39 7-15, REC. 1% FIXED RATE	(261,784)	663,334	059165-DX-5	BALTIMORE GAS & ELECTRIC SR UNSEC	1GFE	31,178,355	31,572,448
				16,887,667	15,803,480						42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT	2BFE	16,887,667	15,803,480
				2,223,845	2,247,812						907818-BY-3	UNION PACIFIC CORP SR UNSEC	1GFE	2,223,845	2,247,812
12776*GF8	CDX-NAIGS41 7-15	1D	100,000,000	83,822,321	81,905,103	09/26/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(317,107)	1,865,977	92778L-BL-3	VIRGINIA ST CMWLTH UNIV HLTH S Virginia Commonwealth Uni 4.95	1DFE	84,139,428	80,039,126
				16,955,754	11,170,852						89417E-AR-0	TRAVELERS COS INC 3.05% Due 6/8/2051 JD8	1FFE	16,955,754	11,170,852
12776*GN1	CDX-NAIGS41 7-15	1F	100,000,000	26,296,370	23,205,385	09/26/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(317,107)	1,865,977	678858-BN-0	OKLAHOMA G&E CO SR UNSEC	1GFE	26,613,477	21,339,408
				74,620,895	70,594,137						912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	74,620,895	70,594,137
12776*GP6	CDX-NAIGS41 7-15	1F	50,000,000	24,892,914	27,003,621	09/26/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(168,181)	932,989	202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	25,061,095	26,070,632
				24,907,290	20,523,240						882508-BD-5	TEXAS INSTRUMENTS INC SR UNSEC	1EFE	24,907,290	20,523,240
				507,166	545,570						961548-AY-0	WESTROCK MWV LLC CO.GUARNT	2BFE	507,166	545,570
12776*GQ4	CDX-NAIGS41 7-15	1F	100,000,000	33,111,987	31,069,613	09/27/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(322,081)	1,865,977	459200-KB-6	IBM CORP SR UNSEC	1GFE	33,434,068	29,203,636
				23,974,419	23,558,634						571676-AF-2	MARS INC SERIES 144A	1FFE	23,974,419	23,558,634
				39,632,337	36,461,624						717081-EC-3	PFIZER INC SR UNSEC	1FFE	39,632,337	36,461,624
				3,437,480	3,108,315						98419M-AL-4	XYLEM INC 2 1/4% Due 1/30/2031 JJ30	2BFE	3,437,480	3,108,315
				13,605	7,793						166756-AH-9	CHEVRON USA INC 2.343% Due 8/12/2050 FA12	1DFE	13,605	7,793
12776*GS0	CDX-NAIGS41 7-15	1E	100,000,000	34,622,807	36,961,568	09/27/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(326,897)	1,865,977	149123-BS-9	CATERPILLAR INC SR UNSEC	1FFE	34,949,704	35,095,591
				33,897,266	36,622,976						378272-BQ-0	GLENCORE FUNDING LLC SERIES 144A	2AFE	33,897,266	36,622,976
				32,049,559	33,188,569						842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	32,049,559	33,188,569

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*GU5	CDX-NAIGS41 7-15	1D	100,000,000	82,276,902	57,264,439	09/27/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(350,982)	1,865,977	575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A	1DFE	82,627,884	55,398,462
				13,690,981	13,767,734						57587G-T5-4	MASSACHUSETTS ST HSG FIN AGY H SERIES 240	1BFE	13,690,981	13,767,734
				5,000,000	4,762,340						452227-FT-3	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.08 06/15/2	1FFE	5,000,000	4,762,340
12776*GT8	CDX-NAIGS41 7-15	1E	100,000,000	19,831,740	22,844,646	09/27/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(341,829)	1,865,977	695114-CB-2	PACIFICORP 1ST MORTG	2AFE	20,173,569	20,978,669
				39,825,166	32,383,821						74456Q-BB-1	PUBLIC SERVICE ELECTRIC SECURED	1FFE	39,825,166	32,383,821
				39,489,974	39,491,790						60687Y-DJ-5	MIZUHO FINANCIAL GROUP VAR % Due 5/13/2036 MN13	1GFE	39,489,974	39,491,790
				906,033	931,588						126410-LL-1	CSX TRANSPORTATION INC SR UNSEC	1GFE	906,033	931,588
12776*GV3	CDX-NAIGS41 7-15	1D	100,000,000	100,480,334	94,921,055	10/02/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(319,024)	1,865,977	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	100,799,358	93,055,078
12776*GW1	CDX-NAIGS41 7-15	1G	100,000,000	29,661,420	28,168,516	10/02/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(338,580)	1,865,977	060516-HU-6	BANK OF AMERICA CORP SR UNSEC	1EFE	30,000,000	26,302,539
				34,207,139	31,410,632						797440-BM-5	SAN DIEGO G & E 1ST MORTG	1FFE	34,207,139	31,410,632
				34,640,453	34,507,416						13648T-AD-9	CANADIAN PACIFIC RAILWAY 4.3% Due 5/15/2043 MN15	2AFE	34,640,453	34,507,416
				2,076,719	2,072,014						12189L-AC-5	BURLINGTN NORTH SANTA FE SR UNSEC	1FFE	2,076,719	2,072,014
12776*QU4	CDX-NAIGS41 7-15	1E	100,000,000	14,100,478	16,019,370	10/03/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(368,953)	1,865,977	126650-CM-0	CVS HEALTH CORP SR UNSEC	2BFE	14,469,431	14,153,393
				29,931,450	26,767,301						594918-BS-2	MICROSOFT CORP SR UNSEC	1AFE	29,931,450	26,767,301
				15,009,073	14,744,940						767201-AL-0	RIO TINTO FIN USA LTD CO.GUARNT	1FFE	15,009,073	14,744,940
				12,000,000	11,569,156						606822-CG-7	MITSUBISHI UFJ FIN GRP 4.315% Due 4/19/2033 A019	1GFE	12,000,000	11,569,156
				10,633,995	12,069,327						26442C-AB-0	DUKE ENERGY CAROLINAS 1ST REF MORT	1FFE	10,633,995	12,069,327
				18,468,503	18,445,319						097023-CW-3	BOEING CO 5.805% Due 5/1/2050 MN1	2CFE	18,468,503	18,445,319
12776*GY7	CDX-NAIGS41 7-15	1G	100,000,000	20,367,462	18,564,359	10/03/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(424,553)	1,865,977	02361D-AN-0	AMEREN ILLINOIS CO SR SEC	1FFE	20,792,015	16,698,382
				12,218,828	9,568,986						46647P-AK-2	JPMORGAN CHASE & CO SR UNSEC	1FFE	12,218,828	9,568,986
				29,986,750	31,683,818						341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	29,986,750	31,683,818
				20,236,585	20,277,462						29390X-AA-2	EQUINIX EU 2 FINANCING C 5 1/2% Due 6/15/2034 JD15	2AFE	20,236,585	20,277,462
				18,000,000	16,130,200						95000U-2M-4	WELLS FARGO & COMPANY SERIES MTN	2AFE	18,000,000	16,130,200
12776*GX9	CDX-NAIGS41 7-15	1E	100,000,000	37,505,000	30,818,287	10/03/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(455,995)	1,865,977	00913R-AE-6	AIR LIQUIDE FINANCE CO.GUARNT	1FFE	37,960,995	28,952,310
				33,476,801	32,556,923						13645R-BS-2	CANADIAN PACIFIC RR CO 5 1/2% Due 3/15/2056 MS15	2AFE	33,476,801	32,556,923
				29,086,917	28,461,186						68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	29,086,917	28,461,186
12776*HD2	CDX-NAIGS41 7-15	1D	50,000,000	50,718,363	42,928,120	10/13/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(174,902)	932,989	00206R-MM-1	AT&T INC 2.55% Due 12/1/2033 JD1	2BFE	50,893,265	41,995,131
12776*HE0	CDX-NAIGS41 7-15	2B	100,000,000	98,996,601	85,380,413	10/17/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(315,614)	1,865,977	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	99,312,215	83,514,436
				1,699,304	1,801,073						26442C-AB-0	DUKE ENERGY CAROLINAS 1ST REF MORT	1FFE	1,699,304	1,801,073
12776*HH3	CDX-NAHYS41 35-100	1A	99,873,077	37,953,292	41,582,902	10/19/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAHYS41 35-100, REC. 5% FIXED RATE	8,322,717	11,404,620	02360F-AB-2	UNION ELECTRIC CO SR SEC	1FFE	29,630,575	30,178,282
				19,954,679	20,845,632						12189L-AA-9	BURLINGTN NORTH SANTA FE SR UNSEC	1FFE	19,954,679	20,845,632
				19,946,299	21,813,474						12189T-AX-2	BURLINGTN NORTH SANTA FE SR UNSEC	1FFE	19,946,299	21,813,474
				19,932,940	16,860,285						144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MORTG	1FFE	19,932,940	16,860,285
				9,864,561	10,228,683						760759-AN-0	REPUBLIC SERVICES INC SR UNSEC	1GFE	9,864,561	10,228,683
12776*HN0	CDX-NAIGS41 7-15	1D	100,000,000	100,370,674	98,668,661	10/20/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	(613,799)	1,865,977	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	100,984,473	96,802,684
12776*JG3	CDX-NAIGS41 7-15	1E	50,000,000	10,474,923	11,658,264	04/12/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	390,842	932,989	14448C-BD-5	CARRIER GLOBAL CORP SERIES WI	2AFE	10,084,081	10,725,275

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
.....	.....	.....	.....	39,910,254	48,258,532	.....	.....	.....	.....	.....	46115H-CF-2	INTESA SANPAOLO SPA SERIES 144A	1GFE	39,910,254	48,258,532
12776*JH1	CDX-NAHYS41 35-100	1*	49,936,538	18,906,807	19,941,242	04/15/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAHYS41 35-100, REC. 5% FIXED RATE	4,806,807	5,702,310	87088Q-AA-2	SWISS RE SUB FIN PLC SERIES 144A	2AFE	14,100,000	14,238,932
.....	.....	.....	.....	25,000,000	25,781,457	.....	.....	.....	.....	.....	61747Y-FM-2	MORGAN STANLEY 5.942% Due 2/7/2039 FA7	2AFE	25,000,000	25,781,457
.....	.....	.....	.....	3,201,651	2,847,505	.....	.....	.....	.....	.....	38141G-VS-0	GOLDMAN SACHS GROUP INC SR UNSEC	2AFE	3,201,651	2,847,505
.....	.....	.....	.....	7,589,213	8,001,358	.....	.....	.....	.....	.....	797440-BK-9	SAN DIEGO G & E 1ST MORTG	1FFE	7,589,213	8,001,358
12776*JL2	CDX-NAIGS41 7-15	1E	50,000,000	27,612,889	24,939,582	04/15/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	359,904	932,989	46051M-AF-9	INTERNATIONAL TRANSMISSI 1ST MORTG	1EFE	27,252,985	24,006,593
.....	.....	.....	.....	20,000,000	17,902,243	.....	.....	.....	.....	.....	976843-BJ-0	WISCONSIN PUBLIC SERVICE SR UNSEC	1FFE	20,000,000	17,902,243
.....	.....	.....	.....	2,684,797	2,907,385	.....	.....	.....	.....	.....	455434-BL-3	INDIANAPOLIS PWR & LIGHT 1ST MORTG	1GFE	2,684,797	2,907,385
12776*KJ5	CDX-NAIGS41 7-15	1D	50,000,000	50,351,380	37,391,363	08/01/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	453,662	932,989	68389X-BW-4	ORACLE CORP 3.6% Due 4/1/2040 A01	2BFE	49,897,718	36,458,374
12776*KK2	CDX-NAIGS41 7-15	1E	50,000,000	50,319,047	37,141,439	08/02/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	409,458	932,989	45866F-AP-9	INTERCONTINENTALEXCHANGE 2.65% Due 9/15/2040 MS15	1GFE	49,909,589	36,208,450
12776*KL0	CDX-NAIGS41 7-15	1E	50,000,000	28,986,204	26,878,662	08/02/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	385,362	932,989	00108W-AM-2	AEP TEXAS INC SERIES I	2AFE	28,600,842	25,945,673
.....	.....	.....	.....	21,732,340	20,081,428	.....	.....	.....	.....	.....	225313-AM-7	CREDIT AGRICOLE SA SERIES 144A	2AFE	21,732,340	20,081,428
12776*KN6	CDX-NAIGS41 7-15	1E	50,000,000	50,919,466	46,097,557	08/05/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	287,147	932,989	09659T-2B-6	BNP PARIBAS SERIES 144A	2AFE	50,632,319	45,164,568
12776*KP1	CDX-NAIGS41 7-15	1E	50,000,000	14,302,169	10,110,334	08/05/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	347,714	932,989	845437-BT-8	SOUTHWESTERN ELEC POWER 3 1/4% Due 11/1/2051 MN1	2AFE	13,954,455	9,177,345
.....	.....	.....	.....	35,906,244	39,873,494	.....	.....	.....	.....	.....	98385X-AQ-9	XTO ENERGY INC CO.GUARNT	1DFE	35,906,244	39,873,494
12776*KR7	CDX-NAIGS41 7-15	1E	50,000,000	27,248,418	26,188,569	08/06/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	360,725	932,989	22966R-AF-3	CUBESMART LP 3% Due 2/15/2030 FA15	2BFE	26,887,693	25,255,580
.....	.....	.....	.....	22,919,441	23,945,301	.....	.....	.....	.....	.....	29286D-AB-1	ENGIE SA SERIES 144A	2AFE	22,919,441	23,945,301
12776*KS5	CDX-NAIGS41 7-15	1E	50,000,000	39,498,501	37,057,071	08/07/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	389,392	932,989	446150-AS-3	HUNTINGTON BANCSHARES 2.55% Due 2/4/2030 FA4	2AFE	39,109,109	36,124,082
.....	.....	.....	.....	5,217,000	4,623,679	.....	.....	.....	.....	.....	172967-NE-7	CITIGROUP INC 2.52% Due 11/3/2032 MN3	1GFE	5,217,000	4,623,679
.....	.....	.....	.....	5,700,000	5,558,824	.....	.....	.....	.....	.....	961214-EF-6	WESTPAC BANKING CORP SUBORD	1GFE	5,700,000	5,558,824
12776*KV8	CDX-NAIGS41 7-15	1E	50,000,000	51,793,336	48,242,500	08/07/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	369,482	932,989	174610-AT-2	CITIZENS FINANCIAL GROUP 3 1/4% Due 4/30/2030 AO30	2AFE	51,423,854	47,309,511
12776*KW6	CDX-NAIGS41 7-15	1E	50,000,000	50,075,433	43,293,781	08/12/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	411,273	932,989	03523T-BT-4	ANHEUSER-BUSCH INBEV WOR CO.GUARNT	1GFE	49,664,160	42,360,792
12776*KX4	CDX-NAIGS41 7-15	1E	50,000,000	50,403,430	45,399,934	08/12/2024	12/20/2028	CREDIT DEFAULT SWAP ON CDX-NAIGS41 7-15, REC. 1% FIXED RATE	403,430	932,989	05578Q-AF-0	BPCE SA SERIES 144A	2BFE	50,000,000	44,466,945
12776*KY2	CDX-NAIGS43 7-15	1E	100,000,000	63,792,616	40,070,908	09/26/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,082,252	1,902,969	191216-CX-6	COCA COLA CO THE 2.6% Due 6/1/2050 JD1	1EFE	62,710,364	38,167,939
.....	.....	.....	.....	37,700,000	27,447,102	.....	.....	.....	.....	.....	03939A-AA-5	ARCH CAPITAL GROUP LTD 3.635% Due 6/30/2050 JD30	1GFE	37,700,000	27,447,102
12776*KZ9	CDX-NAIGS43 7-15	1E	100,000,000	36,645,796	27,543,281	09/26/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,080,919	1,902,969	416515-BF-0	HARTFORD INSURANCE GROUP INC/T Hartford Financial Servic 3.6	1GFE	35,564,877	25,640,312
.....	.....	.....	.....	29,866,132	25,829,908	.....	.....	.....	.....	.....	278062-AE-4	EATON CORP CO.GUARNT	1GFE	29,866,132	25,829,908
.....	.....	.....	.....	33,749,898	32,583,557	.....	.....	.....	.....	.....	594918-CW-2	MICROSOFT CORP 2 1/2% Due 9/15/2050 MS15	1AFE	33,749,898	32,583,557
12776*LA3	CDX-NAIGS43 7-15	1E	100,000,000	51,082,252	46,789,592	09/26/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,082,252	1,902,969	404280-CY-3	HSBC HOLDINGS PLC 2.871% Due 11/22/2032 MN22	1GFE	50,000,000	44,886,623
.....	.....	.....	.....	4,973,439	3,691,585	.....	.....	.....	.....	.....	64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A	1DFE	4,973,439	3,691,585
.....	.....	.....	.....	44,851,963	29,255,988	.....	.....	.....	.....	.....	863667-AZ-4	STRYKER CORP 2.9% Due 6/15/2050 JD15	2AFE	44,851,963	29,255,988
12776*LB1	CDX-NAIGS43 7-15	1E	100,000,000	49,175,394	45,566,061	09/27/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,073,472	1,902,969	74251V-AS-1	PRINCIPAL FINANCIAL GRP 2 1/8% Due 6/15/2030 JD15	1GFE	48,101,922	43,663,092
.....	.....	.....	.....	49,822,468	38,119,206	.....	.....	.....	.....	.....	03040W-AR-6	AMERICAN WATER CAPITAL C SR UNSEC	2AFE	49,822,468	38,119,206
.....	.....	.....	.....	897,640	786,416	.....	.....	.....	.....	.....	74256L-EG-0	PRINCIPAL LFE GLB FND II SERIES 144A	1EFE	897,640	786,416

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
.....	.....	.....	.....	896,996	871,609	.....	.....	.....	.....	.....	404119-DF-3 .	HCA INC 4.9% Due 11/15/2035 MN15 .	2CFE	896,996	871,609
12776*LC9	CDX-NAIGS43 7-15	1E	 100,000,000	51,073,472	47,021,192	09/27/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	 1,073,472	 1,902,969	60687Y-BH-1 .	MIZUHO FINANCIAL GROUP VAR % Due 7/10/2031 JJ9	1GFE	50,000,000	 45,118,223
.....	.....	.....	.....	49,446,967	36,302,243	.....	.....	.....	.....	.....	82620K-AM-5 .	SIEMENS FINANCIERINGSMAT CO.GUARNT	1DFE	 49,446,967	 36,302,243
12776*LD7	CDX-NAIGS43 7-15	1E	 100,000,000	55,042,403	38,400,117	09/27/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	 1,073,472	 1,902,969	04621W-AE-0 .	ASSURED GUARANTY US HLDG 3.6% Due 9/15/2051 MS15	2AFE	53,968,931	36,497,148
.....	.....	.....	.....	47,195,485	39,559,148	.....	.....	.....	.....	.....	74456Q-AZ-9 .	PUBLIC SERVICE ELECTRIC 1ST REF MORT	1FFE	 47,195,485	 39,559,148
12776*LE5	CDX-NAIGS43 7-15	1E	 100,000,000	51,413,466	47,299,955	09/27/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	 1,063,466	 1,902,969	606822-BU-7 .	MITSUBISHI UFJ FIN GRP 2.048% Due 7/17/2030 JJ17	1GFE	50,350,000	 45,396,986
.....	.....	.....	.....	49,573,421	45,184,492	.....	.....	.....	.....	.....	665859-AV-6 .	NORTHERN TRUST CORP 1.95% Due 5/1/2030 MN1	1EFE	 49,573,421	 45,184,492
12776*LF2	CDX-NAIGS43 7-15	1E	 100,000,000	31,047,771	29,633,483	09/27/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	 1,054,127	 1,902,969	084664-DA-6 .	BERKSHIRE HATHAWAY FIN 2 7/8% Due 3/15/2032 MS15	1CFE	 29,993,644	 27,730,514
.....	.....	.....	.....	54,549,765	39,164,510	.....	.....	.....	.....	.....	58933Y-BA-2 .	MERCK & CO INC 2.35% Due 6/24/2040 JD24	1EFE	 54,549,765	 39,164,510
.....	.....	.....	.....	14,889,185	13,209,993	.....	.....	.....	.....	.....	928563-AL-9 .	VMWARE INC 2.2% Due 8/15/2031 FA15	1GFE	 14,889,185	 13,209,993
12776*LG0	CDX-NAIGS43 7-15	1E	75,000,000	48,286,133	45,326,218	09/30/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	790,817	 1,427,227	09659W-2K-9 .	BNP PARIBAS SERIES 144A	1GFE	 47,495,316	 43,898,991
.....	.....	.....	.....	24,895,120	16,497,899	.....	.....	.....	.....	.....	05523R-AE-7 .	BAE SYSTEMS PLC SERIES 144A	1GFE	 24,895,120	 16,497,899
.....	.....	.....	.....	 2,393,982	 2,380,507	.....	.....	.....	.....	.....	14448C-AS-3 .	CARRIER GLOBAL CORP 3.577% Due 4/5/2050 AO5	2AFE	 2,393,982	 2,380,507
12776*NY9	CDX-NAIGS43 7-15	1E	50,000,000	50,624,365	45,724,031	09/30/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	527,211	951,485	052528-AM-8 .	AUST & NZ BANKING GROUP SERIES 144A	1GFE	 50,097,154	 44,772,546
12776*LH8	CDX-NAIGS43 7-15	1E	75,000,000	36,794,644	32,411,669	09/30/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	788,812	 1,427,227	244199-BF-1 .	DEERE & COMPANY SR UNSEC	1FFE	 36,005,832	 30,984,442
.....	.....	.....	.....	38,322,839	33,846,644	.....	.....	.....	.....	.....	928563-AL-9 .	VMWARE INC 2.2% Due 8/15/2031 FA15	1GFE	 38,322,839	 33,846,644
12776*LJ4	CDX-NAIGS43 7-15	1E	 100,000,000	50,793,024	52,222,634	10/01/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	 1,045,607	 1,902,969	002824-AY-6 .	ABBOTT LABORATORIES SR UNSEC	1EFE	 49,747,417	 50,319,665
.....	.....	.....	.....	51,175,145	33,853,761	.....	.....	.....	.....	.....	040555-DB-7 .	ARIZONA PUBLIC SERVICE 3.35% Due 5/15/2050 MN15	2AFE	 51,175,145	 33,853,761
12776*LK1	CDX-NAIGS43 7-15	1E	 100,000,000	81,947,697	50,992,339	10/01/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	 1,034,243	 1,902,969	594918-CC-6 .	MICROSOFT CORP 2.525% Due 6/1/2050 JD1	1AFE	 80,913,454	 49,089,370
.....	.....	.....	.....	18,052,303	19,019,262	.....	.....	.....	.....	.....	857477-CG-6 .	STATE STREET CORP 6.123% Due 11/21/2034 MN21	1FFE	 18,052,303	 19,019,262
12776*LL9	CDX-NAIGS43 7-15	1E	75,000,000	69,027,471	42,813,693	10/01/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	760,640	 1,427,227	037833-DW-7 .	APPLE INC 2.65% Due 5/11/2050 MN11	1BFE	 68,266,831	 41,386,466
.....	.....	.....	.....	 7,341,296	 6,825,053	.....	.....	.....	.....	.....	361448-AU-7 .	GATX CORP SR UNSEC	2AFE	 7,341,296	 6,825,053
12776*LM7	CDX-NAIGS43 7-15	1E	50,000,000	50,358,874	50,551,071	10/01/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	488,371	951,485	26442C-AH-7 .	DUKE ENERGY CAROLINAS 1ST MORTG ..	1FFE	 49,870,503	 49,599,586
12776*NZ6	CDX-NAIGS43 7-15	1E	 100,000,000	61,097,917	46,835,736	10/02/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	972,562	 1,902,969	931142-EU-3 .	WALMART INC 2 1/2% Due 9/22/2041 MS22	1CFE	 60,125,355	 44,932,767
.....	.....	.....	.....	38,923,190	29,702,525	.....	.....	.....	.....	.....	95000U-2Q-5 .	WELLS FARGO & COMPANY VAR % Due 4/30/2041 AO30	2AFE	 38,923,190	 29,702,525
12776*LN5	CDX-NAIGS43 7-15	1E	 100,000,000	47,377,850	39,670,524	10/02/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	961,187	 1,902,969	02361D-AQ-3 .	AMEREN ILLINOIS CO SR SEC	1FFE	 46,416,663	 37,767,555
.....	.....	.....	.....	21,089,119	17,966,086	.....	.....	.....	.....	.....	049560-AL-9 .	ATMOS ENERGY CORP SR UNSEC	1FFE	 21,089,119	 17,966,086
.....	.....	.....	.....	30,330,311	31,033,637	.....	.....	.....	.....	.....	745332-CA-2 .	PUGET SOUND ENERGY INC SR SEC	1FFE	 30,330,311	 31,033,637
.....	.....	.....	.....	 2,131,711	 2,251,351	.....	.....	.....	.....	.....	708696-BV-0 .	PENNSYLVANIA ELECTRIC CO SR UNSEC	1GFE	 2,131,711	 2,251,351
12776*LP0	CDX-NAHYS43 35-100	1E	99,631,731	63,811,442	54,482,927	10/03/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	 13,495,412	 15,130,366	539830-BN-8 .	LOCKHEED MARTIN CORP SR UNSEC	1FFE	 50,316,030	 39,352,561
.....	.....	.....	.....	 44,942,591	46,176,160	.....	.....	.....	.....	.....	341081-ES-2 .	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	 44,942,591	 46,176,160
.....	.....	.....	.....	4,680,731	 4,589,229	.....	.....	.....	.....	.....	617446-8N-2 .	MORGAN STANLEY VAR % Due 3/24/2051 MS24	1GFE	 4,680,731	 4,589,229
12776*LQ8	CDX-NAHYS43 35-100	1E	99,631,731	51,166,964	48,136,519	10/03/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	 13,495,411	 15,130,366	837004-CF-5 .	DOMINION ENERGY SOUTH 1ST MORTG ...	1FFE	 37,671,553	 33,006,153

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				39,139,255	32,038,359						913017-CA-5	RTX CORP SR UNSEC	2AFE	39,139,255	32,038,359
				22,013,692	18,653,322						95709T-AH-3	WESTAR ENERGY INC 1ST MORTG	1FFE	22,013,692	18,653,322
12776*LR6	CDX-NAHYS43 35-100	1A	49,815,865	58,584,282	52,183,898	10/03/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	6,747,706	7,565,183	585055-BU-9	MEDTRONIC INC CO.GUARNT	1GFE	51,836,576	44,618,715
12776*LS4	CDX-NAHYS43 35-100	1A	199,263,462	62,435,252	66,582,171	10/04/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	27,000,965	30,260,732	010392-EE-4	ALABAMA POWER CO SR UNSEC	1FFE	35,434,287	36,321,439
				47,608,636	48,381,946						020002-AQ-4	ALLSTATE CORP SR UNSEC	2AFE	47,608,636	48,381,946
				17,444,951	14,403,619						23338V-AA-4	DTE ELECTRIC CO GENL REF MORT	1FFE	17,444,951	14,403,619
				42,921,154	34,458,710						423012-AG-8	HEINEKEN NV SR UNSEC	2AFE	42,921,154	34,458,710
				34,994,011	36,070,034						478160-AL-8	JOHNSON & JOHNSON SR UNSEC	1AFE	34,994,011	36,070,034
				23,445,006	17,663,391						68233J-BB-9	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	23,445,006	17,663,391
12776*LT2	CDX-NAHYS43 35-100	1A	124,539,664	36,884,616	39,217,705	10/07/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	16,906,858	18,912,957	20030N-AF-8	COMCAST CORP CO.GUARNT	1GFE	19,977,758	20,304,748
				12,964,719	12,915,708						29250N-CP-8	ENBRIDGE INC 5.2% Due 11/20/2035 MN20	2AFE	12,964,719	12,915,708
				33,237,061	36,471,235						263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTG	1FFE	33,237,061	36,471,235
				37,413,327	29,315,260						744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	37,413,327	29,315,260
				20,630,838	21,053,289						842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	20,630,838	21,053,289
12776*LU9	CDX-NAHYS43 35-100	1A	99,631,731	63,672,876	69,630,204	10/07/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,476,688	15,130,366	136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC	1FFE	50,196,188	54,499,838
				49,509,497	52,764,071						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	49,509,497	52,764,071
12776*LV7	CDX-NAHYS43 35-100	1A	199,263,462	58,811,990	65,006,135	10/07/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	26,888,299	30,260,732	136375-BN-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	31,923,691	34,745,403
				32,388,061	30,112,037						20030N-BM-2	COMCAST CORP CO.GUARNT	1GFE	32,388,061	30,112,037
				32,082,178	27,107,832						209111-FB-4	CON EDISON CO OF NY INC SR UNSEC	1GFE	32,082,178	27,107,832
				33,213,994	21,761,553						30036F-AA-9	EVERGY KANSAS CENTRAL 3.45% Due 4/15/2050 AO15	1FFE	33,213,994	21,761,553
				31,554,078	24,173,500						89417E-AL-3	TRAVELERS COS INC SR UNSEC	1FFE	31,554,078	24,173,500
				24,064,165	23,715,761						92277G-BC-0	VENTAS REALTY LP 5% Due 2/15/2036 FA15	2AFE	24,064,165	23,715,761
				16,590,264	12,069,618						911312-AZ-9	UNITED PARCEL SERVICE SR UNSEC	1FFE	16,590,264	12,069,618
12776*LW5	CDX-NAIGS43 7-15	1E	100,000,000	48,401,568	53,993,088	10/08/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,042,687	1,902,969	478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	47,358,881	52,090,119
				45,325,968	47,016,449						64952G-AE-8	NEW YORK LIFE INSURANCE SUBORD	1DFE	45,325,968	47,016,449
				7,355,491	7,680,315						68233J-CS-1	ONCOR ELECTRIC DELIVERY 5.65% Due 11/15/2033 MN15	1FFE	7,355,491	7,680,315
12776*LX3	CDX-NAIGS43 7-15	1E	100,000,000	41,039,313	35,108,085	10/08/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,042,687	1,902,969	68389X-BH-7	ORACLE CORP SR UNSEC	2BFE	39,996,626	33,205,116
				34,943,545	33,808,831						842434-CJ-9	SOUTHERN CALIF GAS CO 1ST MORTG	1FFE	34,943,545	33,808,831
				24,863,143	25,569,938						87305Q-CB-5	TTX CO SR UNSEC	1FFE	24,863,143	25,569,938
12776*LY1	CDX-NAIGS43 7-15	1E	200,000,000	51,918,253	43,194,718	10/08/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	2,038,406	3,805,938	15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT	1FFE	49,879,847	39,388,780
				49,611,320	42,854,621						25468P-CR-5	TWDC ENTERPRISES 18 CORP SR UNSEC	1FFE	49,611,320	42,854,621
				50,282,800	38,737,945						438516-BS-4	HONEYWELL INTERNATIONAL SR UNSEC	1FFE	50,282,800	38,737,945
				49,937,669	44,727,546						68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	49,937,669	44,727,546
12776*LZ8	CDX-NAIGS43 7-15	1E	100,000,000	34,113,802	30,845,947	10/15/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,113,802	1,902,969	61744Y-AL-2	MORGAN STANLEY SR UNSEC	1GFE	33,000,000	28,942,978
				67,000,000	49,750,543						05578Q-AG-8	BPCE SA SERIES 144A	2BFE	67,000,000	49,750,543
12776*MA2	CDX-NAIGS43 7-15	1E	100,000,000	28,648,522	19,522,049	10/16/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,115,728	1,902,969	15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD	1FFE	27,532,794	17,619,080
				30,000,000	30,583,831						073952-AB-9	BEACON FUNDING TRUST SERIES 144A	2BFE	30,000,000	30,583,831
				27,436,881	22,245,317						66989H-AF-5	NOVARTIS CAPITAL CORP CO.GUARNT	1DFE	27,436,881	22,245,317
				15,833,068	12,300,992						89417E-AM-1	TRAVELERS COS INC SR UNSEC	1FFE	15,833,068	12,300,992
12776*MB0	CDX-NAIGS43 7-15	1E	100,000,000	33,807,570	35,818,580	10/16/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,115,728	1,902,969	020002-AS-0	ALLSTATE CORP SR UNSEC	2AFE	32,691,842	33,915,611
				34,689,582	26,965,155						23338V-AE-6	DTE ELECTRIC CO GENL REF MORT	1FFE	34,689,582	26,965,155

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				32,250,000	30,022,469						33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A	1GFE	32,250,000	30,022,469
12776*MC8	CDX-NAIGS43 7-15	1E	100,000,000	30,463,884	30,924,805	10/17/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,116,308	1,902,969	837004-CD-0	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	29,347,576	29,021,836
				23,175,657	23,551,897						716973-AG-7	PFIZER INVESTMENT ENTER 5.3% Due 5/19/2053 MN19	1FFE	23,175,657	23,551,897
				25,571,306	22,654,507						682680-BV-4	ONEOK INC 5.15% Due 10/15/2043 AO15	2BFE	25,571,306	22,654,507
				20,970,515	20,650,622						929089-AH-3	VOYA FINANCIAL INC 5% Due 9/20/2034 MS20	2AFE	20,970,515	20,650,622
12776*MD6	CDX-NAIGS43 7-15	1E	100,000,000	16,061,206	17,691,430	10/22/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	1,063,807	1,902,969	59022C-AJ-2	BANK OF AMERICA CORP SUBORD	2AFE	14,997,399	15,788,461
				44,514,466	40,961,924						87971M-BW-2	TELUS CORP 3.4% Due 5/13/2032 MN13	2BFE	44,514,466	40,961,924
				39,952,574	36,792,344						89114T-ZV-7	TORONTO DOMINION BANK SERIES MTN	1FFE	39,952,574	36,792,344
12776*ME4	CDX-NAIGS43 7-15	1E	75,000,000	45,207,060	41,170,181	10/22/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	797,855	1,427,227	55607P-AG-0	MACQUARIE GROUP LTD SERIES 144A	1FFE	44,409,205	39,742,954
				30,769,197	27,732,332						83368R-BD-3	SOCIETE GENERALE SERIES 144A	2BFE	30,769,197	27,732,332
12776*MF1	CDX-NAHYS43 35-100	1A	99,631,731	48,274,751	46,369,503	10/23/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,484,966	15,130,366	084423-AT-9	BERKLEY -WR CORP SR UNSEC	1GFE	34,789,785	31,239,137
				39,564,434	34,928,115						29379V-AY-9	ENTERPRISE PRODUCTS OPER CO.GUARNT	1GFE	39,564,434	34,928,115
				24,675,834	21,459,967						907818-DU-9	UNION PACIFIC CORP SR UNSEC	1GFE	24,675,834	21,459,967
12776*MG9	CDX-NAHYS43 35-100	1A	99,631,731	55,298,984	38,723,666	10/23/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,484,966	15,130,366	74456Q-CE-4	PUBLIC SERVICE ELECTRIC SERIES MTN	1FFE	41,814,018	23,593,300
				35,822,772	28,365,780						87938W-AV-5	TELEFONICA EMISIONES SAU 4.665% Due 3/6/2038 MS6	2CFE	35,822,772	28,365,780
				9,729,139	8,780,832						78081B-AN-3	ROYALTY PHARMA PLC 2.15% Due 9/2/2031 MS2	2BFE	9,729,139	8,780,832
				14,418,892	14,001,698						80281L-AY-1	SANTANDER UK GROUP HLDGS VAR % Due 9/22/2036 MS22	2AFE	14,418,892	14,001,698
12776*MH7	CDX-NAHYS43 35-100	1A	64,760,625	31,713,132	34,427,495	10/31/2024	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	8,754,228	9,834,738	79588T-AF-7	SAMMONS FINANCIAL GROUP SERIES 144A	2AFE	22,958,904	24,592,757
				19,993,818	20,274,625						737679-CY-4	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	19,993,818	20,274,625
				21,743,297	24,479,347						46115H-CD-7	INTESA SANPAOLO SPA SERIES 144A	1GFE	21,743,297	24,479,347
12776*QT7	CDX-NAIGS43 7-15	1E	10,000,000	7,905,781	8,328,788	01/10/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE	105,781	190,297	05581K-AG-6	BNP PARIBAS SERIES 144A	1EFE	7,800,000	8,138,491
				2,207,167	2,291,679						05526D-BY-0	BAT CAPITAL CORP 5.834% Due 2/20/2031 FA20	2AFE	2,207,167	2,291,679
12776*PM3	CDX-NAHYS43 35-100	1A	49,815,865	47,278,439	46,691,745	03/04/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	6,827,711	7,565,183	912810-UJ-5	US TREASURY N B 4 3/4% Due 2/15/2045 FA15	1A	40,450,728	39,126,562
				9,780,853	9,591,975						375558-CD-3	GILEAD SCIENCES INC 5 1/2% Due 11/15/2054 MN15	1GFE	9,780,853	9,591,975
12776*PN1	CDX-NAHYS43 35-100	1A	49,815,865	57,202,801	56,293,272	03/04/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	6,818,141	7,565,183	912810-UJ-5	US TREASURY N B 4 3/4% Due 2/15/2045 FA15	1A	50,384,660	48,728,089
12776*PP6	CDX-NAHYS43 35-100	1A	99,631,731	114,259,811	112,586,544	03/04/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,628,486	15,130,366	912810-UJ-5	US TREASURY N B 4 3/4% Due 2/15/2045 FA15	1A	100,631,325	97,456,178
12776*PQ4	CDX-NAHYS43 35-100	1A	49,815,865	57,458,287	56,293,272	03/04/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	6,812,471	7,565,183	912810-UJ-5	US TREASURY N B 4 3/4% Due 2/15/2045 FA15	1A	50,645,816	48,728,089
12776*PR2	CDX-NAHYS43 35-100	1A	99,631,731	112,355,146	92,935,021	03/07/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,551,287	15,130,366	655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC	2AFE	98,803,859	77,804,655
12776*PS0	CDX-NAHYS43 35-100	1A	99,631,731	42,246,984	45,915,671	03/10/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,566,306	15,130,366	039483-AT-9	ARCHER DANIELS SR UNSEC	1FFE	28,680,678	30,785,305
				16,183,546	14,302,338						46647P-AJ-5	JPMORGAN CHASE & CO SR UNSEC	1FFE	16,183,546	14,302,338
				14,254,328	22,170,484						744320-AH-8	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	14,254,328	22,170,484
				17,247,730	13,990,018						744320-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	17,247,730	13,990,018
				15,112,816	11,836,858						74456Q-BQ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG	1FFE	15,112,816	11,836,858

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*PT8	CDX-NAHYS43 35-100	1A	99,631,731	114,250,882	96,497,577	03/10/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,501,543	15,130,366	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	100,749,339	81,367,211
12776* PU5	CDX-NAHYS43 35-100	1A	99,631,731	28,434,792	31,946,240	03/11/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,461,890	15,130,366	149123-BK-6	CATERPILLAR INC SR UNSEC	1FFE	14,972,902	16,815,874
				16,288,249	17,749,394						149123-BN-0	CATERPILLAR INC SR UNSEC	1FFE	16,288,249	17,749,394
				34,655,318	37,040,462						171232-AQ-4	CHUBB CORP CO.GUARNT	1FFE	34,655,318	37,040,462
				19,948,659	21,236,342						89352H-AD-1	TRANSCANADA PIPELINES SR UNSEC	2BFE	19,948,659	21,236,342
				13,694,638	15,140,495						532457-AP-3	ELI LILLY & CO SR UNSEC	1DFE	13,694,638	15,140,495
12776*PV3	CDX-NAHYS43 35-100	1A	49,815,865	23,712,053	25,785,921	03/12/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	6,756,348	7,565,183	250847-DU-1	DTE ELECTRIC CO SR SEC	1FFE	16,955,705	18,220,738
				20,447,546	22,506,742						882389-CC-1	TEXAS EASTERN TRANSMISSI SR UNSEC	2AFE	20,447,546	22,506,742
				12,502,898	13,473,139						136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC	1FFE	12,502,898	13,473,139
12776*PW1	CDX-NAHYS43 35-100	1A	99,631,731	57,323,513	41,874,983	03/13/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,491,543	15,130,366	009158-BA-3	AIR PRODUCTS & CHEMICALS 2.8% Due 5/15/2050 MN15	1GFE	43,831,970	26,744,617
				11,905,355	13,083,060						89417E-AD-1	TRAVELERS COS INC SR UNSEC	1FFE	11,905,355	13,083,060
				45,622,510	44,292,962						912810-UJ-5	US TREASURY N B 4 3/4% Due 2/15/2045 FA15	1A	45,622,510	44,292,962
TBD	CDX-NAHYS43 35-100	1*	49,815,865	57,032,114	56,293,272	03/13/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	6,744,345	7,565,183	912810-UJ-5	US TREASURY N B 4 3/4% Due 2/15/2045 FA15	1A	50,287,769	48,728,089
12776*PY7	CDX-NAHYS43 35-100	1A	49,815,865	32,439,005	33,307,170	03/13/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	6,750,050	7,565,183	89788M-AS-1	TRUIST FINANCIAL CORP SERIES MTN	1GFE	25,688,955	25,741,987
				24,690,379	18,695,155						202795-JJ-0	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	24,690,379	18,695,155
12776*PZ4	CDX-NAHYS43 35-100	1A	99,631,731	53,247,748	40,391,033	03/14/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,510,320	15,130,366	745332-CK-0	PUGET SOUND ENERGY INC 2.893% Due 9/15/2051 MS15	1FFE	39,737,428	25,260,667
				59,996,552	58,004,866						912810-UJ-5	US TREASURY N B 4 3/4% Due 2/15/2045 FA15	1A	59,996,552	58,004,866
TBD	CDX-NAHYS43 35-100	1*	99,631,731	63,390,322	60,745,601	03/28/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,546,335	15,130,366	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	49,843,987	45,615,235
				49,267,309	46,704,956						912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	49,267,309	46,704,956
				421,127	415,111						244199-BM-6	DEERE & COMPANY 5.7% Due 1/19/2055 JJ19	1EFE	421,127	415,111
12776*SH1	CDX-NAHYS43 35-100	1A	99,631,731	46,704,778	51,911,743	03/28/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,485,171	15,130,366	136385-AC-5	CANADIAN NATL RESOURCES SR UNSEC	2AFE	33,219,607	36,781,377
				16,714,616	18,622,284						195869-AG-7	COLONIAL PIPELINE CO SR UNSEC	2CFE	16,714,616	18,622,284
				16,431,683	17,496,979						461070-AG-9	INTERSTATE POWER & LIGHT SR UNSEC	2AFE	16,431,683	17,496,979
				14,954,491	14,830,380						695114-BZ-0	PACIFICORP 1ST MORTG	2AFE	14,954,491	14,830,380
				18,131,591	17,474,051						912810-UJ-5	US TREASURY N B 4 3/4% Due 2/15/2045 FA15	1A	18,131,591	17,474,051
12776*SJ7	CDX-NAHYS43 35-100	1A	99,631,731	53,225,288	47,813,137	04/03/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	13,219,349	15,130,366	210518-CU-8	CONSUMERS ENERGY CO 1ST MORTG	1FFE	40,005,939	32,682,771
				20,000,000	16,609,577						668074-AU-1	NORTHWESTERN CORP 1ST MORTG	1GFE	20,000,000	16,609,577
				39,740,065	36,502,608						79588T-AD-2	SAMMONS FINANCIAL GROUP SERIES 144A	2AFE	39,740,065	36,502,608
12776*SK4	CDX-NAHYS43 35-100	1A	49,815,865	28,503,416	31,676,951	04/03/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAHYS43 35-100, REC. 5% FIXED RATE	6,602,445	7,565,183	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT	2AFE	21,900,971	24,111,768
				16,359,567	15,473,425						56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED	1BFE	16,359,567	15,473,425
				10,640,701	10,454,065						797440-BL-7	SAN DIEGO G & E 1ST MORTG	1FFE	10,640,701	10,454,065
				1,550,000	1,589,664						05571A-AY-1	BPCE SA SERIES 144A	2AFE	1,550,000	1,589,664
12776*SL2	CDX-NAIGS43 7-15	1*	50,000,000	49,534,614	30,265,235	04/07/2025	12/20/2029	CREDIT DEFAULT SWAP ON CDX-NAIGS43 7-15, REC. 1% FIXED RATE		951,485	45866F-AQ-7	INTERCONTINENTALEXCHANGE 3% Due 9/15/2060 MS15	1GFE	49,534,614	29,313,750
				665,454	538,300						682680-BU-6	ONEOK INC 4.2% Due 12/1/2042 JD1	2BFE	665,454	538,300
TBD	CDX-NAIGS45 7-15	1*	200,000,000	18,135,481	19,992,550	09/29/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	2,620,377	3,195,658	12189Q-AB-6	BURLINGTN NORTH SANTA FE SR UNSEC	1FFE	15,515,104	16,796,892
				14,969,878	16,344,171						263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MORTG	1FFE	14,969,878	16,344,171
				19,934,321	19,917,389						45138L-AP-8	IDAHO POWER CO 1ST MORTG	1GFE	19,934,321	19,917,389

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				17,950,221	17,872,949						30303M-AH-5	META PLATFORMS INC 5 1/4% Due 5/15/2036 MN15	1DFE	17,950,221	17,872,949
				19,962,045	21,627,360						665772-CB-3	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	19,962,045	21,627,360
				19,890,024	20,523,764						67021C-AC-1	NSTAR ELECTRIC CO SR UNSEC	1FFE	19,890,024	20,523,764
				19,996,853	21,711,376						69351U-AH-6	PPL ELECTRIC UTILITIES 1ST MORTG	1FFE	19,996,853	21,711,376
				6,980,038	7,627,401						837004-BV-1	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	6,980,038	7,627,401
				49,843,632	40,652,344						912810-QU-5	US TREASURY N/B United States Treasury No 3.12	1A	49,843,632	40,652,344
				14,931,861	11,967,834						03040W-AV-7	AMERICAN WATER CAPITAL C SR UNSEC	2AFE	14,931,861	11,967,834
TBD	CDX-NAIGS45 7-15	1*	200,000,000	12,432,550	11,676,842	09/29/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	2,586,049	3,195,658	92857W-BS-8	VODAFONE GROUP PLC SR UNSEC	2BFE	9,846,501	8,481,184
				30,127,570	26,198,658						94106L-BC-2	WASTE MANAGEMENT INC CO.GUARNT	1GFE	30,127,570	26,198,658
				31,377,788	23,601,350						94106L-BR-9	WASTE MANAGEMENT INC 2.95% Due 6/1/2041 JD1	1GFE	31,377,788	23,601,350
				31,181,160	30,584,436						036752-BL-6	ELEVANCE HEALTH INC 5.7% Due 9/15/2055 MS15	2AFE	31,181,160	30,584,436
				14,987,312	15,420,609						341081-FC-6	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	14,987,312	15,420,609
				20,112,870	21,050,682						450319-AA-6	ITC MIDWEST LLC 1ST MORTG	1EFE	20,112,870	21,050,682
				5,327,096	5,110,102						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	5,327,096	5,110,102
				14,948,581	15,739,570						532457-BA-5	ELI LILLY & CO SR UNSEC	1DFE	14,948,581	15,739,570
				14,956,237	16,206,707						743315-AL-7	PROGRESSIVE CORP SR UNSEC	1FFE	14,956,237	16,206,707
				19,996,870	21,884,083						826418-BE-4	SIERRA PACIFIC POWER CO GENL REF MORT	1GFE	19,996,870	21,884,083
				5,394,518	5,740,366						958587-BG-1	NSTAR ELECTRIC CO SR UNSEC	1FFE	5,394,518	5,740,366
TBD	CDX-NAIGS45 7-15	1*	100,000,000	23,518,913	24,085,716	09/29/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	1,293,025	1,597,829	040555-CF-9	ARIZONA PUBLIC SERVICE SR UNSEC	2AFE	22,225,888	22,487,887
				53,159,326	36,169,462						299808-AH-8	EVEREST REINSURANCE HLDG 3 1/2% Due 10/15/2050 AO15	2AFE	53,159,326	36,169,462
				10,227,865	10,257,257						80281L-AV-7	SANTANDER UK GROUP HLDGS VAR % Due 4/15/2031 AO15	2AFE	10,227,865	10,257,257
				13,521,018	13,241,451						009279-AC-4	AIRBUS SE SR UNSEC	1FFE	13,521,018	13,241,451
TBD	CDX-NAIGS45 7-15	1*	100,000,000	100,009,058	79,496,441	09/29/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	1,288,733	1,597,829	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	98,720,325	77,898,612
12776* UO8	CDX-NAIGS45 7-15	1E	100,000,000	11,277,313	11,779,444	09/29/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	1,284,443	1,597,829	20765Q-AJ-4	CONNECTICUT NATURAL GAS SR UNSEC	1GFE	9,992,870	10,181,615
				24,971,084	25,788,458						209111-EF-6	CON EDISON CO OF NY INC SR UNSEC	1GFE	24,971,084	25,788,458
				48,440,266	32,437,154						299808-AH-8	EVEREST REINSURANCE HLDG 3 1/2% Due 10/15/2050 AO15	2AFE	48,440,266	32,437,154
				17,120,284	15,846,503						59156R-BG-2	METLIFE INC SR UNSEC	1GFE	17,120,284	15,846,503
12776*UR6	CDX-NAIGS45 7-15	1E	200,000,000	92,998,707	79,945,658	09/30/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	2,570,212	3,195,658	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	90,428,495	76,750,000
				49,766,466	40,833,985						912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	49,766,466	40,833,985
				51,234,656	52,341,335						64966S-NJ-1	NEW YORK NY SERIES H	1CFE	51,234,656	52,341,335
				6,003,720	6,320,594						341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	6,003,720	6,320,594
12776*US4	CDX-NAIGS45 7-15	1E	200,000,000	27,668,448	27,260,607	09/30/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	2,570,212	3,195,658	976656-CT-3	WISCONSIN ELECTRIC POWER 5.05% Due 10/1/2054 AO1	1FFE	25,098,236	24,064,949
				27,041,096	20,895,797						92556V-AE-6	VIATRIS INC 3.85% Due 6/22/2040 JD22	2CFE	27,041,096	20,895,797
				100,183,073	95,791,992						912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	100,183,073	95,791,992
				45,208,758	37,042,310						912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	45,208,758	37,042,310
12776*UT2	CDX-NAIGS45 7-15	1*	200,000,000	82,583,457	78,205,143	09/30/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	2,544,452	3,195,658	254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI	1FFE	80,039,005	75,009,485
				10,007,079	10,478,243						010392-EC-8	ALABAMA POWER CO SR UNSEC	1FFE	10,007,079	10,478,243

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				24,969,315	26,478,663						010392-FB-9	ALABAMA POWER CO SR UNSEC	1FFE	24,969,315	26,478,663
				9,431,043	9,943,931						11778B-AB-8	SKY GROUP FINANCE PLC CO.GUARNT	1GFE	9,431,043	9,943,931
				15,095,241	16,121,578						291011-AQ-7	EMERSON ELECTRIC CO SR UNSEC	1FFE	15,095,241	16,121,578
				18,065,710	19,925,933						377372-AE-7	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	18,065,710	19,925,933
				17,497,261	19,432,341						641423-BU-1	NEVADA POWER CO GENL REF MORT	1FFE	17,497,261	19,432,341
				17,125,858	18,461,427						744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	17,125,858	18,461,427
				9,975,004	10,806,182						907818-CX-4	UNION PACIFIC CORP SR UNSEC	1GFE	9,975,004	10,806,182
				5,467,284	5,953,131						532457-BC-1	ELI LILLY & CO SR UNSEC	1DFE	5,467,284	5,953,131
				3,632,863	3,552,219						404119-DB-2	HCA INC 5 3/4% Due 3/1/2035 MS1	2CFE	3,632,863	3,552,219
12776*UU9	CDX-NAIGS45 7-15	1*	100,000,000	27,935,409	29,741,268	10/02/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	1,277,840	1,597,829	049560-AG-0	ATMOS ENERGY CORP SR UNSEC	1FFE	26,657,569	28,143,439
				72,436,354	62,144,068						912810-RE-0	US TREASURY N/B United States Treasury No 3.62	1A	72,436,354	62,144,068
12776*UV7	CDX-NAIGS45 7-15	1*	150,000,000	46,846,845	50,600,212	10/02/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	1,910,313	2,396,744	002824-AV-2	ABBOTT LABORATORIES SR UNSEC	1EFE	44,936,532	48,203,468
				12,933,083	14,760,860						020002-AJ-0	ALLSTATE CORP SR UNSEC	2AFE	12,933,083	14,760,860
				9,097,330	7,989,520						546676-AV-9	LOUISVILLE GAS & ELEC 1ST MORTG	1FFE	9,097,330	7,989,520
				27,868,503	16,841,612						084423-AW-2	BERKLEY WR CORPORATION 3.15% Due 9/30/2061 MS30	1GFE	27,868,503	16,841,612
				9,978,717	10,018,774						12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC	1FFE	9,978,717	10,018,774
				29,425,791	25,937,663						377372-AJ-6	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	29,425,791	25,937,663
				12,467,001	13,620,059						341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	12,467,001	13,620,059
				2,449,381	2,513,226						695114-CL-0	PACIFICORP 1ST MORTG	2AFE	2,449,381	2,513,226
12776*UW5	CDX-NAIGS45 7-15	1*	200,000,000	27,547,083	22,797,138	10/02/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	2,547,083	3,195,658	06051G-HA-0	BANK OF AMERICA CORP SR UNSEC	1GFE	25,000,000	19,601,480
				114,113,423	91,750,891						478160-BV-5	JOHNSON & JOHNSON SR UNSEC	1AFE	114,113,423	91,750,891
				50,253,668	50,119,923						14040H-DJ-1	CAPITAL ONE FINANCIAL CO VAR % Due 1/30/2036 JJ30	2BFE	50,253,668	50,119,923
				2,997,866	3,240,300						976826-BE-6	WISCONSIN POWER & LIGHT SR UNSEC	2AFE	2,997,866	3,240,300
				8,365,693	8,157,967						491674-BP-1	KENTUCKY UTILITIES CO 5.85% Due 8/15/2055 FA15	1FFE	8,365,693	8,157,967
12776*UX3	CDX-NAIGS45 7-15	1*	100,000,000	98,836,914	86,781,423	10/03/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	1,282,801	1,597,829	912810-RC-4	US TREASURY N/B United States Treasury No 3.62	1A	97,554,113	85,183,594
				1,043,147	1,013,344						857477-DE-0	STATE STREET CORP VAR % Due 10/23/2036 A023	1DFE	1,043,147	1,013,344
				43,732	43,981						55354G-AQ-3	MSCI INC SERIES 144A	2CFE	43,732	43,981
				121,516	91,618						927804-FY-5	VIRGINIA ELEC & POWER CO SR UNSEC	2AFE	121,516	91,618
12776* UY1	CDX-NAIGS45 7-15	1*	75,000,000	18,391,483	18,659,939	10/03/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	962,100	1,198,372	49337W-AH-3	NATIONAL GRID USA SR UNSEC	2BFE	17,429,383	17,461,567
				13,658,483	14,417,150						744560-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT	1FFE	13,658,483	14,417,150
				20,002,774	20,894,760						976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC	1GFE	20,002,774	20,894,760
				23,977,836	24,666,552						44107T-BB-1	HOST HOTELS & RESORTS LP 5.7% Due 7/1/2034 JJ1	2BFE	23,977,836	24,666,552
TBD	CDX-NAHYS45 35-100	1*	99,494,231	153,126,962	87,921,762	10/06/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	17,778,585	18,028,683	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	135,348,377	69,893,079
12776*VA2	CDX-NAHYS45 35-100	1A	99,494,231	154,656,109	87,921,762	10/06/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	17,778,585	18,028,683	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	136,877,524	69,893,079
12776*VB0	CDX-NAHYS45 35-100	1A	24,873,558	9,299,601	9,527,744	10/06/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	4,444,646	4,507,170	037735-CE-5	APPALACHIAN POWER CO SR UNSEC	2AFE	4,854,955	5,020,574
				20,000,000	20,059,754						20765Q-AH-8	CONNECTICUT NATURAL GAS SR UNSEC	1GFE	20,000,000	20,059,754
12776*VC8	CDX-NAHYS45 35-100	1A	24,873,558	29,136,939	26,759,552	10/06/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	4,444,646	4,507,170	913017-BT-5	RTX CORP SR UNSEC	2AFE	24,692,293	22,252,382
12776*VD6	CDX-NAHYS45 35-100	1A	149,241,346	165,355,293	141,585,758	10/07/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	26,681,402	27,043,025	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	138,673,891	114,542,733
12776*VE4	CDX-NAHYS45 35-100	1A	49,747,115	44,571,656	40,403,214	10/07/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	8,893,801	9,014,342	44615Q-AX-2	HUNTINGTON BANCSHARES SERIES WI	2AFE	35,677,855	31,388,872

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				13,341,564	13,187,575						41068X-AK-6	HA SUSTAINABLE INF CAP 6% Due 3/15/2036 MS15	2CFE	13,341,564	13,187,575
12776*VF1	CDX-NAHYS45 35-100	1A	49,747,115	18,875,487	19,767,578	10/07/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	8,885,746	9,014,342	209111-EM-1	CON EDISON CO OF NY INC SR UNSEC	1GFE	9,989,741	10,753,236
				39,216,131	36,706,241						694476-AD-4	PACIFIC LIFECORP SR UNSEC	1GFE	39,216,131	36,706,241
12776*VG9	CDX-NAHYS45 35-100	1*	99,494,231	58,371,181	51,055,985	10/09/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	17,730,121	18,028,683	822582-BQ-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	40,641,060	33,027,302
				21,884,546	23,717,296						867229-AE-6	SUNCOR ENERGY INC SR UNSEC	2AFE	21,884,546	23,717,296
				37,791,461	37,280,937						244199-BM-6	DEERE & COMPANY 5.7% Due 1/19/2055 JJ19	1EFE	37,791,461	37,280,937
12776*VJ3	CDX-NAHYS45 35-100	1A	99,494,231	27,631,869	29,005,361	10/09/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	17,726,725	18,028,683	46625H-HF-0	JPMORGAN CHASE & CO SR UNSEC	1FFE	9,905,144	10,976,678
				41,480,542	42,618,772						907818-CS-5	UNION PACIFIC CORP SR UNSEC	1GFE	41,480,542	42,618,772
				64,286,077	33,491,777						912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	64,286,077	33,491,777
12776*VH7	CDX-NAHYS45 35-100	1A	149,241,346	174,396,219	168,635,752	10/10/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	26,485,107	27,043,025	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	147,911,112	141,592,727
12776*VK0	CDX-NAHYS45 35-100	1A	198,988,462	230,154,415	205,562,889	10/10/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	35,096,012	36,057,365	912810-RC-4	US TREASURY N/B United States Treasury No 3.62	1A	195,058,403	169,505,524
12776*VL8	CDX-NAHYS45 35-100	1A	198,988,462	191,083,057	171,499,279	10/10/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	35,074,773	36,057,365	912810-RC-4	US TREASURY N/B United States Treasury No 3.62	1A	156,008,284	135,441,914
				25,236,342	18,014,977						25468P-DN-3	TWDC ENTERPRISES 18 CORP CO.GUARNT	1FFE	25,236,342	18,014,977
				8,352,641	7,489,257						172967-MY-4	CITIGROUP INC 2.561% Due 5/1/2032 MN1	1GFE	8,352,641	7,489,257
				5,366,597	4,864,141						402479-CD-9	GULF POWER CO SR UNSEC	1FFE	5,366,597	4,864,141
12776*VM6	CDX-NAHYS45 35-100	1A	198,988,462	72,470,046	65,372,625	10/14/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	35,056,719	36,057,365	744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	37,413,327	29,315,260
				24,986,422	25,704,358						949746-JM-4	WELLS FARGO & COMPANY SR UNSEC	2AFE	24,986,422	25,704,358
				55,694,198	56,147,724						43849R-AK-1	HONEYWELL AEROSPACE INC 5.852% Due 3/16/2066 MS16	1GFE	55,694,198	56,147,724
				7,928,928	6,992,442						361448-BG-7	GATX CORP 1.9% Due 6/1/2031 JD1	2AFE	7,928,928	6,992,442
				28,223,669	25,236,914						29670G-AF-9	ESSENTIAL UTILITIES INC 2.4% Due 5/1/2031 MN1	2BFE	28,223,669	25,236,914
				28,411,255	19,397,285						00108W-AK-6	AEP TEXAS INC SERIES H	2AFE	28,411,255	19,397,285
				16,187,157	16,335,511						12803R-AM-6	CAIXABANK SA SERIES 144A	1GFE	16,187,157	16,335,511
12776*VN4	CDX-NAHYS45 35-100	1*	99,494,231	67,158,258	55,380,760	10/14/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	17,528,359	18,028,683	713448-DP-0	PEPSICO INC SR UNSEC	1EFE	49,629,899	37,352,077
				48,384,136	39,585,862						88579Y-AH-4	3M COMPANY SR UNSEC	2AFE	48,384,136	39,585,862
12776*VP9	CDX-NAHYS45 35-100	1*	198,988,462	232,924,975	217,595,472	10/15/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	35,423,805	36,057,365	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	197,501,170	181,538,107
TBD	CDX-NAHYS45 35-100	1*	149,241,346	109,677,136	105,789,275	10/15/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	26,561,465	27,043,025	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	83,115,671	78,746,250
				28,268,332	25,670,411						14448C-AL-8	CARRIER GLOBAL CORP SERIES WI	2AFE	28,268,332	25,670,411
				27,860,193	26,678,513						04316J-AP-4	ARTHUR J GALLAGHER & CO 5.55% Due 2/15/2055 FA15	2AFE	27,860,193	26,678,513
				10,109,562	9,823,393						14040H-DN-2	CAPITAL ONE FINANCIAL CO VAR % Due 9/11/2036 MS11	2AFE	10,109,562	9,823,393
TBD	CDX-NAHYS45 35-100	1*	99,494,231	45,800,075	46,176,296	10/15/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	17,707,643	18,028,683	842400-FA-6	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	28,092,432	28,147,613
				42,308,536	45,514,522						694476-AA-0	PACIFIC LIFE CORP SR UNSEC	1GFE	42,308,536	45,514,522
				13,697,794	8,721,040						210518-DN-3	CONSUMERS ENERGY CO 2.65% Due 8/15/2052 FA15	1FFE	13,697,794	8,721,040
				14,243,582	11,673,297						91324P-CX-8	UNITEDHEALTH GROUP INC SR UNSEC	1FFE	14,243,582	11,673,297
TBD	CDX-NAIGS45 7-15	1*	75,000,000	72,907,035	58,192,513	10/16/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	812,736	1,198,372	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	72,094,299	56,994,141
				2,149,251	1,230,901						341081-FX-0	FLORIDA POWER & LIGHT CO 3.15% Due 10/1/2049 AO1	1DFE	2,149,251	1,230,901

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
TBD	CDX-NAIGS45 7-15	1*	110,000,000	27,295,190	24,485,815	11/14/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	1,130,900	1,757,612	61747Y-EF-8	MORGAN STANLEY Flt % Due 9/16/2036 MS16	2AFE	26,164,290	22,728,203
				27,153,972	25,922,102						912834-UY-2	STRIPS Due 8/15/2049 At Mat	1A	27,153,972	25,922,102
				44,900,242	44,658,345						693475-CE-3	PNC FINANCIAL SERVICES VAR % Due 7/21/2036 JJ21	1GFE	44,900,242	44,658,345
				9,784,389	9,791,387						837004-BZ-2	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	9,784,389	9,791,387
				1,479,577	1,397,139						431282-AS-1	HIGHWOODS REALTY LP 3.05% Due 2/15/2030 FA15	2CFE	1,479,577	1,397,139
12776*VR5	CDX-NAHYS45 35-100	1*	49,747,115	28,424,993	27,733,446	11/19/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	8,748,852	9,014,342	912834-PM-4	STRIPS Due 8/15/2045 At Mat	1A	19,676,141	18,719,104
				13,932,309	14,208,078						404119-CB-3	HCA INC 3 1/2% Due 7/15/2051 JJ15	2CFE	13,932,309	14,208,078
				7,299,113	6,201,496						26442R-AB-7	DUKE ENERGY PROGRESS LLC 1ST MORTG	1FFE	7,299,113	6,201,496
				24,776	17,827						20030N-CC-3	COMCAST CORP CO.GUARNT	1GFE	24,776	17,827
				80,068	77,685						80281L-AY-1	SANTANDER UK GROUP HLDGS VAR % Due 9/22/2036 MS22	2AFE	80,068	77,685
12776*VS3	CDX-NAIGS45 7-15	1*	50,000,000	17,381,503	16,850,115	11/19/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	428,090	798,915	912834-TV-0	STRIPS Due 8/15/2048 At Mat	1A	16,953,413	16,051,200
				33,034,835	33,705,840						05572Y-HP-0	BOKF NA VAR % Due 11/6/2040 MN6	2AFE	33,034,835	33,705,840
12776*VT1	CDX-NAHYS45 25-35	1*	50,000,000	11,121,162	11,862,752	11/19/2025	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	6,084,193	7,315,824	632525-AY-7	NATIONAL AUSTRALIA BANK SERIES 144A	1GFE	5,036,969	4,546,928
				44,969,289	44,209,666						743674-BG-7	PROTECTIVE LIFE CORP SERIES 144A	1GFE	44,969,289	44,209,666
TBD	CDX-NAIGS45 7-15	1*	100,000,000	31,217,802	28,842,451	01/20/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	1,195,169	1,597,829	50540R-AY-8	LABORATORY CORP OF AMER 2.7% Due 6/1/2031 JD1	2BFE	30,022,633	27,244,622
				38,586,253	39,743,530						30225V-AQ-0	EXTRA SPACE STORAGE LP 2.4% Due 10/15/2031 AO15	2BFE	38,586,253	39,743,530
				24,686,316	24,268,210						571748-CF-7	MARSH & MCLENNAN COS INC 4.95% Due 3/15/2036 MS15	1GFE	24,686,316	24,268,210
				4,810,560	4,837,943						55354G-AQ-3	MSCI INC SERIES 144A	2CFE	4,810,560	4,837,943
				772,504	674,970						609207-AX-3	MONDELEZ INTERNATIONAL 1 1/2% Due 2/4/2031 FA4	2BFE	772,504	674,970
TBD	CDX-NAHYS45 25-35	1*	100,000,000	35,086,765	33,655,297	02/04/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	13,699,592	14,631,647	02344A-AA-6	AMCOR FLEXIBLES NORTH AM 2.69% Due 5/25/2031 MN25	2BFE	21,387,173	19,023,650
				29,767,873	26,803,671						04621W-AD-2	ASSURED GUARANTY US HLDG 3.15% Due 6/15/2031 JD15	2AFE	29,767,873	26,803,671
				24,749,886	22,027,170						370334-CQ-5	GENERAL MILLS INC 2 1/4% Due 10/14/2031 AO14	2BFE	24,749,886	22,027,170
				24,627,586	22,002,224						92343E-AM-4	VERISIGN INC 2.7% Due 6/15/2031 JD15	2CFE	24,627,586	22,002,224
				600,000	600,217						05971K-AW-9	BANCO SANTANDER SA 5.437% Due 4/15/2036 AO15	1GFE	600,000	600,217
TBD	CDX-NAHYS45 25-35	1*	50,000,000	16,535,882	15,999,714	02/11/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	6,893,890	7,315,824	760759-AX-8	REPUBLIC SERVICES INC 1.45% Due 2/15/2031 FA15	1GFE	9,641,992	8,683,890
				18,287,810	17,276,644						46188B-AA-0	INVITATION HOMES OP 2% Due 8/15/2031 FA15	2BFE	18,287,810	17,276,644
				1,511,388	1,095,507						097023-CF-0	BOEING CO SR UNSEC	2CFE	1,511,388	1,095,507
				3,215,998	3,218,035						115236-AM-3	BROWN & BROWN INC 5.55% Due 6/23/2035 JD23	2CFE	3,215,998	3,218,035
				15,202,263	15,205,503						05971K-AW-9	BANCO SANTANDER SA 5.437% Due 4/15/2036 AO15	1GFE	15,202,263	15,205,503
TBD	CDX-NAIGS45 7-15	1*	50,000,000	5,513,664	5,148,519	02/11/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	609,483	798,915	776743-AL-0	ROPER TECHNOLOGIES INC 1 3/4% Due 2/15/2031 FA15	2AFE	4,904,181	4,349,604
				24,999,799	24,905,590						189054-BC-2	CLOROX COMPANY 5 1/4% Due 5/15/2036 MN15	2BFE	24,999,799	24,905,590
				19,986,378	17,929,802						681919-BR-6	OMNICOM GROUP INC 2.4% Due 3/1/2031 MS1	2AFE	19,986,378	17,929,802
TBD	CDX-NAIGS45 7-15	1*	50,000,000	20,808,596	18,217,176	02/12/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	593,661	798,915	10112R-BE-3	BOSTON PROPERTIES INC 2.55% Due 4/1/2032 AO1	2BFE	20,214,935	17,418,261
				29,008,581	25,647,298						609207-AY-1	MONDELEZ INTERNATIONAL 1 7/8% Due 10/15/2032 AO15	2BFE	29,008,581	25,647,298

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				188,950	151,005						744448-CQ-2	PUBLIC SERVICE COLORADO 1ST MORTG	1EFE	188,950	151,005
TBD	CDX-NAHYS45 25-35	1*	50,000,000	9,210,464	9,864,402	02/12/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	6,787,096	7,315,824	023551-AM-6	HESS CORP SR UNSEC	1DFE	2,423,368	2,548,578
				4,318,550	3,905,093						225401-AP-3	UBS GROUP AG SERIES 144A	1FFE	4,318,550	3,905,093
				25,604,305	22,185,794						832696-AU-2	JM SMUCKER CO 2 1/8% Due 3/15/2032 MS15	2BFE	25,604,305	22,185,794
				17,933,893	17,549,772						749983-AC-6	RWE FINANCE US LLC SERIES 144A	2BFE	17,933,893	17,549,772
TBD	CDX-NAIGS45 7-15	1*	50,000,000	18,100,721	16,354,514	02/12/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	571,729	798,915	00774M-AY-1	AERCAP IRELAND CAP GLOBA 3.4% Due 10/29/2033 AO29	2AFE	17,528,992	15,555,599
				17,000,000	14,985,916						606822-BX-1	MITSUBISHI UFJ FIN GRP VAR % Due 7/20/2032 JJ20	1GFE	17,000,000	14,985,916
				15,500,000	13,726,178						606822-CB-8	MITSUBISHI UFJ FIN GRP 2.494% Due 10/13/2032 AO13	1GFE	15,500,000	13,726,178
TBD	CDX-NAHYS45 25-35	1*	50,000,000	21,739,435	19,653,554	02/12/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	6,743,354	7,315,824	10112R-BF-0	BOSTON PROPERTIES LP 2.45% Due 10/1/2033 AO1	2BFE	14,996,081	12,337,730
				18,525,000	18,167,004						49326E-EN-9	KEYCORP SERIES MTN	2BFE	18,525,000	18,167,004
				16,340,598	13,071,017						69351U-AU-7	PPL ELECTRIC UTILITIES 1ST MORTG	1EFE	16,340,598	13,071,017
TBD	CDX-NAHYS45 35-100	1*	49,747,115	24,925,388	23,491,936	02/13/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	8,954,755	9,014,342	225401-AU-2	UBS GROUP AG SERIES 144A	1FFE	15,970,633	14,477,594
				18,679,857	17,625,002						02666T-AE-7	AMERICAN HOMES 4 RENT 3 5/8% Due 4/15/2032 AO15	2BFE	18,679,857	17,625,002
				14,989,119	14,459,947						79588T-AE-0	SAMMONS FINANCIAL GROUP SERIES 144A	2AFE	14,989,119	14,459,947
TBD	CDX-NAHYS45 35-100	1*	49,747,115	23,888,327	22,485,692	02/17/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	8,938,248	9,014,342	29717P-AZ-0	ESSEX PORTFOLIO LP 2.55% Due 6/15/2031 JD15	2AFE	14,950,079	13,471,350
				14,300,000	12,636,820						60687Y-BU-2	MIZUHO FINANCIAL GROUP 2.564% Due 9/13/2031 MS13	2AFE	14,300,000	12,636,820
				12,801,925	11,488,954						67103H-AK-3	O REILLY AUTOMOTIVE INC 1 3/4% Due 3/15/2031 MS15	2BFE	12,801,925	11,488,954
				7,299,427	6,480,590						744573-AU-0	PUBLIC SERVICE ENTERPRIS 2.45% Due 11/15/2031 MN15	2BFE	7,299,427	6,480,590
TBD	CDX-NAHYS45 25-35	1*	50,000,000	20,966,870	20,661,312	02/17/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	6,625,216	7,315,824	00774M-AX-3	AERCAP IRELAND CAP GLOBA 3.3% Due 1/30/2032 JJ30	2AFE	14,341,654	13,345,488
				12,200,000	11,085,079						09659W-2P-8	BNP PARIBAS SERIES 144A	1GFE	12,200,000	11,085,079
				10,325,000	9,272,768						38141G-YB-4	GOLDMAN SACHS GROUP INC VAR % Due 4/22/2032 AO22	1FFE	10,325,000	9,272,768
				12,820,058	12,725,144						53079E-BR-4	LIBERTY MUTUAL GROUP INC SERIES 144A	2BFE	12,820,058	12,725,144
TBD	CDX-NAHYS45 35-100	1*	49,747,115	23,788,353	21,646,708	02/17/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	8,931,379	9,014,342	015271-AW-9	ALEXANDRIA REAL ESTATE E 2% Due 5/18/2032 MN18	2BFE	14,856,974	12,632,366
				14,804,151	13,889,741						361448-BJ-1	GATX CORP 3 1/2% Due 6/1/2032 JD1	2AFE	14,804,151	13,889,741
				4,981,858	4,485,614						62954H-BA-5	NXP BV NXP FDG NXP USA 2 1/2% Due 5/11/2031 MN11	2AFE	4,981,858	4,485,614
				13,106,768	13,203,654						361841-AR-0	GLP CAPITAL LP FIN II 3 1/4% Due 1/15/2032 JJ15	2CFE	13,106,768	13,203,654
TBD	CDX-NAIGS45 7-15	1*	50,000,000	56,078,142	55,441,242	02/18/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	572,475	798,915	822905-AT-2	SHELL FINANCE US INC SERIES 144A	1DFE	55,505,667	54,642,327
TBD	CDX-NAHYS45 25-35	1*	50,000,000	56,739,671	42,549,932	02/18/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	6,739,671	7,315,824	632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A	1GFE	50,000,000	35,234,108
TBD	CDX-NAIGS45 7-15	1*	50,000,000	50,493,083	49,793,596	02/19/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	556,568	798,915	002824-BX-7	ABBOTT LABORATORIES 5.6% Due 3/15/2066 MS15	1EFE	49,936,515	48,994,681
TBD	CDX-NAHYS45 35-100	1*	49,747,115	28,133,564	25,798,074	02/24/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	8,946,536	9,014,342	053484-AB-7	AVALONBAY COMMUNITIES 2.05% Due 1/15/2032 JJ15	1GFE	19,187,028	16,783,732
				15,012,350	12,813,081						174610-AW-5	CITIZENS FINANCIAL GROUP SERIES WI	2BFE	15,012,350	12,813,081
				15,547,115	13,861,467						693475-BA-2	PNC FINANCIAL SERVICES VAR % Due 4/23/2032 AO23	1GFE	15,547,115	13,861,467
TBD	CDX-NAHYS45 35-100	1*	49,747,115	13,955,635	13,481,101	02/26/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	8,926,253	9,014,342	03040W-AY-1	AMERICAN WATER CAPITAL C 2.3% Due 6/1/2031 JD1	2AFE	5,029,382	4,466,759

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				21,375,000	18,555,177						14040H-CG-8	CAPITAL ONE FINANCIAL CO VAR % Due 7/29/2032 JJ29	2BFE	21,375,000	18,555,177
				23,137,267	22,785,958						113004-AC-9	BROOKFIELD ASSET MANAGEM 5.298% Due 1/15/2036 JJ15	1GFE	23,137,267	22,785,958
TBD	CDX-NAHYS45 35-100	1*	49,747,115	16,056,422	15,104,683	03/05/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	8,848,736	9,014,342	008513-AC-7	AGREE LP 2.6% Due 6/15/2033 JD15	2AFE	7,207,686	6,090,341
				14,432,279	12,244,219						015271-AV-1	ALEXANDRIA REAL ESTATE E 1 7/8% Due 2/1/2033 FA1	2BFE	14,432,279	12,244,219
				22,405,840	20,286,108						962166-CA-0	WEYERHAEUSER CO 3 3/8% Due 3/9/2033 MS9	2BFE	22,405,840	20,286,108
				5,267,522	5,173,695						133131-BB-7	CAMDEN PROPERTY TRUST 4.9% Due 1/15/2034 JJ15	1GFE	5,267,522	5,173,695
TBD	CDX-NAHYS45 35-100	1*	99,494,231	39,808,563	37,781,895	03/09/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	17,458,563	18,028,683	38141G-YJ-7	GOLDMAN SACHS GROUP INC VAR % Due 7/21/2032 JJ21	2AFE	22,350,000	19,753,212
				25,000,000	22,301,640						55608J-AZ-1	MACQUARIE GROUP LTD SERIES 144A	1FFE	25,000,000	22,301,640
				21,402,585	18,874,414						824348-BN-5	SHERWIN WILLIAMS CO 2.2% Due 3/15/2032 MS15	2BFE	21,402,585	18,874,414
				9,079,011	8,135,684						49427R-AR-3	KILROY REALTY LP 2.65% Due 11/15/2033 MN15	2CFE	9,079,011	8,135,684
				9,641,690	9,069,313						808513-CA-1	CHARLES SCHWAB CORP 2.9% Due 3/3/2032 MS3	1FFE	9,641,690	9,069,313
				9,924,556	9,066,642						78409V-BK-9	S&P GLOBAL INC SERIES WI	1GFE	9,924,556	9,066,642
				543,691	535,393						11120V-AP-8	BRIXMOR OPERATING PART 4.85% Due 2/15/2033 FA15	2BFE	543,691	535,393
TBD	CDX-NAHYS45 25-35	1*	50,000,000	32,371,914	34,374,208	03/09/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	5,867,210	7,315,824	16411Q-AS-0	CHENIERE ENERGY PARTNERS 5 3/4% Due 8/15/2034 FA15	2BFE	26,504,704	27,058,384
				23,896,700	23,490,938						49338L-AG-8	KEYSIGHT TECHNOLOGIES 4.95% Due 10/15/2034 AO15	2AFE	23,896,700	23,490,938
TBD	CDX-NAIGS45 7-15	1*	50,000,000	12,004,637	12,445,409	03/11/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	412,774	798,915	87264A-DF-9	T MOBILE USA INC 5.15% Due 4/15/2034 AO15	2AFE	11,591,863	11,646,494
				20,265,450	20,403,689						03740M-AD-2	AON NORTH AMERICA INC 5.45% Due 3/1/2034 MS1	2AFE	20,265,450	20,403,689
				18,916,886	18,874,704						21871X-AS-8	COREBRIDGE FINANCIAL INC 5 3/4% Due 1/15/2034 JJ15	2AFE	18,916,886	18,874,704
TBD	CDX-NAHYS45 35-100	1*	49,747,115	21,034,839	20,358,563	03/12/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 35-100, REC. 5% FIXED RATE	8,688,078	9,014,342	260543-CK-7	DOW CHEMICAL CO/THE SR UNSEC	2CFE	12,346,761	11,344,221
				19,913,275	19,842,674						361841-AT-6	GLP CAPITAL LP FIN II 5 5/8% Due 9/15/2034 MS15	2CFE	19,913,275	19,842,674
				16,715,777	16,869,310						682680-CE-1	ONEOK INC 5.05% Due 11/1/2034 MN1	2BFE	16,715,777	16,869,310
TBD	CDX-NAIGS45 7-15	1*	50,000,000	50,224,325	49,609,637	03/20/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	168,799	798,915	23338V-BA-3	DTE ELECTRIC CO SERIES B	1FE	50,055,526	48,810,722
TBD	CDX-NAHYS45 25-35	1*	150,000,000	171,503,224	175,287,046	06/05/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	21,283,915	21,947,471	229917-AA-7	CUMBERLAND COMB CYCLE GE 5.821% Due 5/15/2056 MN15	1CFE	150,219,309	153,339,575
TBD	CDX-NAHYS45 25-35	1*	50,000,000	32,013,373	31,592,248	06/08/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	7,107,427	7,315,824	38141G-D4-3	GOLDMAN SACHS GROUP INC VAR % Due 10/21/2036 AO21	1FFE	24,905,946	24,276,424
				24,992,902	25,018,837						051473-AF-3	AUGUSTA SPINCO CORPORATI 5.245% Due 3/23/2036 MS23	2BFE	24,992,902	25,018,837
TBD	CDX-NAHYS45 25-35	1*	50,000,000	31,959,883	31,858,155	06/08/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	7,107,427	7,315,824	285039-AP-8	ELECTRICITE DE FRANCE SA SERIES 144A	2AFE	24,852,456	24,542,331
				24,931,203	25,022,068						001055-CH-3	AFLAC INC 5.15% Due 5/14/2036 MN14	1GFE	24,931,203	25,022,068
TBD	CDX-NAHYS45 25-35	1*	50,000,000	32,037,377	32,734,162	06/08/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	7,107,427	7,315,824	25278X-BC-2	DIAMONDBACK ENERGY INC 5.55% Due 4/1/2035 AO1	2BFE	24,929,950	25,418,338
				25,085,633	24,843,290						67103H-AP-2	O REILLY AUTOMOTIVE INC 5.1% Due 3/12/2036 MS12	2BFE	25,085,633	24,843,290
TBD	CDX-NAHYS45 25-35	1*	50,000,000	56,652,974	57,395,018	06/09/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	7,086,847	7,315,824	79588T-AG-5	SAMMONS FINANCIAL GROUP SERIES 144A	2AFE	49,566,127	50,079,194
TBD	CDX-NAHYS45 25-35	1*	50,000,000	59,244,516	58,503,371	06/09/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	7,067,097	7,315,824	606822-DL-5	MITSUBISHI UFJ FIN GRP VAR % Due 4/24/2036 AO24	1GFE	52,177,419	51,187,547
TBD	CDX-NAHYS45 25-35	1*	50,000,000	27,105,768	26,083,675	06/10/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	7,105,768	7,315,824	74977R-DP-6	COOPERATIEVE RABOBANK UA SERIES 144A	1GFE	20,000,000	18,767,851

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				29,903,463	29,799,355						404119-DL-0	HCA INC 5.3% Due 5/15/2036 MN15	2CFE	29,903,463	29,799,355
TBD	CDX-NAIGS45 7-15	1*	50,000,000	20,577,871	20,657,108	06/10/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	739,055	798,915	04316J-AN-9	ARTHUR J GALLAGHER & CO 5.15% Due 2/15/2035 FA15	2AFE	19,838,816	19,858,193
				29,765,949	29,039,444						55354G-AS-9	MSCI INC 5.15% Due 3/15/2036 MS15	2CFE	29,765,949	29,039,444
TBD	CDX-NAIGS45 7-15	1*	50,000,000	20,739,055	21,160,745	06/10/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	739,055	798,915	052528-AV-8	AUST & NZ BANKING GROUP SERIES 144A	1GFE	20,000,000	20,361,830
				29,687,008	29,583,004						12505B-AM-2	CBRE SERVICES INC 5 1/4% Due 6/1/2036 JD1	2AFE	29,687,008	29,583,004
TBD	CDX-NAHYS45 25-35	1*	50,000,000	27,023,133	24,283,676	06/10/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAHYS45 25-35, REC. 5% FIXED RATE	7,095,886	7,315,824	68389X-BE-4	ORACLE CORP SR UNSEC	2BFE	19,927,247	16,967,852
				30,155,136	29,878,392						87612G-AS-0	TARGA RESOURCES CORP 5.4% Due 7/30/2036 JJ30	2BFE	30,155,136	29,878,392
TBD	CDX-NAIGS45 7-15	1*	50,000,000	17,065,004	16,464,607	06/16/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	802,713	798,915	50212Y-AF-1	LPL HOLDINGS INC SERIES 144A	2CFE	16,262,291	15,665,692
				18,169,211	17,010,478						05565E-CB-9	BMW US CAPITAL LLC SERIES 144A	1FFE	18,169,211	17,010,478
				15,474,180	13,971,718						31428X-DH-6	FEDEX CORP SERIES WI	2BFE	15,474,180	13,971,718
TBD	CDX-NAIGS45 7-15	1*	50,000,000	9,631,018	10,111,190	06/16/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	801,225	798,915	456837-BH-5	ING GROEP NV 6.114% Due 9/11/2034 MS11	1GFE	8,829,793	9,312,275
				24,739,556	25,142,218						690742-AP-6	OWENS CORNING 5.7% Due 6/15/2034 JD15	2AFE	24,739,556	25,142,218
				16,980,747	17,318,151						16411R-AN-9	CHENIERE ENERGY INC 5.65% Due 4/15/2034 A015	2BFE	16,980,747	17,318,151
TBD	CDX-NAIGS45 7-15	1*	50,000,000	16,910,856	16,584,565	06/17/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	770,431	798,915	07274N-AZ-6	BAYER US FINANCE II LLC CO.GUARNT	2BFE	16,140,425	15,785,650
				2,603,095	2,264,127						29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A	1FFE	2,603,095	2,264,127
				17,229,882	17,464,448						29717P-BA-4	ESSEX PORTFOLIO LP 5 1/2% Due 4/1/2034 AO1	2AFE	17,229,882	17,464,448
				13,290,330	13,374,164						573284-BA-3	MARTIN MARIETTA MATERIAL 5.15% Due 12/1/2034 JD1	2BFE	13,290,330	13,374,164
TBD	CDX-NAIGS45 7-15	1*	50,000,000	15,775,162	15,584,822	06/22/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	821,529	798,915	92277G-BA-4	VENTAS REALTY LP 5% Due 1/15/2035 JJ15	2AFE	14,953,633	14,785,907
				15,081,584	15,178,161						03027X-CM-0	AMERICAN TOWER CORP 5.4% Due 1/31/2035 JJ31	2AFE	15,081,584	15,178,161
				19,753,953	19,680,085						260543-DL-4	DOW CHEMICAL CO THE 5.35% Due 3/15/2035 MS15	2CFE	19,753,953	19,680,085
TBD	CDX-NAIGS45 7-15	1*	50,000,000	20,802,096	21,219,239	06/23/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	802,096	798,915	606822-DH-4	MITSUBISHI UFJ FIN GRP 5.574% Due 1/16/2036 JJ16	1GFE	20,000,000	20,420,324
				14,723,104	14,922,076						053484-AG-6	AVALONBAY COMMUNITIES 5% Due 8/1/2035 FA1	1GFE	14,723,104	14,922,076
				14,853,309	14,958,572						55336V-CC-2	MPLX LP 5.4% Due 9/15/2035 MS15	2BFE	14,853,309	14,958,572
TBD	CDX-NAIGS45 7-15	1*	50,000,000	20,746,130	21,148,285	06/24/2026	12/20/2030	CREDIT DEFAULT SWAP ON CDX-NAIGS45 7-15, REC. 1% FIXED RATE	798,092	798,915	883203-CE-9	TEXTRON INC 5 1/2% Due 5/15/2035 MN15	2BFE	19,948,038	20,349,370
				14,960,729	14,572,569						776696-AM-8	ROPER TECHNOLOGIES INC 5.1% Due 9/15/2035 MS15	2BFE	14,960,729	14,572,569
				14,810,592	14,630,875						548661-EX-1	LOWE S COS INC 4.85% Due 10/15/2035 AO15	2AFE	14,810,592	14,630,875
TBD	Treasury Total Return Swap	1*	212,937,845	18,383,194	29,987,043	05/13/2025	05/14/2027	Treasury Total Return SwapT 3 08/15/2052 (912810TJ7)		(307,500)	74251V-AA-0	PRINCIPAL FINANCIAL GRP CO.GUARNT	1GFE	18,383,194	30,294,543
				26,907,666	27,503,789						283677-AW-2	EL PASO ELECTRIC CO SR UNSEC	2BFE	26,907,666	27,503,789
				12,712,790	12,585,242						58933Y-CA-1	MERCK & CO INC 5 1/2% Due 3/15/2046 MS15	1EFE	12,712,790	12,585,242
91278*MY7	Treasury Total Return Swap	1*	175,926,105	44,927,477	29,137,645	05/15/2025	05/18/2028	Treasury Total Return SwapT 4.125 08/15/53 (912810TT5)		(510,610)	363576-AB-5	ARTHUR J GALLAGHER & CO 3 1/2% Due 5/20/2051 MN20	2AFE	44,927,477	29,648,255
				3,001,534	2,644,113						92343V-FL-3	VERIZON COMMUNICATIONS 1 1/2% Due 9/18/2030 MS18	2AFE	3,001,534	2,644,113
46685#AB7	Treasury Total Return Swap	1*	91,299,253	29,110,387	28,351,514	11/17/2025	11/17/2028	Treasury Total Return SwapT 4.125 08/15/53 (912810TT5)		(286,699)	828807-DY-0	SIMON PROPERTY GROUP LP 4 3/4% Due 9/26/2034 MS26	1GFE	29,110,387	28,638,213
TBD	Treasury Total Return Swap	1*	175,671,616	47,021,172	45,517,456	06/03/2026	05/18/2028	Treasury Total Return SwapT 4.125 08/15/53 (912810TT5)		(567,594)	548661-EM-5	LOWE S COS INC 5 5/8% Due 4/15/2053 A015	2AFE	47,021,172	46,085,050

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
TBD	ETF Total Return Swap	1*	9,999,965	4,857,428	4,846,952	06/05/2026	07/06/2026	ETF Total Return SwapJAAA.US	(15,820)	(15,820)	361448-AY-9	GATX CORP SR UNSEC	2AFE	4,873,248	4,862,772
				5,142,733	5,169,180						708653-AA-8	PENN-AMER WATER CO GENL REF MORT	1E	5,142,733	5,169,180
TBD	ETF Total Return Swap	1*	10,001,882	5,055,847	5,045,103	06/05/2026	07/06/2026	ETF Total Return SwapLQD.US	57,644	57,644	361448-AY-9	GATX CORP SR UNSEC	2AFE	4,998,203	4,987,459
				5,001,798	4,999,949						871829-BC-0	SYSCO CORP CO.GUARNT	2BFE	5,001,798	4,999,949
91278*DK7	Treasury Bond Forward	1A	50,000,000	14,972,609	5,381,965	07/06/2023	07/10/2026	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(8,118,576)	097023-CJ-2	BOEING CO SR UNSEC	2CFE	14,972,609	13,500,541
				35,140,437	35,711,721						969457-CP-3	WILLIAMS COMPANIES INC 5.6% Due 3/15/2035 MS15	2BFE	35,140,437	35,711,721
91278*EC4	Treasury Bond Forward	1A	50,000,000	14,976,762	6,464,668	07/06/2023	07/10/2026	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(8,113,262)	30161N-AQ-4	EXELON CORP SR UNSEC	2BFE	14,976,762	14,577,930
				37,414,827	25,436,355						251566-AA-3	DEUTSCHE TELEKOM AG SERIES 144A	1GFE	37,414,827	25,436,355
91278*DN1	Treasury Bond Forward	1*	50,000,000	47,840,070	25,762,838	07/07/2023	07/13/2026	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(7,748,881)	912810-TA-6	US TREASURY N/B 1 3/4% Due 8/15/2041 FA15	1A	47,840,070	33,511,719
				2,903,386	3,137,336						476556-CP-8	JERSEY CENTRAL PWR & LT SR UNSEC	2AFE	2,903,386	3,137,336
91278*JU9	Treasury Bond Forward	1C	50,000,000	47,259,494	25,508,838	07/10/2023	07/13/2026	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(7,502,617)	912810-TA-6	US TREASURY N/B 1 3/4% Due 8/15/2041 FA15	1A	47,259,494	33,011,455
				2,988,295	2,884,695						036752-BA-0	ELEVANCE HEALTH INC 5.65% Due 6/15/2054 JD15	2AFE	2,988,295	2,884,695
91278*DP6	Treasury Bond Forward	1B	50,000,000	48,434,875	25,946,904	07/11/2023	07/13/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(7,564,815)	912810-TA-6	US TREASURY N/B 1 3/4% Due 8/15/2041 FA15	1A	48,434,875	33,511,719
				2,500,000	2,552,825						783186-NH-8	RUTGERS NJ ST UNIV Rutgers The State Univers 5.66	1EFE	2,500,000	2,552,825
91278*ED2	Treasury Bond Forward	1A	50,000,000	48,842,145	25,892,795	07/12/2023	07/13/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(7,618,924)	912810-TA-6	US TREASURY N/B 1 3/4% Due 8/15/2041 FA15	1A	48,842,145	33,511,719
				1,724,437	1,582,752						783186-NH-8	RUTGERS NJ ST UNIV Rutgers The State Univers 5.66	1EFE	1,724,437	1,582,752
91278*DV3	Treasury Bond Forward	1A	50,000,000	50,299,716	28,145,079	07/14/2023	07/20/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(8,319,765)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,299,716	36,464,844
91278*DW1	Treasury Bond Forward	1A	50,000,000	50,307,717	28,109,393	07/14/2023	07/20/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(8,355,451)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,307,717	36,464,844
91278*DX9	Treasury Bond Forward	1A	50,000,000	50,304,517	28,324,845	07/17/2023	07/20/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(8,139,999)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,304,517	36,464,844
91278*DY7	Treasury Bond Forward	1A	50,000,000	50,304,517	28,311,767	07/17/2023	07/20/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(8,153,077)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,304,517	36,464,844
91278*DZ4	Treasury Bond Forward	1A	100,000,000	100,597,830	55,423,309	07/20/2023	07/24/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(17,506,379)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	100,597,830	72,929,688
91278*EA8	Treasury Bond Forward	1A	50,000,000	50,304,517	28,203,452	07/20/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(8,261,392)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,304,517	36,464,844
91278*EF7	Treasury Bond Forward	1E	50,000,000	45,956,556	28,257,842	07/24/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(8,207,002)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	45,956,556	36,464,844
				4,684,488	5,061,956						476556-CP-8	JERSEY CENTRAL PWR & LT SR UNSEC	2AFE	4,684,488	5,061,956
91278*CX0	Treasury Bond Forward	1A	50,000,000	50,305,080	28,371,190	07/25/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(8,093,654)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,305,080	36,464,844
91278*EG5	Treasury Bond Forward	1A	50,000,000	50,000,174	39,689,597	07/26/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(8,079,968)	13063B-N8-1	CALIFORNIA ST State of California 4.988 04/0	1DFE	50,000,174	47,769,565
91278*EJ9	Treasury Bond Forward	1A	50,000,000	50,344,887	39,546,398	07/27/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(8,129,437)	796253-Z2-1	SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 4.42	1DFE	50,344,887	47,675,835
91278*EL4	Treasury Bond Forward	1A	50,000,000	50,251,049	40,360,232	07/27/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(7,708,165)	79467B-CN-3	SALES TAX SECURITIZATION CORP SERIES A	1BFE	50,251,049	48,068,397
91278*EP5	Treasury Bond Forward	1G	50,000,000	15,000,000	7,847,318	07/27/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(7,419,322)	57419T-5S-6	MARYLAND ST CMNTY DEV ADMIN DE SERIES F	1BFE	15,000,000	15,266,640
				35,918,540	27,081,737						461070-AN-4	INTERSTATE POWER & LIGHT SR UNSEC	2AFE	35,918,540	27,081,737
91278*EM2	Treasury Bond Forward	2A	50,000,000	50,000,000	41,584,076	07/27/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(7,195,404)	231266-LF-2	CURATORS OF THE UNIV OF MISSOU University of Missouri 4.874 1	1BFE	50,000,000	48,779,480
91278*CZ5	Treasury Bond Forward	1A	50,000,000	48,253,078	33,088,189	07/28/2023	08/02/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(7,363,457)	912810-TH-1	US TREASURY N B 3 1/8% Due 5/15/2042 MN15	1A	48,253,078	40,451,646
				1,872,163	1,705,287						783186-NH-8	RUTGERS NJ ST UNIV Rutgers The State Univers 5.66	1EFE	1,872,163	1,705,287
91278*DC5	Treasury Bond Forward	1E	50,000,000	5,199,066	(2,416,505)	08/01/2023	08/02/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(7,132,563)	035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO.GUARNT	1GFE	5,199,066	4,716,058

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
.....	.....	.....	.....	17,884,703	14,889,757	.....	.....	.....	.....	.....	235241-LW-4	DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 5.02	1BFE	17,884,703	14,889,757
.....	.....	.....	.....	28,970,000	28,431,161	.....	.....	.....	.....	.....	650117-AA-2	NEW YORK TRANSPRTN DEV CORP LE 4.248% Due 9/1/2035 MS1	1EFE	28,970,000	28,431,161
91278*DD3	Treasury Bond Forward	2A	50,000,000	50,000,000	39,395,569	08/01/2023	08/02/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(7,055,944)	04365X-AA-6	ASCOT GROUP LTD SERIES 144A	2AFE	50,000,000	46,451,513
91278*EN0	Treasury Bond Forward	1D	100,000,000	100,007,743	81,872,085	08/01/2023	02/03/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(14,299,165)	249218-BC-1	DENVER CO PUBLIC SCHS COPS Denver City & County Scho 4.24	1DFE	100,007,743	96,171,250
91278*HF4	Treasury Bond Forward	1F	100,000,000	75,810,000	59,028,984	08/01/2023	02/03/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(13,876,924)	544351-RH-4	LOS ANGELES CA SERIES A	1DFE	75,810,000	72,905,908
.....	.....	.....	.....	24,190,000	24,166,821	.....	.....	.....	.....	.....	79876C-BL-1	SAN MARCOS CA REDEV AGY SUCCES San Marcos Redevelopment 4.85	1CFE	24,190,000	24,166,821
91278*DE1	Treasury Bond Forward	1D	50,000,000	50,000,000	38,073,982	08/01/2023	02/03/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(6,841,526)	650119-AR-1	NEW YORK UNIVERSITY UNSEC	1DFE	50,000,000	44,915,508
91278*DF8	Treasury Bond Forward	2C	50,000,000	46,119,021	32,005,905	08/02/2023	02/04/2028	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(6,286,687)	235241-LW-4	DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 5.02	1BFE	46,119,021	38,292,592
.....	.....	.....	.....	8,591,331	9,009,058	.....	.....	.....	.....	.....	845743-BL-6	SOUTHWESTERN PUBLIC SERV SR UNSEC	2BFE	8,591,331	9,009,058
91278*DG6	Treasury Bond Forward	2B	50,000,000	23,123,375	17,722,122	08/02/2023	08/02/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(6,231,594)	38141G-A9-5	GOLDMAN SACHS GROUP INC 5.851% Due 4/25/2035 A025	2AFE	23,123,375	23,953,716
.....	.....	.....	.....	22,831,940	22,509,516	.....	.....	.....	.....	.....	30036F-AD-3	EVERGY KANSAS CENTRAL 5 1/4% Due 3/15/2035 MS15	1FFE	22,831,940	22,509,516
.....	.....	.....	.....	4,994,083	5,105,435	.....	.....	.....	.....	.....	404119-CU-1	HCA INC 5.6% Due 4/1/2034 A01	2CFE	4,994,083	5,105,435
91278*EQ3	Treasury Bond Forward	3A	50,000,000	44,800,000	36,962,913	08/02/2023	02/04/2028	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,779,714)	915137-5R-0	UNIV OF TEXAS TX University of Texas Syste 4.79	1AFE	44,800,000	42,742,627
.....	.....	.....	.....	5,989,880	5,925,035	.....	.....	.....	.....	.....	09659T-2A-8	BNP PARIBAS SUBORD	2AFE	5,989,880	5,925,035
91278*ER1	Treasury Bond Forward	1A	50,000,000	55,007,015	42,423,761	08/02/2023	02/04/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(6,069,582)	00287Y-CY-3	ABBVIE INC SERIES WI	1GFE	55,007,015	48,493,343
91278*ES9	Treasury Bond Forward	1E	100,000,000	33,088,989	21,393,926	08/03/2023	02/04/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(10,895,876)	007110-AD-1	ADMINISTRATORS OF THE TULANE E 5 1/4% Due 2/15/2048 FA15	1EFE	33,088,989	32,289,802
.....	.....	.....	.....	25,000,000	23,358,835	.....	.....	.....	.....	.....	914729-QP-6	UNIV OF N TEXAS TX University of North Texas 4.83	1CFE	25,000,000	23,358,835
.....	.....	.....	.....	11,516,746	11,065,990	.....	.....	.....	.....	.....	674599-DD-4	OCCIDENTAL PETROLEUM COR 7 1/2% Due 5/1/2031 MN1	2CFE	11,516,746	11,065,990
.....	.....	.....	.....	23,510,000	23,961,691	.....	.....	.....	.....	.....	57587G-TN-5	MASSACHUSETTS ST HSG FIN AGY H SERIES 226	1BFE	23,510,000	23,961,691
.....	.....	.....	.....	6,998,967	8,149,403	.....	.....	.....	.....	.....	097023-AG-0	BOEING CO SR UNSEC	2CFE	6,998,967	8,149,403
91278*ET7	Treasury Bond Forward	2A	50,000,000	36,982,956	27,254,237	08/03/2023	02/04/2028	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,134,100)	026874-DA-2	AMERICAN INTL GROUP SR UNSEC	2AFE	36,982,956	32,388,337
.....	.....	.....	.....	13,031,624	12,516,786	.....	.....	.....	.....	.....	438516-CT-1	HONEYWELL INTERNATIONAL 5 1/4% Due 3/1/2054 MS1	1FFE	13,031,624	12,516,786
91278*EU4	Treasury Bond Forward	2B	50,000,000	26,000,000	17,631,832	08/03/2023	02/04/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,301,518)	35561R-AA-5	FRED HUTCH CNCR CTR SERIES 2022	1FFE	26,000,000	22,933,350
.....	.....	.....	.....	20,000,000	18,674,492	.....	.....	.....	.....	.....	59333A-MC-2	MIAMI-DADE CNTY FL EDUCTNL FAC Miami-Dade County Educati 5.07	1GFE	20,000,000	18,674,492
.....	.....	.....	.....	4,096,358	3,786,973	.....	.....	.....	.....	.....	720186-AH-8	PIEDMONT NATURAL GAS CO SR UNSEC	2AFE	4,096,358	3,786,973
91278*EW0	Treasury Bond Forward	3C	50,000,000	20,000,000	14,021,220	08/03/2023	02/04/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,685,332)	73358W-EK-6	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 4.92	1DFE	20,000,000	18,706,552
.....	.....	.....	.....	30,014,228	27,339,930	.....	.....	.....	.....	.....	597749-7F-1	MIDLAND TX SERIES A	1BFE	30,014,228	27,339,930
91278*EX8	Treasury Bond Forward	2B	100,000,000	34,676,304	27,851,171	08/03/2023	05/04/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(9,309,104)	983024-AN-0	WYETH LLC CO.GUARNT	1FFE	34,676,304	37,160,275
.....	.....	.....	.....	29,182,582	28,151,841	.....	.....	.....	.....	.....	87264A-CW-3	T MOBILE USA INC 5.65% Due 1/15/2053 JJ15	2AFE	29,182,582	28,151,841
.....	.....	.....	.....	7,975,336	8,909,641	.....	.....	.....	.....	.....	25468P-BW-5	TWDC ENTERPRISES 18 CORP CO.GUARNT	1FFE	7,975,336	8,909,641
.....	.....	.....	.....	28,222,747	27,614,912	.....	.....	.....	.....	.....	05330G-AA-2	AUTORIDAD CANAL DE PANAM SR UNSEC	2AFE	28,222,747	27,614,912
91278*FC3	Treasury Bond Forward	2A	50,000,000	14,685,353	10,324,276	08/03/2023	02/04/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,547,738)	55261F-AR-5	M&T BANK CORPORATION VAR % Due 1/27/2034 JJ27	2AFE	14,685,353	14,872,014
.....	.....	.....	.....	15,495,019	15,760,856	.....	.....	.....	.....	.....	639057-AH-1	NATWEST GROUP PLC VAR % Due 3/2/2034 MS2	1GFE	15,495,019	15,760,856

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				20,309,379	20,354,519						260003-AK-4	DOVER CORP SR UNSEC	2AFE	20,309,379	20,354,519
91278*FA7	Treasury Bond Forward	2B	100,000,000	24,805,469	17,087,597	08/03/2023	05/04/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(9,361,818)	25243Y-AH-2	DIAGEO CAPITAL PLC CO.GUARNT	1GFE	24,805,469	26,449,415
				26,870,000	28,173,872						64966S-NH-5	NEW YORK NY SERIES H	1CFE	26,870,000	28,173,872
				11,923,736	13,386,910						962166-BR-4	WEYERHAEUSER CO SR UNSEC	2BFE	11,923,736	13,386,910
				15,244,273	16,841,885						012873-AK-1	ENCANA CORP CO.GUARNT	2CFE	15,244,273	16,841,885
				14,634,705	14,599,650						03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO.GUARNT	2BFE	14,634,705	14,599,650
				6,531,050	6,554,449						65473P-BB-0	NISOURCE INC 5.3% Due 5/18/2036 MN18	2BFE	6,531,050	6,554,449
91278*FB5	Treasury Bond Forward	1E	50,000,000	10,624,073	6,581,114	08/07/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,753,118)	927804-FE-9	VIRGINIA ELEC & POWER CO SR UNSEC	2AFE	10,624,073	11,334,232
				20,728,339	23,292,048						74727P-AL-5	STATE OF QATAR SR UNSEC	1CFE	20,728,339	23,292,048
				18,717,822	19,135,169						404119-CU-1	HCA INC 5.6% Due 4/1/2034 A01	2CFE	18,717,822	19,135,169
91278*FD1	Treasury Bond Forward	2A	50,000,000	14,808,847	10,473,667	08/07/2023	02/09/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,893,291)	94106L-AG-4	WASTE MANAGEMENT INC CO.GUARNT	1GFE	14,808,847	15,366,958
				19,781,283	16,570,455						361448-AX-1	GATX CORP SR UNSEC	2AFE	19,781,283	16,570,455
				15,507,601	11,050,997						23291K-AK-1	DH EUROPE FINANCE II 3.4% Due 11/15/2049 MN15	1GFE	15,507,601	11,050,997
91278*FE9	Treasury Bond Forward	2A	100,000,000	44,581,270	34,374,100	08/07/2023	05/04/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(9,613,129)	452227-JN-2	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.62 06/15/2	1FFE	44,581,270	43,987,229
				13,342,041	14,038,453						583334-AB-3	WESTROCK MWV LLC CO.GUARNT	2BFE	13,342,041	14,038,453
				22,935,000	20,229,861						35561R-AA-5	FRED HUTCH CNCR CTR SERIES 2022	1FFE	22,935,000	20,229,861
				19,201,688	21,303,579						26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	19,201,688	21,303,579
91278*FF6	Treasury Bond Forward	2B	50,000,000	29,957,454	25,550,209	08/08/2023	05/04/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(5,346,662)	913017-BS-7	RTX CORP SR UNSEC	2AFE	29,957,454	30,896,871
				20,715,521	21,017,655						89566E-AD-0	TRISTATE GEN&TRANS ASSN 1ST MORTG	2AFE	20,715,521	21,017,655
91278*FG4	Treasury Bond Forward	3A	50,000,000	30,520,000	24,211,857	08/08/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(5,061,828)	283062-FN-2	EL DORADO CA IRR DIST REVENUE SERIES A	1CFE	30,520,000	29,273,685
				19,577,059	20,552,846						039483-AU-6	ARCHER DANIELS SR UNSEC	1FFE	19,577,059	20,552,846
91278*JA3	Treasury Bond Forward	1G	100,000,000	33,953,196	24,827,841	08/08/2023	11/09/2026	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(10,814,198)	731020-AA-4	POLAR TANKERS INC CO.GUARNT	1FFE	33,953,196	35,642,039
				44,496,063	46,175,925						760759-AF-7	REPUBLIC SERVICES INC SR UNSEC	1GFE	44,496,063	46,175,925
				20,584,586	20,443,115						142339-AN-0	CARLISLE COS INC 5 1/4% Due 9/15/2035 MS15	2BFE	20,584,586	20,443,115
				391,116	396,262						26875P-AQ-4	EOG RESOURCES INC SR UNSEC	1GFE	391,116	396,262
				599,172	542,971						03027X-BC-3	AMERICAN TOWER CORP 2.1% Due 6/15/2030 JD15	2AFE	599,172	542,971
91278*FH2	Treasury Bond Forward	2B	50,000,000	26,000,000	20,376,445	08/08/2023	05/04/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(5,147,409)	73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31	1DFE	26,000,000	25,523,854
				24,745,810	26,315,700						92931D-AE-2	PL UK DISTR/WESTERN PWR SR UNSEC	2BFE	24,745,810	26,315,700
91278*FJ8	Treasury Bond Forward	2C	50,000,000	19,806,313	16,198,403	08/08/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,962,912)	13645R-AF-1	CANADIAN PACIFIC RAILWAY SR UNSEC	2AFE	19,806,313	21,161,315
				19,940,987	21,804,713						23311R-AA-4	DCP MIDSTREAM OPERATING CO.GUARNT	2BFE	19,940,987	21,804,713
				11,045,182	10,020,252						17136M-AB-8	CHURCH & DWIGHT CO INC 5% Due 6/15/2052 JD15	2AFE	11,045,182	10,020,252
91278*JC9	Treasury Bond Forward	1F	100,000,000	40,300,000	26,046,759	08/10/2023	11/09/2026	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(11,152,849)	37310P-AF-8	GEORGETOWN UNIVERSITY 5.115% Due 4/1/2053 A01	1GFE	40,300,000	37,199,608
				18,100,000	19,230,170						808513-CH-6	CHARLES SCHWAB CORP 6.136% Due 8/24/2034 FA24	1FFE	18,100,000	19,230,170
				7,490,000	7,475,026						91802R-FY-0	UTILITY DEBT SECURITIZATION AU SERIES T	1AFE	7,490,000	7,475,026
				1,688,618	1,973,999						718286-AY-3	REPUBLIC OF PHILIPPINES SR UNSEC	2BFE	1,688,618	1,973,999
				11,794,641	11,207,968						67077M-AP-3	NUTRIEN LTD SR UNSEC	2BFE	11,794,641	11,207,968
				10,594,747	11,491,873						46115H-BZ-9	INTESA SANPAOLO SPA SERIES 144A	1GFE	10,594,747	11,491,873
				11,710,900	10,128,475						91324P-EK-4	UNITEDHEALTH GROUP INC 4 3/4% Due 5/15/2052 MN15	1FFE	11,710,900	10,128,475

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*FL3	Treasury Bond Forward	1B	100,000,000	50,282,030	36,450,265	08/10/2023	11/09/2026	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(10,857,378)	20281P-KG-6	CMWLTH FING AUTH PA Commonwealth Financing Au 4.14	1DFE	50,282,030	47,307,643
				17,208,076	15,538,599						883203-CC-3	TEXTRON INC 2.45% Due 3/15/2031 MS15	2BFE	17,208,076	15,538,599
				33,763,393	31,889,459						235241-LX-2	DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 4.92	1BFE	33,763,393	31,889,459
91278*FK5	Treasury Bond Forward	2A	50,000,000	10,126,697	5,473,608	08/10/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(5,030,140)	25746U-AV-1	DOMINION ENERGY INC SR UNSEC	2BFE	10,126,697	10,503,748
				14,212,715	15,276,154						69370P-AA-9	PERTAMINA PERSERO PT SR UNSEC	2BFE	14,212,715	15,276,154
				26,065,563	29,177,213						126408-GS-6	CSX CORP SR UNSEC	1GFE	26,065,563	29,177,213
91278*FN9	Treasury Bond Forward	3A	50,000,000	22,880,055	18,782,757	08/10/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,944,978)	79771P-J4-8	SAN FRANCISCO CITY & CNTY CA R San Francisco City & Coun 5.75	1DFE	22,880,055	23,727,735
				26,420,063	29,170,131						126408-GK-3	CSX CORP SR UNSEC	1GFE	26,420,063	29,170,131
				736,603	766,693						91324P-FR-8	UNITEDHEALTH GROUP INC 5.95% Due 6/15/2055 JD15	1FFE	736,603	766,693
91278*FP4	Treasury Bond Forward	2B	100,000,000	39,871,159	31,630,897	08/10/2023	11/09/2026	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(10,426,207)	871829-BT-3	SYSCO CORPORATION 6% Due 1/17/2034 JJ17	2BFE	39,871,159	42,057,104
				25,833,003	20,619,522						539830-BS-7	LOCKHEED MARTIN CORP 4.15% Due 6/15/2053 JD15	1FFE	25,833,003	20,619,522
				34,504,519	35,580,779						404280-AB-3	HSBC BANK USA NA SUBORD	1GFE	34,504,519	35,580,779
91278*FQ2	Treasury Bond Forward	3A	50,000,000	29,000,000	23,777,226	08/10/2023	08/14/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,691,688)	73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31	1DFE	29,000,000	28,468,914
				10,730,799	10,548,545						06051G-MD-8	BANK OF AMERICA CORP VAR % Due 10/25/2035 AO25	1GFE	10,730,799	10,548,545
				10,397,674	8,367,194						23338V-AH-9	DTE ELECTRIC CO GENL REF MORT	1EFE	10,397,674	8,367,194
91278*FR0	Treasury Bond Forward	2B	50,000,000	43,705,487	40,858,353	08/10/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,654,054)	92857W-AB-6	VODAFONE GROUP PLC SR UNSEC	2BFE	43,705,487	45,512,407
				6,989,952	8,252,300						760942-AS-1	REPUBLICA ORIENT URUGUAY SR UNSEC	2BFE	6,989,952	8,252,300
91278*FS8	Treasury Bond Forward	2B	100,000,000	29,931,602	21,822,390	08/11/2023	05/14/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(9,505,901)	172967-CC-3	CITIGROUP INC SUBORD	2BFE	29,931,602	31,328,291
				5,998,435	5,704,336						950400-AR-5	WELLTOWER INC 3.85% Due 6/15/2032 JD15	1GFE	5,998,435	5,704,336
				34,031,389	33,224,494						375558-CD-3	GILEAD SCIENCES INC 5 1/2% Due 11/15/2054 MN15	1GFE	34,031,389	33,224,494
				30,070,670	22,853,907						906548-CU-4	UNION ELECTRIC CO 3.9% Due 4/1/2052 AO1	1FFE	30,070,670	22,853,907
91278*FT6	Treasury Bond Forward	2A	50,000,000	29,959,318	25,434,426	08/11/2023	02/15/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,648,560)	60687Y-DM-8	MIZUHO FINANCIAL GROUP VAR % Due 7/8/2036 JJ8	1GFE	29,959,318	30,082,986
				20,074,621	22,136,668						26882P-AR-3	ERAC USA FINANCE LLC CO.GUARNT	1GFE	20,074,621	22,136,668
91278*FU3	Treasury Bond Forward	2A	50,000,000	14,756,835	11,109,024	08/11/2023	02/15/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,752,098)	875127-AW-2	TAMPA ELECTRIC CO SR UNSEC	1GFE	14,756,835	15,861,122
				17,960,349	19,263,036						292505-AE-4	ENCANA CORP CO.GUARNT	2CFE	17,960,349	19,263,036
				9,996,660	10,963,710						70109H-AJ-4	PARKER-HANNIFIN CORP SR UNSEC	1GFE	9,996,660	10,963,710
				7,941,162	8,503,132						097023-AU-9	BOEING CO SR UNSEC	2CFE	7,941,162	8,503,132
91278*FV1	Treasury Bond Forward	2B	50,000,000	44,963,575	38,706,838	08/14/2023	02/16/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,679,884)	666807-BD-3	NORTHROP GRUMMAN CORP SR UNSEC	2AFE	44,963,575	43,386,722
				5,053,573	5,588,869						693627-AK-7	DUKE ENERGY INDIANA INC 1ST MORTG	1FFE	5,053,573	5,588,869
91278*HJ 6	Treasury Bond Forward	1E	50,000,000	34,579,547	29,257,659	08/14/2023	08/15/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,737,823)	29278G-BH-0	ENEL FINANCE INTL NV SERIES 144A	2AFE	34,579,547	33,995,482
				10,739,111	10,931,197						16411Q-AW-1	CHENIERE ENERGY PARTNERS 5.55% Due 10/30/2035 AO30	2BFE	10,739,111	10,931,197
				4,692,293	5,127,429						655844-AX-6	NORFOLK SOUTHERN CORP SR UNSEC	2AFE	4,692,293	5,127,429
91278*JL9	Treasury Bond Forward	1E	50,000,000	58,916,838	48,165,700	08/14/2023	08/15/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,656,004)	651639-AW-6	NEWMONT GOLDCORP CORP CO.GUARNT	2AFE	58,916,838	52,821,704
91278*FW9	Treasury Bond Forward	2B	50,000,000	20,666,684	14,551,202	08/15/2023	02/16/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(4,487,132)	034863-AX-8	ANGLO AMERICAN CAPITAL SERIES 144A	2BFE	20,666,684	19,038,334
				7,983,398	7,107,072						172967-HE-4	CITIGROUP INC SR UNSEC	1GFE	7,983,398	7,107,072
				14,768,457	13,933,163						13645R-AV-6	CANADIAN PACIFIC RAILWAY SR UNSEC	2AFE	14,768,457	13,933,163

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
.....	.....	.....	.....	7,051,963	7,213,696	.....	.....	.....	.....	.....	40434L-AN-5	HP INC 5 1/2% Due 1/15/2033 JJ15	2BFE	7,051,963	7,213,696
91278*HG2	Treasury Bond Forward	1E	50,000,000	48,383,971	43,321,801	08/15/2023	02/16/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)	.....	(4,583,150)	02079K-BP-1	ALPHABET INC 5.65% Due 2/15/2056 FA15	1CFE	48,383,971	47,904,951
.....	.....	.....	.....	1,812,706	1,827,116	.....	.....	.....	.....	.....	257469-AJ-5	DOMINION ENERGY INC SR UNSEC	2BFE	1,812,706	1,827,116
91278*KF0	Treasury Bond Forward	1G	100,000,000	18,000,000	8,925,668	08/15/2023	11/16/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)	.....	(9,113,705)	745332-BU-9	PUGET SOUND ENERGY INC SR SEC	1FFE	18,000,000	18,039,373
.....	.....	.....	.....	19,917,878	20,059,989	.....	.....	.....	.....	.....	040555-CH-5	ARIZONA PUBLIC SERVICE SR UNSEC	2AFE	19,917,878	20,059,989
.....	.....	.....	.....	32,147,619	33,323,269	.....	.....	.....	.....	.....	136385-AG-6	CANADIAN NATL RESOURCES SR UNSEC	2AFE	32,147,619	33,323,269
.....	.....	.....	.....	30,000,282	30,555,660	.....	.....	.....	.....	.....	57419T-5T-4	MARYLAND ST CMNTY DEV ADMIN DE SERIES F	1BFE	30,000,282	30,555,660
91278*JM7	Treasury Bond Forward	1E	100,000,000	19,834,747	9,971,944	08/16/2023	02/16/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)	.....	(8,746,654)	00914A-AG-7	AIR LEASE CORP SERIES MTN	2BFE	19,834,747	18,718,598
.....	.....	.....	.....	20,172,106	19,306,265	.....	.....	.....	.....	.....	68389X-DA-0	ORACLE CORP 5 1/2% Due 8/3/2035 FA3	2BFE	20,172,106	19,306,265
.....	.....	.....	.....	6,000,000	6,303,030	.....	.....	.....	.....	.....	20772G-F4-5	CONNECTICUT ST State of Connecticut 5.85 03/1	1CFE	6,000,000	6,303,030
.....	.....	.....	.....	1,493,605	1,504,499	.....	.....	.....	.....	.....	040555-CH-5	ARIZONA PUBLIC SERVICE SR UNSEC	2AFE	1,493,605	1,504,499
.....	.....	.....	.....	26,416,710	25,781,811	.....	.....	.....	.....	.....	69369E-AF-6	PERTAMINA PERSERO PT SR UNSEC	2BFE	26,416,710	25,781,811
.....	.....	.....	.....	24,927,539	24,388,426	.....	.....	.....	.....	.....	06051G-MW-6	BANK OF AMERICA CORP VAR % Due 5/9/2036 MN9	1EFE	24,927,539	24,388,426
.....	.....	.....	.....	1,438,683	1,431,717	.....	.....	.....	.....	.....	655855-FB-5	NORFOLK SOUTHERN RAIL CO SR UNSEC	2AFE	1,438,683	1,431,717
91278*FY5	Treasury Bond Forward	1A	100,000,000	19,976,561	10,461,631	08/16/2023	11/17/2027	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	.....	(10,093,164)	001192-AH-6	SOUTHERN CO GAS CAPITAL CO.GUARNT	2AFE	19,976,561	20,554,795
.....	.....	.....	.....	27,061,785	27,636,992	.....	.....	.....	.....	.....	96337R-AC-6	WHISTLER PIPELINE LLC SERIES 144A	2CFE	27,061,785	27,636,992
.....	.....	.....	.....	25,000,000	25,278,650	.....	.....	.....	.....	.....	361841-AK-5	GLP CAPITAL LP / FIN II CO.GUARNT	2CFE	25,000,000	25,278,650
.....	.....	.....	.....	3,136,338	3,126,114	.....	.....	.....	.....	.....	39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG	1GFE	3,136,338	3,126,114
.....	.....	.....	.....	28,492,021	25,798,934	.....	.....	.....	.....	.....	674599-DJ-1	OCCIDENTAL PETROLEUM COR 6.2% Due 3/15/2040 MS15	2CFE	28,492,021	25,798,934
91278*HH0	Treasury Bond Forward	1E	100,000,000	20,000,000	12,660,398	08/16/2023	08/17/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	.....	(9,677,941)	03040W-AD-7	AMERICAN WATER CAP CORP SR UNSEC	2AFE	20,000,000	22,338,339
.....	.....	.....	.....	15,028,150	15,231,154	.....	.....	.....	.....	.....	845743-BJ-1	SOUTHWESTERN PUBLIC SERV SR UNSEC	2BFE	15,028,150	15,231,154
.....	.....	.....	.....	15,330,543	11,828,560	.....	.....	.....	.....	.....	913017-CJ-6	RTX CORP SR UNSEC	2AFE	15,330,543	11,828,560
.....	.....	.....	.....	10,663,146	10,593,806	.....	.....	.....	.....	.....	036752-AX-1	ELEVANCE HEALTH INC 6.1% Due 10/15/2052 AO15	2AFE	10,663,146	10,593,806
.....	.....	.....	.....	13,240,338	13,234,575	.....	.....	.....	.....	.....	649710-6Y-4	NEW YORK CITY NY TRANSITIONAL New York City Transitiona 4.6	1AFE	13,240,338	13,234,575
.....	.....	.....	.....	25,971,579	28,025,660	.....	.....	.....	.....	.....	760759-AK-6	REPUBLIC SERVICES INC SR UNSEC	1GFE	25,971,579	28,025,660
91278*FZ2	Treasury Bond Forward	1A	100,000,000	70,000,000	57,484,047	08/17/2023	11/18/2027	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	.....	(9,188,706)	452227-FT-3	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.08 06/15/2	1FFE	70,000,000	66,672,753
.....	.....	.....	.....	6,998,797	6,998,064	.....	.....	.....	.....	.....	00388W-AG-6	ABU DHABI NATIONAL ENERG SR UNSEC	1DFE	6,998,797	6,998,064
.....	.....	.....	.....	25,297,197	23,848,352	.....	.....	.....	.....	.....	67077M-AF-5	NUTRIEN LTD SR UNSEC	2BFE	25,297,197	23,848,352
91278*GA6	Treasury Bond Forward	1A	100,000,000	29,611,252	20,336,798	08/17/2023	05/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	.....	(9,113,803)	73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31	1DFE	29,611,252	29,450,601
.....	.....	.....	.....	4,951,635	4,835,542	.....	.....	.....	.....	.....	714264-AK-4	PERNOD RICARD SA SR UNSEC	2AFE	4,951,635	4,835,542
.....	.....	.....	.....	5,157,903	4,643,089	.....	.....	.....	.....	.....	617446-8L-6	MORGAN STANLEY VAR % Due 1/22/2031 JJ22	1EFE	5,157,903	4,643,089
.....	.....	.....	.....	26,764,379	25,834,682	.....	.....	.....	.....	.....	61747Y-FV-2	MORGAN STANLEY VAR % Due 11/19/2055 MN19	1EFE	26,764,379	25,834,682
.....	.....	.....	.....	32,616,373	32,677,079	.....	.....	.....	.....	.....	05523R-AM-9	BAE SYSTEMS PLC SERIES 144A	1GFE	32,616,373	32,677,079
.....	.....	.....	.....	912,791	886,957	.....	.....	.....	.....	.....	404119-DF-3	HCA INC 4.9% Due 11/15/2035 MN15	2CFE	912,791	886,957
91278*JQ8	Treasury Bond Forward	1E	100,000,000	57,307,079	48,914,534	08/21/2023	11/22/2027	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	.....	(8,700,824)	341081-HD-2	FLORIDA POWER & LIGHT CO 5 3/4% Due 6/1/2056 JD1	1DFE	57,307,079	57,615,358
.....	.....	.....	.....	24,868,384	23,226,761	.....	.....	.....	.....	.....	89352H-AL-3	TRANSCANADA PIPELINES SR UNSEC	2BFE	24,868,384	23,226,761
.....	.....	.....	.....	17,945,612	15,635,336	.....	.....	.....	.....	.....	94973V-BK-2	ANTHEM INC SR UNSEC	2AFE	17,945,612	15,635,336
91278*GP3	Treasury Bond Forward	1*	50,000,000	5,514,528	641,503	08/21/2023	08/22/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)	.....	(4,259,882)	29717P-AV-9	ESSEX PORTFOLIO LP 2.65% Due 3/15/2032 MS11	2AFE	5,514,528	4,901,385
.....	.....	.....	.....	4,858,758	5,083,049	.....	.....	.....	.....	.....	83272G-AE-1	SMURFIT KAPPA TREASURY 5.438% Due 4/3/2034 A03	2BFE	4,858,758	5,083,049

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				19,910,646	19,380,481						893574-AB-9	TRANSCONT GAS PIPE LINE SR UNSEC	2AFE	19,910,646	19,380,481
				19,840,553	19,146,164						89157X-AE-1	TOTALENERGIES CAPITAL SA 5.275% Due 9/10/2054 MS10	1EFE	19,840,553	19,146,164
91278*HK3	Treasury Bond Forward	1E	100,000,000	3,804,031	(5,177,489)	08/21/2023	05/22/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(8,503,403)	75513E-BU-4	RTX CORP SERIES WI	2AFE	3,804,031	3,325,914
				20,200,000	17,817,449						35561R-AA-5	FRED HUTCH CNCR CTR SERIES 2022	1FFE	20,200,000	17,817,449
				22,877,383	22,578,794						73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31	1DFE	22,877,383	22,578,794
				40,000,000	42,791,116						64989K-GR-1	NEW YORK ST PWR AUTH REVENUE New York Power Authority 5.985	1BFE	40,000,000	42,791,116
				13,734,534	14,898,052						264399-ED-4	DUKE ENERGY CAROLINAS CO.GUARNT	2AFE	13,734,534	14,898,052
91278*HM9	Treasury Bond Forward	1E	100,000,000	25,166,851	13,950,526	08/24/2023	11/30/2027	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(11,351,317)	83272Y-AB-8	SMURFIT WESTROCK FIN 5.418% Due 1/15/2035 JJ15	2BFE	25,166,851	25,301,843
				32,275,563	32,135,311						50212Y-AD-6	LPL HOLDINGS INC SERIES 144A	2CFE	32,275,563	32,135,311
				2,536,204	2,468,098						375558-CA-9	GILEAD SCIENCES INC 5.55% Due 10/15/2053 AO15	1GFE	2,536,204	2,468,098
				40,129,987	32,752,932						666807-BP-6	NORTHROP GRUMMAN CORP SR UNSEC	2AFE	40,129,987	32,752,932
				806,254	705,289						455434-BQ-2	INDIANAPOLIS PWR & LIGHT 1ST MORTG	1GFE	806,254	705,289
91278*GR9	Treasury Bond Forward	1B	100,000,000	24,331,791	13,434,070	08/24/2023	05/30/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(11,228,230)	01748N-AF-1	ALLEGION US HOLDING CO 5.6% Due 5/29/2034 MN29	2BFE	24,331,791	24,662,300
				32,023,546	30,215,531						092113-AR-0	BLACK HILLS CORP 3.05% Due 10/15/2029 AO15	2BFE	32,023,546	30,215,531
				2,556,819	2,468,098						375558-CA-9	GILEAD SCIENCES INC 5.55% Due 10/15/2053 AO15	1GFE	2,556,819	2,468,098
				41,313,806	30,111,418						375558-BS-1	GILEAD SCIENCES INC 2.6% Due 10/1/2040 AO1	1GFE	41,313,806	30,111,418
91278*GS7	Treasury Bond Forward	2B	100,000,000	25,052,826	15,785,319	08/29/2023	05/31/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(11,031,868)	136385-AE-1	CANADIAN NATL RESOURCES SR UNSEC	2AFE	25,052,826	26,817,187
				37,193,229	37,967,391						172070-CQ-5	DUKE ENERGY OHIO INC SR UNSEC	2AFE	37,193,229	37,967,391
				38,232,459	39,760,533						717265-AM-4	FREEPORT MINERALS CORP CO.GUARNT	2BFE	38,232,459	39,760,533
TBD	Treasury Bond Forward	1*	150,000,000	30,000,000	14,237,721	09/01/2023	06/05/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(16,737,396)	677050-AG-1	OGLETHORPE POWER CORP 1ST MORTG	2AFE	30,000,000	30,975,117
				18,384,521	16,493,942						808513-BS-3	CHARLES SCHWAB CORP 2.3% Due 5/13/2031 MN13	1FFE	18,384,521	16,493,942
				32,000,000	32,555,981						452152-QW-4	ILLINOIS ST State of Illinois 5.52 04/01/2	1GFE	32,000,000	32,555,981
				37,000,000	37,331,453						88258M-AB-1	TEXAS NATURAL GAS SECURITIZATI SERIES 2023-1 CLASS A2	1AFE	37,000,000	37,331,453
				2,115,960	2,156,039						20826F-BX-3	CONOCOPHILLIPS COMPANY 6.8% Due 3/15/2032 MS15	1FFE	2,115,960	2,156,039
				19,649,645	15,997,575						26884A-BH-5	ERP OPERATING LP SR UNSEC	1GFE	19,649,645	15,997,575
				10,851,331	10,612,451						534187-BZ-1	LINCOLN NATIONAL CORP 5.35% Due 11/15/2035 MN15	2AFE	10,851,331	10,612,451
91278*GV0	Treasury Bond Forward	1E	100,000,000	48,605,004	37,385,853	09/05/2023	12/07/2026	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(9,907,620)	06738E-DK-8	BARCLAYS PLC VAR % Due 2/24/2037 FA24	2AFE	48,605,004	47,293,473
				51,527,623	49,136,844						13032U-D9-6	CALIFORNIA ST HLTH FACS FING A 4.353% Due 6/1/2041 JD1	1DFE	51,527,623	49,136,844
91278*HA5	Treasury Bond Forward	2B	100,000,000	24,914,164	14,783,945	09/15/2023	12/18/2026	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(9,702,707)	494550-BK-1	KINDER MORGAN ENER PART CO.GUARNT	2AFE	24,914,164	24,486,652
				19,966,333	19,520,090						677052-AA-0	OGLETHORPE POWER CORP 1ST MORTG	2AFE	19,966,333	19,520,090
				10,242,342	10,344,971						11120B-AA-5	BRIXMOR OPERATING PART 5 3/4% Due 2/15/2035 FA15	2BFE	10,242,342	10,344,971
				23,962,341	24,924,270						842434-CG-5	SOUTHERN CALIF GAS CO 1ST MORTG	1FFE	23,962,341	24,924,270
				11,984,757	12,134,472						929903-AM-4	WELLS FARGO & CO SUBORD	2BFE	11,984,757	12,134,472
				8,981,130	8,868,524						37959E-AB-8	GLOBE LIFE INC 4.8% Due 6/15/2032 JD15	1GFE	8,981,130	8,868,524
91278*HB3	Treasury Bond Forward	1D	100,000,000	39,410,655	27,376,354	09/15/2023	12/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(9,327,508)	090572-AQ-1	BIO RAD LABS 3.7% Due 3/15/2032 MS15	2BFE	39,410,655	36,703,862

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				37,709,854	38,345,747						446150-BD-5	HUNTINGTON BANCSHARES 5.709% Due 2/2/2035 FA2	2AFE	37,709,854	38,345,747
				23,036,186	21,709,482						94106L-BB-4	WASTE MANAGEMENT INC CO.GUARNT	1GFE	23,036,186	21,709,482
91278*HS6	Treasury Bond Forward	1D	100,000,000	65,000,000	56,115,796	09/18/2023	12/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(9,177,471)	235308-UL-5	DALLAS TX INDEP SCH DIST Dallas Independent School 5.04	1BFE	65,000,000	65,293,267
				28,506,989	26,399,569						94106B-AC-5	WASTE CONNECTIONS INC 2.2% Due 1/15/2032 JJ15	1GFE	28,506,989	26,399,569
				3,469,372	3,479,258						14040H-CT-0	CAPITAL ONE FINANCIAL CO 5.268% Due 5/10/2033 MN10	2AFE	3,469,372	3,479,258
				3,123,639	3,515,967						91911T-AE-3	VALE OVERSEAS LIMITED CO.GUARNT	2BFE	3,123,639	3,515,967
91278*JX3	Treasury Bond Forward	2A	75,000,000	54,252,482	41,795,131	09/19/2023	12/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(6,954,788)	94973V-BB-2	ANTHEM INC SR UNSEC	2AFE	54,252,482	48,749,919
				465,235	585,680						59156R-AJ-7	METLIFE INC SR UNSEC	1GFE	465,235	585,680
				4,330,057	4,313,427						13648T-AD-9	CANADIAN PACIFIC RAILWAY 4.3% Due 5/15/2043 MN15	2AFE	4,330,057	4,313,427
				16,000,000	12,429,080						575634-AT-7	MASSACHUSETTS ELECTRIC UNSEC	2AFE	16,000,000	12,429,080
91278*HC1	Treasury Bond Forward	2A	75,000,000	45,317,183	35,248,391	09/20/2023	12/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(7,184,728)	375558-BJ-1	GILEAD SCIENCES INC SR UNSEC	1GFE	45,317,183	42,433,119
				9,987,683	10,390,276						682680-AN-3	ONEOK INC CO.GUARNT	2BFE	9,987,683	10,390,276
				9,932,953	9,689,941						718546-AK-0	PHILLIPS 66 CO.GUARNT	2AFE	9,932,953	9,689,941
				10,858,410	9,608,692						75513E-BT-7	RTX CORP SERIES WI	2AFE	10,858,410	9,608,692
91278*HD9	Treasury Bond Forward	2A	75,000,000	20,956,981	11,973,174	09/21/2023	12/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,862,145)	015271-AY-5	ALEXANDRIA REAL ESTATE E 2.95% Due 3/15/2034 MS15	2AFE	20,956,981	17,835,319
				19,976,200	18,647,232						29379V-BC-6	ENTERPRISE PRODUCTS OPER CO.GUARNT	1GFE	19,976,200	18,647,232
				19,963,554	18,755,353						665772-CG-2	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	19,963,554	18,755,353
				14,698,516	13,932,826						548661-EH-6	LOWE S COS INC 3 3/4% Due 4/1/2032 A01	2AFE	14,698,516	13,932,826
91278*KC7	Treasury Bond Forward	1A	275,000,000	14,927,199	(1,170,328)	06/03/2024	03/06/2029	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		(16,042,208)	50249A-AM-5	LYB INT FINANCE III 5 1/2% Due 3/1/2034 MS1	2CFE	14,927,199	14,871,880
				44,979,539	45,553,863						29717P-BB-2	ESSEX PORTFOLIO LP 5 3/8% Due 4/1/2035 AO1	2AFE	44,979,539	45,553,863
				5,188,202	5,194,934						099724-AQ-9	BORGWARNER INC 5.4% Due 8/15/2034 FA15	2AFE	5,188,202	5,194,934
91278*KD5	Treasury Bond Forward	1F	150,000,000	34,820,958	25,306,031	06/10/2024	03/13/2029	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		(8,497,733)	06417X-AG-6	BANK OF NOVA SCOTIA 4.588% Due 5/4/2037 MN4	2AFE	34,820,958	33,803,764
				1,191,741	1,158,013						404119-DF-3	HCA INC 4.9% Due 11/15/2035 MN15	2CFE	1,191,741	1,158,013
91278*KE3	Treasury Bond Forward	2B	100,000,000	25,116,361	16,038,800	06/17/2024	03/20/2029	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		(7,385,477)	68389X-BD-6	ORACLE CORP SR UNSEC	2BFE	25,116,361	23,424,277
91278*KM5	Treasury Bond Forward	2B	200,000,000	48,117,198	29,514,949	12/04/2024	06/05/2029	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		(13,113,956)	21036P-BH-0	CONSTELLATION BRANDS INC 2 1/4% Due 8/1/2031 FA1	2BFE	48,117,198	42,628,905
91278*KK9	Treasury Bond Forward	1B	200,000,000	48,890,075	15,154,839	12/04/2024	06/05/2029	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		(13,168,536)	037833-DZ-0	APPLE INC 2.4% Due 8/20/2050 FA20	1BFE	48,890,075	28,323,375
91278*KP8	Treasury Bond Forward	2A	100,000,000	25,000,000	21,723,358	12/12/2024	03/20/2030	Treasury Bond Forward T 4.125 08/15/53 (912810TT5)		(5,272,716)	06738E-CL-7	BARCLAYS PLC VAR % Due 9/13/2034 MS13	2AFE	25,000,000	26,996,074
91278*KG8	Treasury Bond Forward	2A	400,000,000	70,000,000	57,254,550	12/13/2024	12/14/2029	Treasury Bond Forward T 4.125 08/15/53 (912810TT5)		(19,086,515)	12803R-AC-8	CAIXABANK SA SERIES 144A	1GFE	70,000,000	76,341,065
				26,180,239	24,547,002						00287Y-AV-1	ABBVIE INC SR UNSEC	1GFE	26,180,239	24,547,002
TBD	Treasury Bond Forward	1*	100,000,000	23,048,840	12,589,992	12/16/2024	03/20/2030	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		(4,220,690)	883556-CM-2	THERMO FISHER SCIENTIFIC 2.8% Due 10/15/2041 AO15	1GFE	23,048,840	16,810,682
TBD	Treasury Bond Forward	1*	100,000,000	23,062,187	15,619,550	12/16/2024	06/18/2030	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		(4,165,415)	001192-AK-9	SOUTHERN CO GAS CAPITAL CO.GUARNT	2AFE	23,062,187	19,784,965
91278*KJ2	Treasury Bond Forward	1A	200,000,000	44,429,258	29,973,847	03/19/2025	06/18/2030	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		(7,489,005)	912810-TH-1	US TREASURY N B 3 1/8% Due 5/15/2042 MN15	1A	44,429,258	37,462,852
91278*KQ6	Treasury Bond Forward	1F	50,000,000	11,982,110	11,297,428	04/08/2025	06/18/2030	Treasury Bond Forward T 3.625 05/15/53 (912810TN8)		(833,228)	74456Q-AP-1	PUBLIC SERVICE EL & GAS SR SEC	1FFE	11,982,110	12,130,656
91278*KR4	Treasury Bond Forward	1A	50,000,000	11,660,599	8,710,341	04/11/2025	07/10/2026	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		667,528	912810-TA-6	US TREASURY N/B 1 3/4% Due 8/15/2041 FA15	1A	11,660,599	8,042,813

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
TBD	Treasury Bond Forward	1*	100,000,000	22,130,290	15,749,113	06/25/2025	06/26/2028	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		698,273	570535-AX-2	MARKEL CORP 3.45% Due 5/7/2052 MN7	2BFE	22,130,290	15,050,840
TBD	Treasury Bond Forward	1*	100,000,000	22,076,261	18,418,501	07/02/2025	07/07/2028	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		272,910	589331-AS-6	MERCK & CO INC SR UNSEC	1EFE	22,076,261	18,145,591
TBD	Treasury Bond Forward	1*	100,000,000	22,045,993	21,310,401	07/03/2025	07/07/2028	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		180,721	459200-LK-5	IBM CORP 5.7% Due 2/10/2055 FA10	1GFE	22,045,993	21,129,680
TBD	Treasury Bond Forward	1*	50,000,000	10,062,375	9,873,832	07/03/2025	07/09/2029	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		56,946	375558-BK-8	GILEAD SCIENCES INC SR UNSEC	1GFE	10,062,375	9,816,886
				965,734	823,377						07274N-AQ-6	BAYER US FINANCE II LLC CO.GUARNT	2BFE	965,734	823,377
91278*KZ6	Treasury Bond Forward	1E	50,000,000	10,761,128	7,763,877	07/03/2025	07/07/2031	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		355,627	79466L-AK-0	SALESFORCE COM INC 2.7% Due 7/15/2041 JJ15	1FFE	10,761,128	7,408,250
91278*MZ4	Treasury Bond Forward	1*	50,000,000	11,337,441	12,116,347	07/09/2025	07/07/2028	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		586,216	05964H-BK-0	BANCO SANTANDER SA 6.033% Due 1/17/2035 JJ17	1GFE	11,337,441	11,530,131
91278*LB8	Treasury Bond Forward	1*	50,000,000	11,340,104	11,872,810	07/09/2025	07/09/2029	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		660,607	494553-AE-0	KINDER MORGAN INC 5.4% Due 2/1/2034 FA1	2AFE	11,340,104	11,212,203
TBD	Treasury Bond Forward	1*	50,000,000	11,151,926	10,194,547	07/10/2025	07/07/2028	Treasury Bond Forward T 3.625 05/15/53 (912810TR9)		431,902	912810-TK-4	US TREASURY N B 3 3/8% Due 8/15/2042 FA15	1A	11,151,926	9,762,645
91278*LC6	Treasury Bond Forward	2A	250,000,000	48,053,256	41,133,919	07/10/2025	07/11/2030	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,726,712	637071-AK-7	NATIONAL OILWELL VARCO I SR UNSEC	2BFE	48,053,256	38,407,207
				40,309,072	24,438,567						29366M-AB-4	ENTERGY ARKANSAS LLC 2.65% Due 6/15/2051 JD15	1FFE	40,309,072	24,438,567
91278*LD4	Treasury Bond Forward	2A	150,000,000	6,207,000	7,948,350	07/11/2025	07/16/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,478,952	03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A	2CFE	6,207,000	5,469,398
				42,815,853	38,606,681						632525-AU-5	NATIONAL AUSTRALIA BANK SERIES 144A	1GFE	42,815,853	38,606,681
91278*LE2	Treasury Bond Forward	1G	100,000,000	32,373,401	27,039,337	07/11/2025	07/16/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,900,754	93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC	1GFE	32,373,401	25,138,583
91278*LF9	Treasury Bond Forward	1G	100,000,000	32,000,000	31,033,537	07/11/2025	07/16/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,158,493	86562M-CB-4	SUMITOMO MITSUI FINL GRP 2.13% Due 7/8/2030 JJ8	1GFE	32,000,000	28,875,044
91278*LL6	Treasury Bond Forward	1*	50,000,000	16,108,528	16,514,856	07/11/2025	07/16/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,135,606	92343V-GW-8	VERIZON COMMUNICATIONS 5 1/2% Due 2/23/2054 FA23	2AFE	16,108,528	15,379,250
91278*LG7	Treasury Bond Forward	1*	150,000,000	47,775,710	49,738,310	07/14/2025	07/15/2030	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		3,879,891	714046-AN-9	PERKINELMER INC 2 1/4% Due 9/15/2031 MS15	2BFE	47,775,710	45,858,419
				4,351,058	3,900,730						126117-AW-0	CNA FINANCIAL CORP 2.05% Due 8/15/2030 FA15	2BFE	4,351,058	3,900,730
91278*LH5	Treasury Bond Forward	1*	100,000,000	19,804,268	13,436,419	07/15/2025	07/16/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,277,810	046353-AX-6	ASTRAZENECA PLC 2 1/8% Due 8/6/2050 FA6	1FFE	19,804,268	11,158,609
				28,225,261	25,220,441						29278G-AP-3	ENEL FINANCE INTL NV SERIES 144A	2AFE	28,225,261	25,220,441
91278*LJ1	Treasury Bond Forward	1*	100,000,000	32,874,438	32,387,523	07/15/2025	07/25/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,522,287	571748-BN-1	MARSH & MCLENNAN COS INC 2 1/4% Due 11/15/2030 MN15	1GFE	32,874,438	29,865,236
91278*LK8	Treasury Bond Forward	1*	100,000,000	32,411,828	32,369,949	07/15/2025	07/25/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,710,671	369550-BH-0	GENERAL DYNAMICS CORP 4 1/4% Due 4/1/2040 AO1	1FFE	32,411,828	29,659,278
91278*LM4	Treasury Bond Forward	1*	100,000,000	32,000,000	34,749,666	07/15/2025	07/25/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,737,927	251526-CY-3	DEUTSCHE BANK NY VAR % Due 9/11/2035 MS11	2AFE	32,000,000	32,011,739
91278*LN2	Treasury Bond Forward	1*	100,000,000	33,683,871	30,955,943	07/15/2025	07/15/2030	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,824,686	07274N-BG-7	BAYER US FINANCE II LLC CO.GUARNT	2BFE	33,683,871	28,131,257
				364,981	305,223						341081-FH-5	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	364,981	305,223
				764	769						55354G-AQ-3	MSCI INC SERIES 144A	2CFE	764	769
91278*LP7	Treasury Bond Forward	1*	200,000,000	32,027,672	37,761,931	07/15/2025	07/25/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		5,750,642	912810-UK-2	US TREASURY N B 4 3/4% Due 5/15/2055 MN15	1A	32,027,672	32,011,289
91278*LQ5	Treasury Bond Forward	1*	100,000,000	32,000,000	31,887,949	07/15/2025	07/15/2030	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,865,235	05971K-AG-4	BANCO SANTANDER SA 2.749% Due 12/3/2030 JD3	2AFE	32,000,000	29,022,714
91278*LR3	Treasury Bond Forward	1*	100,000,000	32,950,966	28,438,661	07/16/2025	07/25/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		3,489,292	031162-CR-9	AMGEN INC 3.15% Due 2/21/2040 FA21	2AFE	32,950,966	24,949,369
91278*LS1	Treasury Bond Forward	1*	100,000,000	31,216,803	22,624,286	07/16/2025	07/25/2029	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		3,767,729	89417E-AQ-2	TRAVELERS COS INC 2.55% Due 4/27/2050 A027	1FFE	31,216,803	18,856,557
91278*LT9	Treasury Bond Forward	1*	100,000,000	34,487,013	37,354,026	07/17/2025	07/25/2030	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,967,629	72284K-AB-7	PINE STREET TRUST III SERIES 144A	2AFE	34,487,013	34,386,397

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
TBD	Treasury Bond Forward	1*	100,000,000	22,984,075	23,731,595	07/17/2025	07/25/2030	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,957,874	907818-EB-0	UNION PACIFIC CORP SR UNSEC	1GFE	22,984,075	20,773,721
				11,136,258	10,052,350						29444U-BH-8	EQUINIX INC 2.15% Due 7/15/2030 JJ15	2AFE	11,136,258	10,052,350
91278*LV4	Treasury Bond Forward	1*	100,000,000	34,005,316	24,570,270	07/18/2025	07/25/2030	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		3,066,853	00206R-KE-1	AT&T INC 3.3% Due 2/1/2052 FA1	2BFE	34,005,316	21,503,417
91278*LW2	Treasury Bond Forward	1*	100,000,000	34,548,930	37,703,778	07/18/2025	07/25/2030	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,938,077	75968N-AG-6	RENAISSANCERE HOLDINGS L 5.8% Due 4/1/2035 AO1	1GFE	34,548,930	34,765,701
TBD	Treasury Bond Forward	1*	100,000,000	36,205,001	25,407,299	07/23/2025	07/24/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,209,825	912810-SR-0	US TREASURY N/B 1 1/8% Due 5/15/2040 MN15	1A	36,205,001	23,197,474
TBD	Treasury Bond Forward	1*	200,000,000	71,556,186	50,705,084	07/23/2025	07/24/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		4,424,055	912810-SR-0	US TREASURY N/B 1 1/8% Due 5/15/2040 MN15	1A	71,556,186	46,281,029
91278*LZ5	Treasury Bond Forward	1A	100,000,000	36,238,671	25,710,206	07/24/2025	07/24/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		2,452,326	912810-SR-0	US TREASURY N/B 1 1/8% Due 5/15/2040 MN15	1A	36,238,671	23,257,880
TBD	Treasury Bond Forward	1*	100,000,000	36,082,187	37,162,210	07/31/2025	08/12/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,087,268	901928-AA-9	200 PARK FUNDING TRUST SERIES 144A	1GFE	36,082,187	36,074,942
91278*MA9	Treasury Bond Forward	2B	100,000,000	36,081,654	26,842,375	07/31/2025	08/12/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,093,190	29280H-AB-8	ENEL FINANCE AMERICA LLC SERIES 144A	2BFE	36,081,654	25,749,185
91278*MB7	Treasury Bond Forward	2B	100,000,000	36,007,734	26,334,686	07/31/2025	08/12/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,139,937	53079E-BK-9	LIBERTY MUTUAL GROUP INC SERIES 144A	2BFE	36,007,734	25,194,749
TBD	Treasury Bond Forward	1*	100,000,000	36,786,630	25,518,781	07/31/2025	08/12/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,203,079	29670G-AE-2	ESSENTIAL UTLITIES INC 3.351% Due 4/15/2050 AO15	2BFE	36,786,630	24,315,702
TBD	Treasury Bond Forward	1*	50,000,000	12,015,102	11,507,772	08/04/2025	08/02/2027	Treasury Bond Forward T 3.625 02/15/53 (91810TN8)		(257,535)	05971K-AS-8	BANCO SANTANDER SA 5.127% Due 11/6/2035 MN6	1GFE	12,015,102	11,765,307
TBD	Treasury Bond Forward	1*	100,000,000	37,000,000	23,073,784	08/06/2025	08/12/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		604,566	644188-BG-8	NEW ENGLAND POWER CO SERIES 144A	1GFE	37,000,000	22,469,218
TBD	Treasury Bond Forward	1*	100,000,000	36,050,591	37,281,715	08/06/2025	08/12/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		954,937	87088Q-AB-0	SWISS RE SUB FIN PLC SERIES 144A	2AFE	36,050,591	36,326,778
TBD	Treasury Bond Forward	1*	100,000,000	36,111,536	32,943,476	08/06/2025	08/12/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		997,674	04316J-AA-7	ARTHUR J GALLAGHER & CO 2.4% Due 11/9/2031 MN9	2AFE	36,111,536	31,945,802
TBD	Treasury Bond Forward	1*	100,000,000	17,235,567	16,358,061	08/07/2025	08/12/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		909,161	456837-AW-3	ING GROEP NV VAR % Due 4/1/2032 AO1	1GFE	17,235,567	15,448,900
				19,057,485	18,614,794						65249B-AB-5	NEWS CORP SERIES 144A	2CFE	19,057,485	18,614,794
TBD	Treasury Bond Forward	1*	100,000,000	21,152,524	21,871,509	08/08/2025	08/19/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,156,924	025816-EH-8	AMERICAN EXPRESS CO VAR % Due 4/25/2036 AO25	1FFE	21,152,524	20,714,585
				16,000,000	14,707,931						95000U-2U-6	WELLS FARGO & COMPANY SERIES MTN	2AFE	16,000,000	14,707,931
TBD	Treasury Bond Forward	1*	100,000,000	25,506,848	27,002,193	08/08/2025	08/19/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,188,381	29250N-BR-5	ENBRIDGE INC 5.7% Due 3/8/2033 MS8	2AFE	25,506,848	25,813,812
				11,000,000	11,574,701						98971D-AC-4	ZIONS BANCORP NA VAR % Due 11/19/2035 MN19	2BFE	11,000,000	11,574,701
91278*MK7	Treasury Bond Forward	1*	100,000,000	15,160,231	16,407,585	08/08/2025	08/19/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,296,366	63861V-AN-7	NATIONWIDE BLDG SOCIETY SERIES 144A	1GFE	15,160,231	15,111,219
				21,543,774	21,541,413						056121-AB-2	BPCE SA SERIES 144A	2AFE	21,543,774	21,541,413
TBD	Treasury Bond Forward	1*	100,000,000	25,269,697	27,200,521	08/08/2025	08/19/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,307,065	00135T-AE-4	AIB GROUP PLC SERIES 144A	2AFE	25,269,697	25,893,456
				10,858,655	10,980,302						92345Y-AJ-5	VERISK ANALYTICS INC 5 1/4% Due 6/5/2034 JD5	2BFE	10,858,655	10,980,302
91278*ML5	Treasury Bond Forward	1*	100,000,000	34,598,055	36,188,516	08/08/2025	08/19/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,207,927	55261F-AV-6	M&T BANK CORPORATION SERIES MTN	2AFE	34,598,055	34,980,589
				1,658,156	1,572,931						03740L-AA-0	AON CORP AON GLOBAL HOLD 2.05% Due 8/23/2031 FA23	2AFE	1,658,156	1,572,931
91278*MM3	Treasury Bond Forward	1*	100,000,000	36,066,705	23,206,645	08/12/2025	08/19/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,224,785	71427Q-AC-2	PERNOD RIC INTL FIN LLC SERIES 144A	2AFE	36,066,705	21,981,860
91278*MN1	Treasury Bond Forward	1*	100,000,000	36,082,992	22,718,138	08/12/2025	08/19/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,195,063	136375-CZ-3	CANADIAN NATL RAILWAY 2.45% Due 5/1/2050 MN1	1FFE	36,082,992	21,523,075
91278*MP6	Treasury Bond Forward	1*	100,000,000	36,199,094	28,386,754	08/12/2025	08/19/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,516,982	009158-AZ-9	AIR PRODUCTS & CHEMICALS 2.7% Due 5/15/2040 MN15	1GFE	36,199,094	26,869,772
91278*MQ4	Treasury Bond Forward	1*	100,000,000	36,405,116	30,711,871	08/12/2025	08/19/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,803,150	23291K-AJ-4	DH EUROPE FINANCE II 3 1/4% Due 11/15/2039 MN15	1GFE	36,405,116	28,908,721

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								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*MR2	Treasury Bond Forward	1*	100,000,000	36,054,065	32,064,940	08/12/2025	08/19/2031	Treasury Bond Forward T 4.75 05/15/55 (912810UK2)		1,724,818	95709T-AJ-9	WESTAR ENERGY INC 1ST MORTG	1FFE	36,054,065	30,340,122
TBD	Treasury Bond Forward	1*	100,000,000	15,000,000	14,673,816	08/14/2025	08/26/2031	Treasury Bond Forward T 4.75 08/15/55 (912810UM8)		1,126,771	556079-AD-3	MACQUARIE BANK LTD SERIES 144A	2AFE	15,000,000	13,547,045
				21,304,182	20,066,861						373334-KR-1	GEORGIA POWER CO 5 1/8% Due 5/15/2052 MN15	1FFE	21,304,182	20,066,861
91278*MT8	Treasury Bond Forward	1F	100,000,000	14,779,166	15,756,054	08/14/2025	08/26/2031	Treasury Bond Forward T 4.75 08/15/55 (912810UM8)		1,186,015	912834-PZ-5	STRIPS Due 2/15/2046 At Mat	1A	14,779,166	14,570,039
				21,592,318	18,010,197						126408-GY-3	CSX CORP SR UNSEC	1GFE	21,592,318	18,010,197
91278*MU5	Treasury Bond Forward	1A	100,000,000	36,857,316	38,673,328	08/14/2025	08/26/2031	Treasury Bond Forward T 4.75 08/15/55 (912810UM8)		1,377,715	912810-UF-3	US TREASURY N B 4 5/8% Due 11/15/2044 MN15	1A	36,857,316	37,295,613
91278*MV3	Treasury Bond Forward	1A	100,000,000	36,166,500	38,226,038	08/14/2025	08/26/2031	Treasury Bond Forward T 4.75 08/15/55 (912810UM8)		1,605,022	912810-UF-3	US TREASURY N B 4 5/8% Due 11/15/2044 MN15	1A	36,166,500	36,621,016
TBD	Treasury Bond Forward	1*	100,000,000	27,916,985	29,271,315	08/15/2025	11/10/2027	Treasury Bond Forward T 4.75 08/15/55 (912810UM8)		1,098,520	58933Y-BT-1	MERCK & CO INC 5.7% Due 9/15/2055 MS15	1EFE	27,916,985	28,172,795
91278*NB6	Treasury Bond Forward	1*	100,000,000	27,219,946	25,662,366	08/15/2025	11/10/2027	Treasury Bond Forward T 4.75 08/15/55 (912810UM8)		1,208,901	045054-AP-8	ASHTEAD CAPITAL INC SERIES 144A	2CFE	27,219,946	24,453,465
TBD	Treasury Bond Forward	1*	50,000,000	16,050,000	15,081,725	11/06/2025	08/05/2033	Treasury Bond Forward T 3 08/15/2052 (912810TJ7)		(457,620)	59447T-CZ-4	MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 4.19	1CFE	16,050,000	15,539,345
TBD	Treasury Bond Forward	1*	100,000,000	22,000,000	19,466,358	11/13/2025	11/17/2026	Treasury Bond Forward T 3 08/15/2052 (912810TJ7)		(2,551,654)	25160P-AN-7	DEUTSCHE BANK NY 7.146% Due 7/13/2027 JJ13	2AFE	22,000,000	22,018,012
TBD	Treasury Bond Forward	1*	100,000,000	25,000,000	23,694,088	11/21/2025	11/19/2027	Treasury Bond Forward T 4.125 08/15/53 (912810TT5)		(1,873,835)	74815H-CP-5	PROVINCE OF QUEBEC UNSEC	1DFE	25,000,000	25,567,923
TBD	Treasury Bond Forward	1*	100,000,000	23,770,171	21,669,689	12/05/2025	06/08/2033	Treasury Bond Forward T 4.125 08/15/53 (912810TT5)		44,321	254687-EF-9	WALT DISNEY COMPANY THE SERIES WI	1FFE	23,770,171	21,625,368
				9,808,830	9,194,154						67077M-AN-8	NUTRIEN LTD SR UNSEC	2BFE	9,808,830	9,194,154
				4,996,936	5,020,748						67021C-AZ-0	NSTAR ELECTRIC CO 5.2% Due 5/15/2036 MN15	1FFE	4,996,936	5,020,748
TBD	Treasury Bond Forward	1*	50,000,000	12,076,541	8,187,384	01/23/2026	07/20/2026	Treasury Bond Forward T 3.625 02/15/53 (912810TN8)		(564,179)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	12,076,541	8,751,563
TBD	Treasury Bond Forward	1*	300,000,000	90,172,143	68,937,751	01/23/2026	09/18/2030	Treasury Bond Forward T 3.625 02/15/53 (912810TN8)		520,237	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	90,172,143	68,417,514
TBD	Treasury Bond Forward	1*	50,000,000	12,074,620	7,916,984	01/26/2026	07/20/2026	Treasury Bond Forward T 3.625 02/15/53 (912810TN8)		(834,579)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	12,074,620	8,751,563
TBD	Treasury Bond Forward	1*	100,000,000	23,006,363	22,245,449	01/30/2026	07/24/2026	Treasury Bond Forward T 3.625 02/15/53 (912810TN8)		(524,797)	677050-AY-2	OGLETHORPE POWER CORP 5.9% Due 2/1/2055 FA1	2AFE	23,006,363	22,770,246
TBD	Treasury Bond Forward	1*	50,000,000	12,008,719	12,025,679	02/03/2026	07/24/2026	Treasury Bond Forward T 3.625 02/15/53 (912810TN8)		(19,999)	83007C-AF-9	SOUTH BOW USA INFRA HLDS 5.584% Due 10/1/2034 A01	2CFE	12,008,719	12,045,678
TBD	Treasury Bond Forward	1*	300,000,000	39,114,526	38,732,706	06/04/2026	11/19/2027	Treasury Bond Forward T 4.125 08/15/53 (912810TT5)		1,933,620	716973-AH-5	PFIZER INVESTMENT ENTER 5.34% Due 5/19/2063 MN19	1FFE	39,114,526	36,799,086
				31,914,682	31,628,799						16411R-AP-4	CHENIERE ENERGY INC SERIES 144A	2BFE	31,914,682	31,628,799
91283#AD5	Asset Swap	1A	10,000,000	10,052,888	6,177,254	11/04/2016	07/15/2026	Asset Swap Receive 2.158% Pay floating		(3,840,042)	912828-S5-0	TSY INFL IX N/B United States Treasury In .125	1A	10,052,888	10,017,296
81379LA@5	Interest Rate Swap	1D	25,000,000	24,574,617	19,484,525	08/26/2020	08/28/2030	Interest Rate Swap Pay SOFR Receive 0.4565%		(3,323,092)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	24,574,617	22,807,617
				1,000,512	1,050,505						20772G-F4-5	CONNECTICUT ST State of Connecticut 5.85 03/1	1CFE	1,000,512	1,050,505
81379LA*7	Interest Rate Swap	1D	25,000,000	23,583,499	19,535,711	08/26/2020	08/28/2030	Interest Rate Swap Pay SOFR Receive 0.476%		(3,271,906)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	23,583,499	22,807,617
				2,073,576	2,153,535						20772G-F4-5	CONNECTICUT ST State of Connecticut 5.85 03/1	1CFE	2,073,576	2,153,535
TBD	Interest Rate Swap	1*	150,000,000	10,944,803	5,349,864	06/26/2025	06/30/2030	Interest Rate Swap Pay SOFR Receive 3.4435%		(3,329,218)	775109-BG-5	ROGERS COMMUNICATIONS IN CO.GUARNT	2CFE	10,944,803	8,679,082
TBD	Interest Rate Swap	1*	150,000,000	10,396,465	2,669,816	06/26/2025	06/30/2030	Interest Rate Swap Pay SOFR Receive 3.4578%		(3,229,020)	92826C-AQ-5	VISA INC 2% Due 8/15/2050 FA15	1DFE	10,396,465	5,898,836
TBD	Interest Rate Swap	1*	100,000,000	7,000,000	4,495,660	06/27/2025	07/01/2030	Interest Rate Swap Pay SOFR Receive 3.4650%		(1,598,073)	91159H-JB-7	US BANCORP 2.491% Due 11/3/2036 MN3	1GFE	7,000,000	6,093,733
TBD	Interest Rate Swap	1*	100,000,000	7,008,151	5,115,211	06/27/2025	07/01/2030	Interest Rate Swap Pay SOFR Receive 3.4613%		(1,611,704)	437076-DF-6	HOME DEPOT INC 5.3% Due 6/25/2054 JD25	1FFE	7,008,151	6,726,915

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
TBD	Interest Rate Swap	1*	100,000,000	7,083,558	5,445,057	06/30/2025	07/02/2030	Interest Rate Swap Pay SOFR Receive 3.4546%		(1,637,258)	7591EP-AV-2	REGIONS FINANCIAL CORP VAR % Due 9/6/2035 MS6	2AFE	7,083,558	7,082,315
TBD	Interest Rate Swap	1*	250,000,000	97,401,074	88,616,168	09/22/2025	09/24/2030	Interest Rate Swap FED FUND RATES Receive 4.0815%		(5,500,356)	912810-UM-8	US TREASURY N B 4 3/4% Due 8/15/2055 FA15	1A	97,401,074	94,116,524
060505AN4	Interest Rate Swap	1*	250,000,000	34,091,805	14,756,443	09/22/2025	09/24/2030	Interest Rate Swap FED FUND RATE Receive 4.083%		(5,451,676)	191216-DC-1	COCA COLA CO THE 2 1/2% Due 3/15/2051 MS15	1EFE	34,091,805	20,208,119
				5,770,785	3,240,303						278865-BG-4	ECOLAB INC 2 1/8% Due 8/15/2050 FA15	1GFE	5,770,785	3,240,303
				28,980,772	24,726,007						58013M-FK-5	MCDONALD'S CORP SR UNSEC	2AFE	28,980,772	24,726,007
				28,807,421	18,677,922						695114-CX-4	PACIFICORP 3.3% Due 3/15/2051 MS15	2AFE	28,807,421	18,677,922
060505AM6	Interest Rate Swap	1*	250,000,000	25,181,216	16,291,177	09/22/2025	09/24/2030	Interest Rate Swap FED FUND RATE Receive 4.072%		(5,808,661)	05583J-AJ-1	BPCE SA SERIES 144A	2AFE	25,181,216	22,099,838
				24,960,605	22,312,778						431282-AT-9	HIGHWOODS REALTY LP 2.6% Due 2/1/2031 FA1	2CFE	24,960,605	22,312,778
				31,588,633	24,159,022						744320-BA-9	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	31,588,633	24,159,022
				15,340,543	11,959,897						743315-AQ-6	PROGRESSIVE CORP SR UNSEC	1FFE	15,340,543	11,959,897
225313B83	Interest Rate Swap	1*	100,000,000	19,538,015	15,289,393	09/22/2025	09/24/2030	Interest Rate Swap FED FUND RATE Receive 4.068%		(2,375,389)	05523R-AF-4	BAE SYSTEMS PLC SERIES 144A	1GFE	19,538,015	17,664,782
				20,392,061	18,370,252						075887-CL-1	BECTON DICKINSON AND CO 1.957% Due 2/11/2031 FA11	2BFE	20,392,061	18,370,252
225313B#1	Interest Rate Swap	1*	200,000,000	4,449,132	(2,474,576)	09/23/2025	09/23/2030	Interest Rate Swap FED FUND RATE Receive 4.055%		(5,087,747)	713448-EP-9	PEPSICO INC 2 7/8% Due 10/15/2049 A015	1EFE	4,449,132	2,613,171
				32,265,488	28,722,359						681919-BD-7	OMNICOM GROUP INC 2.6% Due 8/1/2031 FA1	2AFE	32,265,488	28,722,359
				29,904,653	26,592,046						74460D-AJ-8	PUBLIC STORAGE 2 1/4% Due 11/9/2031 MN9	1FFE	29,904,653	26,592,046
				11,985,214	10,602,407						521865-BC-8	LEAR CORP 2.6% Due 1/15/2032 JJ15	2BFE	11,985,214	10,602,407
060505AP9	Interest Rate Swap	1*	250,000,000	44,290,259	38,614,099	09/23/2025	09/25/2030	Interest Rate Swap FED FUND RATE Receive 4.0625%		(6,116,285)	14149Y-BT-4	CARDINAL HEALTH INC 5 3/4% Due 11/15/2054 MN15	2BFE	44,290,259	44,730,384
				45,883,647	45,737,514						65473P-AU-9	NISOURCE INC 5.85% Due 4/1/2055 A01	2BFE	45,883,647	45,737,514
				6,841,704	6,810,547						69448F-AB-7	PACIFIC LIFE INSURANCE C SERIES 144A	1FFE	6,841,704	6,810,547
060505AQ7	Interest Rate Swap	1*	250,000,000	34,218,834	26,278,795	09/24/2025	09/26/2030	Interest Rate Swap FED FUND RATE Receive 4.044%		(6,717,669)	438516-CU-8	HONEYWELL INTERNATIONAL 5.35% Due 3/1/2064 MS1	1FFE	34,218,834	32,996,464
				33,539,607	32,481,847						713448-FZ-6	PEPSICO INC 5 1/4% Due 7/17/2054 JJ17	1EFE	33,539,607	32,481,847
				30,146,409	29,684,337						75513E-CS-8	RTX CORP 5 3/8% Due 2/27/2053 FA27	2AFE	30,146,409	29,684,337
TBD	Interest Rate Swap	1*	200,000,000	15,963,875	10,916,160	09/24/2025	09/26/2030	Interest Rate Swap FED FUND RATE Receive 4.044%		(5,413,073)	29273V-BA-7	ENERGY TRANSFER LP 5.6% Due 9/1/2034 MS1	2BFE	15,963,875	16,329,233
				34,987,131	35,239,570						571676-BA-2	MARS INC SERIES 144A	1FFE	34,987,131	35,239,570
				27,093,573	26,832,556						532457-CY-2	ELI LILLY & CO 5 1/2% Due 2/12/2055 FA12	1DFE	27,093,573	26,832,556
060505AR5	Interest Rate Swap	1*	250,000,000	36,544,377	29,775,412	09/24/2025	09/26/2030	Interest Rate Swap FED FUND RATE Receive 4.041%		(6,815,013)	571676-BB-0	MARS INC SERIES 144A	1FFE	36,544,377	36,590,425
				36,350,169	34,767,766						87268L-AB-3	TR FINANCE LLC 5.85% Due 4/15/2040 A015	1GFE	36,350,169	34,767,766
				25,399,199	26,046,300						82622R-AF-3	SIEMENS FUNDING BV SERIES 144A	1DFE	25,399,199	26,046,300
225313C*4	Interest Rate Swap	1*	200,000,000	36,716,330	25,483,406	09/25/2025	09/27/2030	Interest Rate Swap FED FUND RATE Receive 4.038%		(5,569,315)	75884R-AW-3	REGENCY CENTERS LP CO.GUARNT	1GFE	36,716,330	31,052,721
				30,500,404	30,346,392						87268L-AE-7	TR FINANCE LLC 5 1/2% Due 8/15/2035 FA15	1GFE	30,500,404	30,346,392
				11,137,142	10,060,268						35805B-AB-4	FRESENIUS MED CARE III SERIES 144A	2CFE	11,137,142	10,060,268
17305AG*8	Interest Rate Swap	1*	200,000,000	34,392,882	25,478,944	09/26/2025	09/30/2030	Interest Rate Swap FED FUND RATE Receive 4.045%		(5,349,036)	502431-AN-9	L3HARRIS TECH INC 1.8% Due 1/15/2031 JJ15	2BFE	34,392,882	30,827,980
				34,774,709	30,472,394						0778FP-AG-4	BELL CANADA SERIES US-5	2BFE	34,774,709	30,472,394

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
.....	.....	.....	.....	9,766,615	8,278,495	.....	.....	.....	.....	.....	92940P-AG-9	WRKCO INC 3% Due 6/15/2033 JD15	2BFE	9,766,615	8,278,495
17305AG@6	Interest Rate Swap	1*	200,000,000	34,163,061	23,421,356	09/26/2025	09/30/2030	Interest Rate Swap FED FUND RATE Receive 4.044%		(5,374,979)	07274N-BE-2	BAYER US FINANCE II LLC CO.GUARNT	2BFE	34,163,061	28,796,335
.....	.....	.....	.....	30,867,461	22,764,613	.....	.....	.....	.....	.....	23338V-AL-0	DTE ELECTRIC CO 2.95% Due 3/1/2050 MS1	1FFE	30,867,461	22,764,613
.....	.....	.....	.....	13,105,180	10,996,094	.....	.....	.....	.....	.....	66989H-AK-4	NOVARTIS CAPITAL CORP CO.GUARNT	1DFE	13,105,180	10,996,094
17305AG#4	Interest Rate Swap	1*	200,000,000	11,105,097	3,630,439	09/26/2025	09/30/2030	Interest Rate Swap FED FUND RATE Receive 4.0458%		(5,011,779)	025932-AL-8	AMERICAN FINANCIAL GROUP SR UNSEC	2AFE	11,105,097	8,642,218
.....	.....	.....	.....	34,799,360	20,584,299	.....	.....	.....	.....	.....	58933Y-BB-0	MERCK & CO INC 2.45% Due 6/24/2050 JD24	1EFE	34,799,360	20,584,299
.....	.....	.....	.....	32,198,706	28,229,532	.....	.....	.....	.....	.....	760759-AZ-3	REPUBLIC SERVICES INC 1 3/4% Due 2/15/2032 FA15	1GFE	32,198,706	28,229,532
C8866*AA1	Interest Rate Swap	1*	200,000,000	32,767,091	22,684,897	09/30/2025	10/02/2030	Interest Rate Swap FED FUND RATE Receive 4.052%		(5,167,969)	00185A-AC-8	AON PLC CO.GUARNT	2AFE	32,767,091	27,852,866
.....	.....	.....	.....	12,326,545	8,030,719	.....	.....	.....	.....	.....	375558-BT-9	GILEAD SCIENCES INC 2.8% Due 10/1/2050 AO1	1GFE	12,326,545	8,030,719
.....	.....	.....	.....	33,014,671	24,979,417	.....	.....	.....	.....	.....	874060-AY-2	TAKEDA PHARMACEUTICAL 3.025% Due 7/9/2040 JJ9	2AFE	33,014,671	24,979,417
61747YZ*9	Swaption (Receiver)	1*	500,000,000	15,778,847	10,744,447	10/28/2025	10/28/2030	Swaption (Receiver) Receive 3 Pay SOFR	15,748,083	10,725,277	.....	THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 AO18	1GFE	30,764	19,170
.....	.....	.....	.....	16,674,173	13,801,702	.....	.....	.....	.....	.....	460146-CK-7	INTERNATIONAL PAPER CO SR UNSEC	2BFE	16,674,173	13,801,702
.....	.....	.....	.....	2,597,034	2,611,817	.....	.....	.....	.....	.....	55354G-AQ-3	MSCI INC SERIES 144A	2CFE	2,597,034	2,611,817
61747YY#6	Swaption (Payer)	1*	500,000,000	(12,671,633)	(14,757,655)	10/28/2025	10/28/2030	Swaption (Payer) Pay 5.506 Receive SOFR	(15,748,083)	(16,674,630)	.....	THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 AO18	1GFE	3,076,450	1,916,975
.....	.....	.....	.....	27,341,085	27,755,350	.....	.....	.....	.....	.....	49803X-AE-3	KITE REALTY GROUP LP 5 1/2% Due 3/1/2034 MS1	2BFE	27,341,085	27,755,350
.....	.....	.....	.....	27,262,814	21,408,590	.....	.....	.....	.....	.....	126408-HF-3	CSX CORP SR UNSEC	1GFE	27,262,814	21,408,590
.....	.....	.....	.....	27,475,000	22,714,752	.....	.....	.....	.....	.....	30231G-AW-2	EXXON MOBIL CORP SR UNSEC	1DFE	27,475,000	22,714,752
.....	.....	.....	.....	28,585,703	18,509,119	.....	.....	.....	.....	.....	00206R-MN-9	AT&T INC 3.8% Due 12/1/2057 JD1	2BFE	28,585,703	18,509,119
.....	.....	.....	.....	14,855,151	14,738,481	.....	.....	.....	.....	.....	546676-BA-4	LOUISVILLE GAS & ELEC 5.85% Due 8/15/2055 FA15	1FFE	14,855,151	14,738,481
61747YZ@7	Swaption (Receiver)	1*	500,000,000	15,167,000	10,740,613	10/28/2025	10/28/2030	Swaption (Receiver) Receive 3 Pay SOFR	15,142,388	10,725,277	.....	THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 AO18	1GFE	24,612	15,336
.....	.....	.....	.....	16,488,796	12,428,928	.....	.....	.....	.....	.....	454889-AR-7	INDIANA MICHIGAN POWER SR UNSEC	1FFE	16,488,796	12,428,928
.....	.....	.....	.....	1,202,979	1,209,827	.....	.....	.....	.....	.....	55354G-AQ-3	MSCI INC SERIES 144A	2CFE	1,202,979	1,209,827
060505@AS3	Swaption (Payer)	1*	500,000,000	(12,793,388)	(15,402,828)	10/28/2025	10/28/2030	Swaption (Payer) Pay 5.49 Receive SOFR	(15,142,388)	(16,866,520)	.....	THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 AO18	1GFE	2,349,000	1,463,692
.....	.....	.....	.....	26,490,806	27,913,071	.....	.....	.....	.....	.....	013817-AK-7	ALCOA INC 5.95% Due 2/1/2037 FA1	2AFE	26,490,806	27,913,071
.....	.....	.....	.....	26,269,208	18,651,347	.....	.....	.....	.....	.....	20030N-CG-4	COMCAST CORP CO.GUARNT	1GFE	26,269,208	18,651,347
.....	.....	.....	.....	26,089,682	25,341,063	.....	.....	.....	.....	.....	437076-DG-4	HOME DEPOT INC 5.4% Due 6/25/2064 JD25	1FFE	26,089,682	25,341,063
.....	.....	.....	.....	26,715,698	17,288,562	.....	.....	.....	.....	.....	0778FP-AH-2	BELL CANADA SERIES US-6	2BFE	26,715,698	17,288,562
.....	.....	.....	.....	21,185,653	17,885,076	.....	.....	.....	.....	.....	91324P-CA-8	UNITEDHEALTH GROUP INC SR UNSEC	1FFE	21,185,653	17,885,076
61758*AA4	Swaption (Receiver)	1*	1,000,000,000	58,288,899	48,366,055	10/29/2025	04/29/2030	Swaption (Receiver) Receive 3 Pay SOFR	29,312,903	19,728,731	191216-DZ-0	COCA COLA CO THE 5.2% Due 1/14/2055 JJ14	1EFE	28,975,996	28,637,324
.....	.....	.....	.....	5,058,903	4,956,819	.....	.....	.....	.....	.....	532457-CZ-9	ELI LILLY & CO 5.6% Due 2/12/2065 FA12	1DFE	5,058,903	4,956,819
61758*AB2	Swaption (Payer)	1*	1,000,000,000	644,162	(13,376,647)	10/29/2025	04/29/2030	Swaption (Payer) Pay 5.451 Receive SOFR	(29,312,903)	(31,404,181)	040555-DC-5	ARIZONA PUBLIC SERVICE 2.65% Due 9/15/2050 MS15	2AFE	29,957,065	18,027,534
.....	.....	.....	.....	30,768,157	22,830,220	.....	.....	.....	.....	.....	219350-BP-9	CORNING INC 3.9% Due 11/15/2049 MN15	2AFE	30,768,157	22,830,220
.....	.....	.....	.....	14,346,899	13,948,050	.....	.....	.....	.....	.....	92857W-BY-5	VODAFONE GROUP PLC 5 5/8% Due 2/10/2053 FA10	2BFE	14,346,899	13,948,050
.....	.....	.....	.....	30,078,489	24,024,478	.....	.....	.....	.....	.....	460146-CQ-4	INTERNATIONAL PAPER CO SR UNSEC	2BFE	30,078,489	24,024,478
.....	.....	.....	.....	30,421,357	24,687,951	.....	.....	.....	.....	.....	65473Q-BF-9	NISOURCE INC SR UNSEC	2BFE	30,421,357	24,687,951
.....	.....	.....	.....	29,781,844	16,387,626	.....	.....	.....	.....	.....	744538-AD-1	PUB SVC NEW HAMP SERIES U	1EFE	29,781,844	16,387,626
.....	.....	.....	.....	29,937,267	18,344,042	.....	.....	.....	.....	.....	92343V-FU-3	VERIZON COMMUNICATIONS 2 7/8% Due 11/20/2050 MN20	2AFE	29,937,267	18,344,042

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				29,918,531	24,705,921						927804-FT-6	VIRGINIA ELEC & POWER CO SR UNSEC	2AFE	29,918,531	24,705,921
				25,460,123	24,491,969						717081-EK-5	PFIZER INC 4.2% Due 9/15/2048 MS15	1FFE	25,460,123	24,491,969
				11,480,000	9,061,408						93884P-DV-9	WASHINGTON GAS LIGHT CO UNSEC	1GFE	11,480,000	9,061,408
225313A#2	Swaption (Receiver)	1*	500,000,000	28,960,412	23,224,342	10/30/2025	10/30/2029	Swaption (Receiver) Receive 3.05 Pay SOFR	12,994,661	9,209,676	126408-GX-5	CSX CORP SR UNSEC	1GFE	15,965,751	14,014,666
225313B*5	Swaption (Payer)	1*	500,000,000	16,634,655	9,685,412	10/30/2025	10/30/2029	Swaption (Payer) Pay 5.46 Receive SOFR	(12,994,661)	(13,475,959)	136375-BW-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	29,629,316	23,161,371
				31,222,684	23,538,018						666807-BJ-0	NORTHROP GRUMMAN CORP SR UNSEC	2AFE	31,222,684	23,538,018
				32,959,573	24,982,134						92857W-BD-1	VODAFONE GROUP PLC 4 3/8% Due 2/19/2043 FA19	2BFE	32,959,573	24,982,134
				6,893,236	6,265,030						74340X-BZ-3	PROLOGIS LP 1 3/4% Due 7/1/2030 JJ1	1FFE	6,893,236	6,265,030
				24,657,365	24,370,533						29364W-BQ-0	ENTERGY LOUISIANA LLC 5.8% Due 3/15/2055 MS15	1FFE	24,657,365	24,370,533
61758*AC0	Swaption (Receiver)	1*	500,000,000	28,821,409	23,895,770	10/30/2025	10/30/2029	Swaption (Receiver) Receive 3.05 Pay SOFR	12,828,071	9,209,633	37940X-AD-4	GLOBAL PAYMENTS INC 2.9% Due 5/15/2030 MN15	2CFE	15,993,338	14,686,137
61758*AD8	Swaption (Payer)	1*	500,000,000	16,717,593	14,123,774	10/30/2025	10/30/2029	Swaption (Payer) Pay 5.468 Receive SOFR	(12,828,063)	(13,391,712)	037389-BE-2	AON CORP 2.8% Due 5/15/2030 MN15	2AFE	29,545,656	27,515,486
				29,392,621	20,653,697						29366W-AB-2	ENTERGY MISSISSIPPI LLC 3 1/2% Due 6/1/2051 JD1	1FFE	29,392,621	20,653,697
				29,932,697	18,322,024						459200-KL-4	IBM CORP 2.95% Due 5/15/2050 MN15	1GFE	29,932,697	18,322,024
				29,359,761	28,496,146						491674-BG-1	KENTUCKY UTILITIES CO 1ST MORTG	1FFE	29,359,761	28,496,146
				7,171,135	6,543,134						609207-AT-2	MONDELEZ INTERNATIONAL INC 2 3/4% Due 4/13/2030 AO13	2BFE	7,171,135	6,543,134
9999999999 - Totals				26,175,935,813	23,071,705,392	XXX	XXX	XXX	992,318,110	375,020,342	XXX	XXX	XXX	25,183,617,703	22,696,685,050

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	350	25,239,214,818	363	26,094,292,338					350	25,239,214,818
2. Add: Opened or acquired transactions	28	1,590,705,029	20	1,115,087,193					48	2,705,792,222
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or disposed of transactions	15	662,095,724	12	967,692,466					27	1,629,788,190
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	73,531,785	XXX	65,751,252	XXX		XXX		XXX	139,283,037
7. Ending inventory	363	26,094,292,338	371	26,175,935,813					371	26,175,935,813

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	992,858,988	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		992,858,988
4.	Part D, Section 1, Column 6	1,818,133,595	
5.	Part D, Section 1, Column 7	(825,274,607)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	134,331,342	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		134,331,342
10.	Part D, Section 1, Column 9	2,134,609,390	
11.	Part D, Section 1, Column 10	(2,000,278,067)	
12	Total (Line 9 minus Line 10 minus Line 11)		19

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	15,095,799,601	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	15,095,799,604	
16.	Total (Line 13 plus Line 14 minus Line 15)		(3)

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	45,564,395	526,670,381
2.	Cost of cash equivalents acquired	144,433,072	23,429,505,656
3.	Accrual of discount	80,507	9,939,356
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	89	12,831
6.	Deduct consideration received on disposals	190,078,063	23,920,563,380
7.	Deduct amortization of premium		449
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		45,564,395
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		45,564,395

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Otto's South Vineyard LLC	Napa	CA	08/05/2020	TIAA				206,650
Port Northwest Phase IV and V	Houston	TX	12/31/2002	Various				852,558
Cobia Distribution Center	Miami	FL	02/06/2013	Various				312,150
Cyan PDX	Portland	OR	05/21/2013	Various				126,433
Lennox Distribution Center	Eastvale	CA	11/19/2014	Various				(713,641)
SLC DC North	Salt Lake City	UT	10/04/2019	Various				79,000
Bridge Pointe	Woodridge	IL	10/04/2019	Various				147,596
Baltimore IC	Baltimore	MD	10/04/2019	Various				(81,570)
Somerset Industrial Center I	Somerset	NJ	10/04/2019	Various				443,860
Franklin Square I IC	Baltimore	MD	10/04/2019	Various				90,000
Washington DC Corporate Center	Washington	DC	10/04/2019	Various				1,015,128
Vista Point South	Coppell	TX	10/04/2019	Various				728,466
Park 355	Woodridge	IL	10/04/2019	Various				46,349
Park 88	Aurora	IL	10/04/2019	Various				62,327
Bedford Park	Bedford Park	IL	10/04/2019	Various				1,063,587
10th Street Business Park	Plano	TX	10/04/2019	Various				(90,196)
Freeport DC	Coppell	TX	10/04/2019	Various				(215,242)
1201-1205, 1211, & 1231 North Miller Street	Anaheim	CA	11/15/2012	Various				(3,411)
3125 East Coronado Street	Anaheim	CA	11/15/2012	Various				209,792
600-650 College Road	Princeton	NJ	11/03/2016	Various				1,064,680
Barnes Canyon Life Science	San Diego	CA	10/16/2018	Various				187,935
730 Third Avenue	New York	NY	01/01/1973	Various				631,918
Octave Apartments	Nashville	TN	10/30/2020	Various				101,881
Apartments at Blakeney	Charlotte	NC	11/02/2020	Various				140,614
Pacific Landing Industrial	Salt Lake City	UT	01/29/2021	First American Exchange Company LLC				(146,571)
Bridge Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Bridge Creek Fee Owner LLC				115,953
Boulder Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Boulder Creek Fee Owner LLC				83,461
One Norman Square	Cornelius	NC	12/23/2021	CCC One Norman Square LLC				156,947
Curve at Gilbert	Gilbert	AZ	12/01/2022	LIV Communities / Rockefeller Group				137,501
Oak Grove Plaza	Sachse	TX	12/01/2022	LaSalle Investment Mgmt.				5,031
SCL Health Wheat Ridge MOB	Wheat Ridge	CO	04/27/2023	Sisters of Charity of Leavenworth Health System, Inc.				37,097
TGA Texas Infill Portfolio: GSW	Grand Prairie	TX	06/28/2024	DCT - TX 2004 RN PORTFOLIO L, LP; Morris Truman As				96,011
TGA Texas Infill Portfolio: GSW	Bloomingdale	IL	08/14/2024	The Realty Associates Fund XII Portfolio				23,941
Westport Industrial Park	San Antonio	TX	05/08/2026	Callaghan 151, LP	25,032,429			
Pacific West Business Center	Kent	WA	09/05/2024	The Realty Associates Fund XII Portfolio				(1,830)
0199999. Acquired by purchase					25,032,429			6,914,405
Capital Gateway	Bethesda	MD	12/28/2004	ND Properties, Inc.				253,841
0299999. Acquired by internal transfer								253,841
0399999 - Totals					25,032,429			7,168,246

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
409042512	GARDNERVILLE	NV		05/28/2026	6.375	953,701		1,170,000
401086601	ROSEVILLE	CA		06/10/2026	5.990	419,142		725,000
105894869	RANDOLPH	MA		05/26/2026	5.990	358,140		550,000
409042883	REDONDO BEACH	CA		05/28/2026	5.750	1,275,379		1,600,000
105880473	WEST COVINA	CA		04/17/2026	5.625	505,475		663,000
409044160	ARLINGTON HEIGHTS	IL		05/28/2026	6.250	1,131,826		1,450,000
401084863	ELK GROVE	CA		06/10/2026	5.625	587,768		805,000
105879539	ELLENDALE	DE		04/17/2026	5.625	328,063		429,000
401084072	WESTFIELD	NJ		05/26/2026	6.125	797,440		1,045,000
409042499	CAMARILLO	CA		05/28/2026	6.500	938,438		1,225,000
600356211	BROOKLYN	NY		04/17/2026	6.250	431,858		580,000
105866756	FORT LAUDERDALE	FL		06/10/2026	5.500	776,293		1,750,000
401074550	JERSEY CITY	NJ		04/17/2026	5.990	488,052		675,000
409042923	WASHINGTON	DC		05/28/2026	6.250	1,080,035		1,425,000
105891825	CHICAGO	IL		05/26/2026	5.625	491,573		800,000
401096218	CLARKSVILLE	TN		06/10/2026	4.990	336,934		440,000
105883948	NEW ROCHELLE	NY		06/10/2026	5.875	906,017		1,375,000
401084699	CLIFTON	NJ		05/26/2026	6.125	540,150		680,000
105855513	SAN DIEGO	CA		04/17/2026	5.625	877,134		1,420,000
409042843	HIGHLAND PARK	IL		05/28/2026	6.125	1,018,620		1,260,000
105908925	SAINT PETERS	MO		06/10/2026	6.125	158,600		222,000
401085735	NORTH BERGEN	NJ		05/26/2026	5.625	513,533		710,000
401075333	BOISE	ID		04/17/2026	6.125	278,447		386,500
401076326	FRISCO	TX		04/17/2026	5.990	561,197		700,000
401075435	CHERRY HILL	NJ		04/17/2026	5.990	356,403		452,000
600356376	BROOKLYN	NY		04/17/2026	6.250	1,211,974		1,600,000
401086012	GREEN BROOK	NJ		05/26/2026	5.625	500,479		665,000
401085653	AUBURNDALE	FL		06/10/2026	5.500	222,661		352,000
105881498	MOSELEY	VA		06/10/2026	5.500	401,725		680,000
401076857	WINTER GARDEN	FL		04/17/2026	6.125	462,403		575,000
105875602	LAKELAND	FL		05/26/2026	6.375	251,719		368,000
401044458	MIDLOTHIAN	VA		06/10/2026	6.125	594,172		765,000
401078900	SALEM	MA		04/17/2026	6.125	305,887		375,000
401086092	OCALA	FL		06/10/2026	5.625	295,140		378,000
409043560	ESTES PARK	CO		05/28/2026	5.875	919,338		1,147,000
105850588	BOTHELL	WA		04/17/2026	5.625	964,264		1,300,000
409042516	JERSEY CITY	NJ		05/28/2026	6.125	1,488,141		1,845,000
401075000	MANTECA	CA		04/17/2026	5.125	473,233		610,000
409043697	PARAMUS	NJ		05/28/2026	5.500	1,114,022		1,390,000
105887687	LANCASTER	CA		04/17/2026	5.500	377,170		535,000
401077991	MONTGOMERY	TX		04/17/2026	4.990	280,626		367,000
105866848	LA HABRA	CA		04/17/2026	6.125	936,233		1,265,000
401084980	PORT HUENEME	CA		06/10/2026	5.625	452,983		715,000
401076996	THOUSAND OAKS	CA		06/10/2026	6.125	425,207		1,110,000
401071643	ARCADIA	CA		04/17/2026	6.125	653,074		815,000
401075098	FAIR LAWN	NJ		04/17/2026	6.125	608,161		850,000
401084260	GAITHERSBURG	MD		06/10/2026	5.625	542,606		875,000
409042634	FALLS CHURCH	VA		05/28/2026	5.750	995,657		2,039,000
105913374	WASILLA	AK		06/10/2026	5.625	263,588		500,000
409043514	ALPINE	WY		05/28/2026	6.125	1,076,221		1,480,000
105896403	BOISE	ID		05/26/2026	5.990	455,804		626,000
401075963	JERSEY CITY	NJ		04/17/2026	5.990	586,263		732,000
401094279	CHICAGO	IL		06/10/2026	6.250	222,669		320,000
401082945	NORTH DARTMOUTH	MA		06/10/2026	6.500	632,431		800,000
401080988	TUSTIN	CA		05/26/2026	5.875	947,091		1,275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
401083639	JERSEY CITY	NJ		05/26/2026	5.625	659,177		975,000
105876560	CANTON	MI		05/26/2026	6.125	416,192		550,000
105899840	NAPA	CA		05/26/2026	5.875	541,042		1,000,000
401084682	BARNSTABLE	MA		05/26/2026	5.990	640,415		877,000
409043378	ARLINGTON	VA		05/28/2026	6.000	1,010,512		1,250,000
409045507	OAKLAND	CA		05/28/2026	6.000	1,374,296		1,700,000
401071885	GLEN ELLYN	IL		04/17/2026	6.125	505,829		630,000
409043112	SHERMAN OAKS	CA		05/28/2026	6.625	1,042,392		1,510,000
105888148	LITTLETON	MA		06/10/2026	5.625	585,124		807,000
401090089	GLENDALE HEIGHTS	IL		06/10/2026	6.500	124,198		170,000
105905809	TOOELE	UT		05/26/2026	5.875	329,589		530,000
401085537	BAKERSFIELD	CA		06/10/2026	6.250	312,829		415,000
409042699	EL CERRITO	CA		05/28/2026	6.125	1,060,433		1,370,000
600356949	STATEN ISLAND	NY		06/10/2026	6.625	1,013,405		1,260,000
401076691	KIMBERLY	ID		04/17/2026	5.990	320,442		404,000
105925818	ROSLINDALE	MA		06/10/2026	5.875	556,803		835,000
409043090	SANTA BARBARA	CA		05/28/2026	6.000	1,274,514		1,575,000
401083411	ORANGE BEACH	AL		05/26/2026	6.575	717,159		949,000
401096329	EASTCHESTER	NY		06/10/2026	6.375	918,850		1,150,000
401075856	HOUSTON	TX		06/10/2026	5.625	280,492		377,000
409046991	BRIGHTON	CO		05/28/2026	6.625	876,302		1,075,000
409043478	MISSOULA	MT		05/28/2026	6.125	1,298,033		2,146,000
105893069	NEW CITY	NY		06/10/2026	5.990	579,895		790,000
600357169	HACKETTSTOWN	NJ		06/10/2026	6.500	254,805		318,000
105875332	SIMI VALLEY	CA		06/10/2026	6.125	728,569		1,250,000
409043267	ARVADA	CO		05/28/2026	5.875	921,742		1,150,000
409038139	BELLEVUE	WA		05/28/2026	6.375	1,180,835		1,500,000
401087331	AUBURN	CA		06/10/2026	6.125	514,445		680,000
401054726	CLERMONT	FL		06/10/2026	5.990	609,256		772,000
401076780	ROCKLIN	CA		04/17/2026	6.125	586,418		757,000
401077029	SOUTH ORANGE	NJ		04/17/2026	6.125	948,681		1,325,000
401076051	VALLEJO	CA		04/17/2026	5.990	511,538		700,000
409039364	POWAY	CA		05/28/2026	6.625	1,170,554		1,438,000
409043875	AUSTIN	TX		05/28/2026	5.625	1,753,227		3,500,000
409044318	OAKLAND	CA		05/28/2026	5.875	966,627		1,206,000
409045352	EAST HAMPTON	NY		05/28/2026	5.750	2,003,738		4,594,000
105891025	MIDDLETOWN	DE		05/26/2026	5.625	421,133		612,000
401085408	AUBURN	CA		05/26/2026	5.875	426,877		548,000
105856892	HADDONFIELD	NJ		04/17/2026	5.500	553,297		820,000
409046020	ENCINITAS	CA		05/28/2026	6.375	1,565,478		2,235,000
105927999	SAN DIMAS	CA		06/10/2026	5.990	383,034		855,000
409043880	LIVERMORE	CA		05/28/2026	6.250	864,028		1,075,000
401085327	SAN MARCOS	CA		06/10/2026	5.625	513,361		720,000
401086102	PORT ORCHARD	WA		06/10/2026	5.625	552,830		733,000
401074194	MCKINNEY	TX		04/17/2026	4.990	330,096		425,500
401071974	SEATTLE	WA		04/17/2026	5.125	272,606		350,000
401079311	YONKERS	NY		05/26/2026	5.625	585,527		800,000
105852998	SAN DIEGO	CA		04/17/2026	5.625	890,775		1,260,000
409043044	PORTLAND	OR		05/28/2026	6.375	1,059,667		1,300,000
105891094	MIDDLETOWN	DE		05/26/2026	5.625	393,357		630,000
401063459	EATONVILLE	WA		06/10/2026	6.125	415,514		810,000
401095291	NAMPA	ID		06/10/2026	6.125	225,785		320,000
401085718	WHIPPANY	NJ		06/10/2026	5.500	602,290		775,000
401084664	UNION CITY	NJ		05/26/2026	6.125	495,149		620,000
600356985	CEDARHURST	NY		06/10/2026	5.990	939,370		1,270,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
409045197	BOCA RATON	FL		05/28/2026	5.750	902,624		1,900,000
105883660	METHUEN	MA		05/26/2026	5.625	361,670		610,000
105861900	HOMESTEAD	FL		04/17/2026	5.990	443,501		637,000
401075680	BARTOW	FL		04/17/2026	4.990	345,181		447,000
401082688	LAKEBAY	WA		05/26/2026	5.625	502,835		647,000
105913584	COLFAX	WA		06/10/2026	6.125	418,308		800,000
401082377	KINGSTON	MA		06/10/2026	5.625	415,965		594,000
401070940	OOLTEWAH	TN		04/17/2026	5.500	307,505		392,000
105848210	RENO	NV		04/17/2026	6.125	611,177		760,000
105860571	MECHANICSVILLE	VA		04/17/2026	5.500	517,791		760,000
401074993	SMYRNA	TN		04/17/2026	4.990	349,908		465,000
105879422	FOLSOM	CA		06/10/2026	6.125	785,218		1,017,000
409043408	EDINA	MN		05/28/2026	6.000	1,333,876		1,650,000
401071048	HILLSDALE	NJ		04/17/2026	5.125	404,579		715,000
409042766	RANCHO PALOS VERDES	CA		05/28/2026	5.875	1,352,507		1,800,000
105877542	COSTA MESA	CA		05/26/2026	5.625	784,892		1,166,000
409044378	BELLINGHAM	WA		05/28/2026	6.375	1,336,811		1,640,000
409042998	WALNUT CREEK	CA		05/28/2026	5.750	1,152,149		2,150,000
401053186	EAST BRIDGEWATER	MA		04/17/2026	5.990	409,049		554,000
105877330	SAN FRANCISCO	CA		06/10/2026	5.625	652,937		960,000
105881114	LOUDON	TN		06/10/2026	5.990	398,031		900,000
401072363	RANCHO CORDOVA	CA		04/17/2026	4.990	389,734		552,000
409044597	WALNUT CREEK	CA		05/28/2026	6.375	1,128,953		1,385,000
105876701	NORMAN	OK		06/10/2026	5.625	440,845		580,000
409042493	SAN RAMON	CA		05/28/2026	6.125	1,170,605		1,448,000
401082131	SEATTLE	WA		05/26/2026	5.875	794,090		1,010,000
409041990	WINTERS	CA		05/28/2026	6.000	1,263,140		1,700,000
105885469	RENO	NV		05/26/2026	5.875	749,586		945,000
105854888	ARLINGTON	MA		04/17/2026	5.625	946,498		1,300,000
105892149	JERSEY CITY	NJ		05/26/2026	6.125	1,155,320		1,540,000
105878679	BRENTWOOD	CA		05/26/2026	5.875	711,062		888,000
409041642	OAKDALE	CA		05/28/2026	6.375	1,222,693		1,500,000
409045349	GRANITE BAY	CA		05/28/2026	6.000	1,414,717		1,750,000
401077868	FAIR OAKS	CA		04/17/2026	6.125	603,135		750,000
105901992	BASYE	VA		06/10/2026	5.500	261,999		820,000
105882716	AGOURA HILLS	CA		05/26/2026	5.625	1,182,998		2,015,000
105852169	MOUNT SHASTA	CA		04/17/2026	5.375	687,682		975,000
105885857	ARLINGTON	VA		05/26/2026	5.625	1,209,307		1,700,000
401095109	RANCHO CORDOVA	CA		06/10/2026	6.375	413,043		517,000
401084327	HASBROUCK HEIGHTS	NJ		06/10/2026	5.625	411,095		580,000
105851874	SANTA CRUZ	CA		04/17/2026	5.625	874,716		1,365,000
401083659	SANTEE	CA		05/26/2026	5.625	617,047		840,000
401074284	SURPRISE	AZ		04/17/2026	5.250	276,859		395,000
105903769	POTTERVILLE	MI		06/10/2026	5.500	331,162		455,000
105861907	SAN JOSE	CA		06/10/2026	6.125	917,403		1,450,000
401074448	CITRUS HEIGHTS	CA		04/17/2026	5.875	411,029		515,000
105888610	BRENTWOOD	TN		05/26/2026	5.625	967,462		1,465,000
409044330	ORLANDO	FL		05/28/2026	6.500	952,804		1,168,874
401101290	FRANKLIN	TN		06/10/2026	4.990	612,608		832,000
105852617	COLLEGE GROVE	TN		04/17/2026	5.625	708,884		1,000,000
401073903	JERSEY CITY	NJ		04/17/2026	5.875	644,079		825,000
401033039	RICHMOND	TX		05/26/2026	5.990	266,208		346,000
401084273	DUXBURY	MA		06/10/2026	5.625	791,016		1,015,000
105869185	ANTIOCH	TN		04/17/2026	5.625	316,820		400,000
401065708	LATHROP	CA		06/10/2026	5.990	438,347		575,000

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105869582	SOMERVILLE	MA		05/26/2026	5.875	716,258		1,061,000
105883636	DILLON	CO		05/26/2026	6.125	579,993		705,000
401084069	GROVER BEACH	CA		05/26/2026	5.625	708,578		995,000
409042729	KIRKLAND	WA		05/28/2026	6.500	876,283		1,075,000
409044595	BRISBANE	CA		05/28/2026	5.875	1,114,106		2,381,000
600356645	NEW YORK	NY		05/26/2026	5.750	475,193		630,000
105885506	SAN PEDRO	CA		06/10/2026	5.625	601,973		890,000
401090604	PALM SPRINGS	CA		06/10/2026	6.125	412,856		539,000
105900074	STONEHAM	MA		05/26/2026	5.625	546,688		792,000
401099491	SACRAMENTO	CA		06/10/2026	6.500	596,488		800,000
401073983	TINTON FALLS	NJ		04/17/2026	5.990	683,973		855,000
105888324	SEATTLE	WA		04/17/2026	5.990	857,829		1,430,000
401085015	AVON	IN		06/10/2026	6.125	356,151		450,000
409042183	ROSEVILLE	CA		05/28/2026	5.625	1,017,873		1,270,000
401091734	STANTON	CA		06/10/2026	6.125	653,589		860,000
401084949	MIDDLEBORO	MA		05/26/2026	5.625	498,613		860,000
401078526	LOS ANGELES	CA		04/17/2026	5.625	727,487		934,000
401099571	BAKERSFIELD	CA		06/10/2026	5.625	380,269		487,000
409044669	VANCOUVER	WA		05/28/2026	6.625	1,044,429		1,625,000
401085942	LINCOLN PARK	NJ		05/26/2026	5.625	322,792		480,000
401085654	JERSEY CITY	NJ		05/26/2026	5.625	689,637		1,235,000
105857910	TREMONTON	UT		04/17/2026	5.375	250,531		418,000
105906485	EAST BOSTON	MA		06/10/2026	6.125	742,715		1,033,000
409043785	OAKLAND	CA		05/28/2026	6.250	1,333,938		1,650,000
401073135	MT JULIET	TN		04/17/2026	4.990	450,215		615,000
401082205	CHICAGO	IL		06/10/2026	5.625	479,899		615,000
409043186	SCOTTSDALE	AZ		05/28/2026	6.125	966,072		1,195,000
409043062	CONCORD	CA		05/28/2026	6.250	869,906		1,075,000
401075154	INDIANTOWN	FL		04/17/2026	4.990	345,151		450,000
105881625	TUSTIN	CA		05/26/2026	6.125	1,008,742		1,310,000
105890874	COCKEYSVILLE	MD		05/26/2026	5.625	286,876		375,000
105884504	GREAT FALLS	VA		05/26/2026	5.625	1,114,633		1,790,000
401084829	FLORENCE	MT		06/10/2026	5.625	324,005		545,000
409044190	HIDEOUT	UT		05/28/2026	6.375	1,681,203		2,750,000
409044627	NAPERVILLE	IL		05/28/2026	6.375	1,385,617		1,813,200
401083708	BENICIA	CA		06/10/2026	5.625	376,025		600,000
401074373	VACAVILLE	CA		04/17/2026	5.125	486,354		625,000
105889814	KNOXVILLE	TN		05/26/2026	5.625	535,370		688,000
105894937	CLIFTON	NJ		06/10/2026	5.990	394,280		850,000
105856521	OJAI	CA		06/10/2026	5.625	623,461		900,000
401081039	NORTH BERGEN	NJ		06/10/2026	5.625	619,256		985,000
401078693	SANTA ROSA	CA		04/17/2026	4.990	551,409		715,000
401091193	SAINT JAMES CITY	FL		06/10/2026	6.125	340,612		528,000
401083575	TACOMA	WA		05/26/2026	5.990	547,913		742,000
401084397	JERSEY CITY	NJ		05/26/2026	6.125	404,916		520,000
409043503	SEATTLE	WA		05/28/2026	6.125	1,213,823		2,400,000
409040236	LA MESA	CA		05/28/2026	6.000	1,049,374		1,300,000
409042171	SAN FRANCISCO	CA		05/28/2026	6.500	984,290		1,250,000
105899616	FAIR LAWN	NJ		05/26/2026	5.625	246,034		803,000
105881721	DAVIE	FL		06/10/2026	5.625	702,952		902,000
105879788	DARTMOUTH	MA		05/26/2026	5.625	659,667		890,000
105889144	VALLEYFORD	WA		05/26/2026	5.625	544,227		875,000
409045431	OAKLAND	CA		05/28/2026	6.250	858,975		1,515,000
401078423	SANTAQUIN	UT		04/17/2026	5.375	436,209		560,000
105897744	LYNNWOOD	WA		05/26/2026	5.625	458,608		730,000

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401079436	RIDGEFIELD	NJ		05/26/2026	6.125	491,655		615,000
409043376	BOWLING GREEN	KY		05/28/2026	5.875	1,478,795		1,845,000
401084442	WEEHAWKEN	NJ		06/10/2026	5.990	951,352		1,200,000
409041648	WINCHESTER	CA		05/28/2026	5.875	941,780		1,175,000
105840581	MILES CITY	MT		04/17/2026	5.250	303,391		625,000
409034039	UNIONVILLE	TN		05/28/2026	5.875	1,083,819		1,355,000
401085714	BEND	OR		05/26/2026	5.625	464,512		795,000
105850768	BRANCHBURG	NJ		04/17/2026	6.125	518,696		625,000
105889304	LONG BEACH	CA		05/26/2026	5.625	1,088,652		1,600,000
409042459	MARANA	AZ		05/28/2026	5.750	1,402,617		2,900,000
401079481	JOHNSTOWN	CO		06/10/2026	5.500	416,944		540,000
409042309	SEATTLE	WA		05/28/2026	6.375	1,000,469		1,350,000
409042717	NAPA	CA		05/28/2026	6.375	1,059,667		1,300,000
401097989	HELENA	AL		06/10/2026	6.575	150,713		220,000
401063932	COLUMBIA	TN		04/17/2026	5.500	250,028		452,000
401092949	REDLANDS	CA		06/10/2026	5.990	512,043		685,000
105898828	WASHINGTON	UT		05/26/2026	5.625	320,681		451,000
401071440	JOHNSTOWN	CO		04/17/2026	5.125	395,407		510,000
600356983	ACTON	CA		05/26/2026	5.875	810,470		1,250,000
409043695	BENICIA	CA		05/28/2026	6.250	889,292		1,100,000
401073224	MURRIETA	CA		04/17/2026	5.500	399,439		695,000
401060624	MOUNT VERNON	NY		06/10/2026	5.875	157,240		200,000
409043012	LOS ANGELES	CA		05/28/2026	5.750	1,507,813		2,175,000
401077251	SAINT CLOUD	FL		04/17/2026	4.990	265,347		412,000
401083285	SIMI VALLEY	CA		05/26/2026	5.875	736,847		925,000
105890118	OAKLAND	CA		05/26/2026	5.625	1,093,375		1,810,000
401082589	BAKERSFIELD	CA		05/26/2026	6.575	403,149		497,500
401073209	SEATTLE	WA		04/17/2026	5.625	551,859		696,000
409041541	BUCKEYE	AZ		05/28/2026	6.250	956,974		1,183,719
409042508	CASTLE ROCK	CO		05/28/2026	6.250	982,263		1,215,000
409042668	CHARLESTOWN	MA		05/28/2026	5.625	969,785		1,210,000
409026468	LIVERMORE	CA		05/28/2026	6.125	1,232,854		1,545,000
409042046	LEXINGTON	MA		05/28/2026	5.750	2,003,738		3,695,000
105880584	ORANGE	CA		05/26/2026	5.990	1,114,630		1,400,000
401083531	COLUMBIA	TN		04/17/2026	5.625	368,913		466,000
401075084	OOLTEWAH	TN		04/17/2026	5.500	310,576		399,000
409042310	POWAY	CA		05/28/2026	5.875	1,261,384		2,300,000
409042460	SAN ANTONIO	TX		05/28/2026	6.000	1,438,969		1,780,000
105883017	POMONA	CA		05/26/2026	6.125	475,589		565,000
105858538	FREMONT	CA		04/17/2026	5.500	1,055,702		1,338,000
401075785	SMYRNA	TN		05/26/2026	4.990	313,962		465,000
401075490	RANCHO CORDOVA	CA		04/17/2026	5.625	380,183		480,000
409045020	LOS ANGELES	CA		05/28/2026	6.375	1,491,767		1,952,107
409042750	SCOTTSDALE	AZ		05/28/2026	6.000	1,973,429		3,700,000
401082159	CARVER	MA		04/17/2026	5.990	488,557		618,000
105890801	SEATTLE	WA		05/26/2026	5.990	643,152		850,000
401098463	FOLSOM	CA		06/10/2026	6.125	618,540		780,000
401096378	MISSION VIEJO	CA		06/10/2026	6.500	629,269		785,000
401096785	SOMERS POINT	NJ		06/10/2026	6.250	334,320		420,000
401085086	HOBOKEN	NJ		06/10/2026	5.625	531,593		770,000
401073945	TAUNTON	MA		04/17/2026	5.625	561,747		710,000
105895067	SCOTTSDALE	AZ		05/26/2026	5.625	629,847		1,710,000
409042467	LITTLETON	CO		05/28/2026	5.375	901,613		1,125,000
105856090	SPRING CREEK	NV		04/17/2026	6.125	518,294		638,000
409041110	RIDGEFIELD	WA		05/28/2026	6.000	1,962,414		3,132,450

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401082798	MONTCLAIR	NJ		05/26/2026	5.990	680,522		895,000
409044672	EVERGREEN	CO		05/28/2026	5.500	1,155,948		3,150,000
401077834	IRVINE	CA		04/17/2026	5.875	834,297		1,130,000
409043130	AUSTIN	TX		05/28/2026	6.000	894,808		1,200,000
401078488	CONROE	TX		04/17/2026	4.750	248,767		330,000
401084283	HASTINGS ON HUDSON	NY		06/10/2026	6.250	995,000		1,425,000
105895763	CHICAGO	IL		05/26/2026	6.125	579,593		725,000
105865354	LIVERMORE	CA		04/17/2026	5.990	841,795		1,315,000
401074789	CLIFFWOOD	NJ		04/17/2026	6.575	286,813		398,000
401084593	SEATTLE	WA		06/10/2026	5.625	456,636		627,000
105889560	SEATTLE	WA		06/10/2026	5.625	781,275		1,240,000
401073284	LINWOOD	NJ		04/17/2026	5.990	620,075		787,000
401092368	BROOKLYN	NY		06/10/2026	6.125	970,186		1,310,000
409044181	PORTLAND	OR		05/28/2026	6.125	1,054,191		1,350,000
401084960	BERWYN	IL		05/26/2026	5.990	326,257		400,000
105878205	SIMI VALLEY	CA		05/26/2026	5.875	1,026,429		1,385,000
401073838	AUSTIN	TX		05/26/2026	5.875	433,725		560,000
105846675	WALNUT CREEK	CA		04/17/2026	6.125	1,183,652		1,500,000
401097861	TARRYTOWN	NY		06/10/2026	6.250	656,700		825,000
105885197	CHEYENNE	WY		05/26/2026	6.500	303,475		429,000
409041886	CARMEL	IN		05/28/2026	6.125	1,350,076		1,670,000
409044180	SANTA ROSA	CA		05/28/2026	6.375	1,138,159		1,395,000
409042719	CRESTED BUTTE	CO		05/28/2026	6.000	2,014,714		3,100,000
401094103	WOODBURN	OR		06/10/2026	5.625	295,808		379,900
600356882	NEWARK	NJ		06/10/2026	6.375	572,502		765,000
105865384	ANCHORAGE	AK		04/17/2026	5.625	250,160		325,000
105874660	MCLEAN	VA		05/26/2026	6.125	1,195,283		1,798,000
105880672	NORTH READING	MA		06/10/2026	5.625	672,319		1,159,000
401019917	HENDERSONVILLE	TN		04/17/2026	6.125	919,608		1,245,000
409042587	OAKLAND	CA		05/28/2026	6.375	1,053,554		1,360,000
401089533	BELFORD	NJ		06/10/2026	5.990	552,281		700,000
401082617	HOBOKEN	NJ		06/10/2026	6.125	459,044		615,000
409042655	SEATTLE	WA		05/28/2026	6.125	1,124,636		1,392,500
401086952	COEUR D ALENE	ID		05/26/2026	5.625	418,258		690,000
409045163	HEBER CITY	UT		05/28/2026	6.375	1,464,906		1,795,483
105889981	JERSEY CITY	NJ		06/10/2026	5.990	883,514		1,350,000
105894122	ALEXANDRIA	VA		05/26/2026	5.875	936,022		1,240,000
409045341	LA CANADA FLINTRIDGE	CA		05/28/2026	6.000	2,220,900		5,250,000
105856825	CHANHASSEN	MN		04/17/2026	6.125	804,180		1,000,000
105875710	MONROE TOWNSHIP	NJ		06/10/2026	5.500	377,958		550,000
401075897	LINCOLN	CA		04/17/2026	4.990	364,046		710,000
105893484	SIMI VALLEY	CA		05/26/2026	5.625	357,626		440,000
401074397	NEW PRAGUE	MN		04/17/2026	5.625	293,730		418,000
401080472	CYPRESS	CA		05/26/2026	6.125	370,740		470,000
401058829	OWENS CROSS ROADS	AL		05/26/2026	5.625	282,856		379,000
401083867	WAYNE	NJ		06/10/2026	6.125	655,811		830,000
105881653	TRAVERSE CITY	MI		04/17/2026	6.125	334,564		509,000
401093175	HUNTINGTON BEACH	CA		06/10/2026	6.575	1,044,210		1,900,000
105871546	KNOXVILLE	TN		05/26/2026	6.125	299,755		424,000
401082223	SANTEE	CA		04/17/2026	6.125	730,108		915,000
105890747	REDMOND	WA		05/26/2026	5.125	486,995		1,520,000
401079619	HELENA	MT		04/17/2026	5.875	354,727		450,000
105888495	STEVENSON RANCH	CA		06/10/2026	5.625	385,207		573,000
105880451	COLLINGSWOOD	NJ		05/26/2026	5.500	544,091		708,000
105901382	CANTON	MA		05/26/2026	5.625	533,936		790,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
105892403	MCLEAN	VA		06/10/2026	6.125	1,017,024		1,400,000
401077197	BLOOMINGDALE	NJ		04/17/2026	6.125	361,881		455,000
105848867	LONG BEACH	CA		04/17/2026	5.990	770,871		1,020,000
401095123	MELBOURNE	FL		06/10/2026	5.990	485,702		623,000
401079900	TALLAHASSEE	FL		04/17/2026	6.575	330,408		425,000
409043588	SANTA CRUZ	CA		05/28/2026	6.250	934,767		1,360,000
105907750	ANAHEIM	CA		05/26/2026	5.875	508,281		902,000
409039482	LAKE OSWEGO	OR		05/28/2026	6.375	985,386		1,210,000
401072555	BRIDGEWATER	NJ		04/17/2026	6.125	333,305		415,000
105853312	ORANGE	CA		04/17/2026	5.500	877,779		1,675,000
401081737	MURRIETA	CA		06/10/2026	6.125	621,292		788,000
401074095	ELK GROVE	CA		04/17/2026	5.990	636,279		801,000
409042836	SAN DIEGO	CA		05/28/2026	5.875	1,362,575		1,700,000
401082076	CAPE MAY	NJ		05/26/2026	6.575	379,561		595,000
401089058	MIAMI	FL		06/10/2026	5.990	690,351		994,000
401072209	VERO BEACH	FL		04/17/2026	4.990	279,247		480,000
401082387	HOBOKEN	NJ		05/26/2026	5.625	784,061		1,175,000
401083464	JERSEY CITY	NJ		05/26/2026	5.625	344,448		720,000
409044410	SAN FRANCISCO	CA		05/28/2026	6.000	1,240,403		2,455,000
409045210	ROLLING HILLS ESTATES	CA		05/28/2026	6.875	937,479		1,150,000
401082787	JERSEY CITY	NJ		06/10/2026	6.125	866,936		1,100,000
105889485	TRACY	CA		05/26/2026	5.625	437,427		740,000
409039522	CAMBRIDGE	MA		05/28/2026	6.500	1,455,037		1,785,000
401084321	CEDAR LAKE	IN		05/26/2026	5.750	692,276		875,000
105892496	DUBLIN	CA		05/26/2026	5.500	771,531		1,715,000
105879406	AMERICAN FORK	UT		06/10/2026	5.500	392,213		619,000
105894977	HAYWARD	CA		05/26/2026	5.750	664,585		840,000
105855903	GLENDALE	CA		04/17/2026	5.990	552,932		728,000
401076385	VERO BEACH	FL		04/17/2026	4.990	266,093		360,000
409043038	HAWTHORN WOODS	IL		05/28/2026	6.125	836,879		1,094,000
401085178	SANTA CLARITA	CA		06/10/2026	5.990	1,153,872		2,700,000
0399999. Mortgages in good standing - residential mortgages-all other						256,892,893		372,048,733
04096900	Moorpark	CA		04/22/2026	7.011		508,323	101,680,000
04223500	New York	NY		05/01/2026	5.630	77,500,000		154,000,000
04222700	Seattle	WA		04/15/2026	5.100	106,000,000		169,000,000
04223400	Ft. Lauderdale	FL		06/04/2026	5.112	53,617,500		76,477,500
04227600 AUD (145,000,000)	Melbourne	AUS		06/25/2026	5.873	100,158,750		175,221,410
04203101 AUD (1,000,000)	Rydalmere	AUS		06/22/2026	5.167	701,050		10,630,975
04222000 AUD (44,550,000)	Huntingwood	AUS		05/26/2026	6.312	31,931,213		49,550,738
04120801 GBP (3,291,336)	Stockton on Tees	GBR		04/30/2026	7.480		4,478,687	13,240,100
0599999. Mortgages in good standing - commercial mortgages-all other						369,908,513	4,987,010	749,800,723
04096901	Moorpark	CA		04/22/2026	7.011		127,081	25,420,000
0974801	Philadelphia	PA		04/02/2026	7.805		663,160	166,703,882
04223401	Ft. Lauderdale	FL		06/04/2026	8.312	17,872,500		25,492,500
0699999. Mortgages in good standing - mezzanine loans						17,872,500	790,241	217,616,382
0899999. Total mortgages in good standing						644,673,906	5,777,251	1,339,465,838
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						644,673,906	5,777,251	1,339,465,838

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
409008865	OAKLAND	CA		05/19/2025	05/01/2026	952,008		(22,878)			(22,878)		929,129	929,129			
6601732792	EATONTON	GA		07/14/2023	06/01/2026	497,358		95,876			95,876		593,234	593,234			
6602694348	DEL MAR	CA		04/10/2023	06/01/2026	925,838		155,764			155,764		1,081,602	1,081,602			
8195596971	TAMARAC	FL		07/14/2023	06/01/2026	92,382		22,378			22,378		114,760	114,760			
6602701689	MORAGA	CA		04/10/2023	04/01/2026	909,410		164,113			164,113		1,073,522	1,073,522			
6600676107	JACKSONVILLE	FL		04/10/2023	05/01/2026	17,099		8,799			8,799		25,898	25,898			
8200919288	HIALEAH	FL		07/14/2023	05/01/2026	148,591		27,838			27,838		176,429	176,429			
PEB1171015499	BELLEVUE	WA		11/18/2016	05/01/2026	750,003		1,360			1,360		751,363	751,363			
409008753	WOODINVILLE	WA		05/19/2025	04/01/2026	824,633		(7,439)			(7,439)		817,194	817,194			
303263291	WEST BOUNTIFUL	UT		07/14/2023	06/01/2026	20,087		1,527			1,527		21,614	21,614			
6602694553	OAK VIEW	CA		04/10/2023	05/01/2026	599,122		99,897			99,897		699,019	699,019			
6600056870	SAN MATEO	CA		04/10/2023	04/01/2026	463,956		83,304			83,304		547,260	547,260			
6602700301	DALLAS	TX		07/14/2023	06/01/2026	979,181		209,839			209,839		1,189,019	1,189,019			
303058000	SAN JOSE	CA		07/14/2023	06/01/2026	183,980		21,033			21,033		205,013	205,013			
1174623693	SAINT CHARLES	MO		07/14/2023	05/01/2026	6,149		116			116		6,264	6,264			
6602678523	SANTA FE	NM		04/10/2023	05/01/2026	518,354		90,149			90,149		608,503	608,503			
409012772	BOULDER	CO		07/14/2025	04/01/2026	907,131		(5,957)			(5,957)		901,174	901,174			
8000388826	HOBOKEN	NJ		07/14/2023	05/01/2026	11,641		137			137		11,778	11,778			
6602684299	CEDAR PARK	TX		07/14/2023	05/01/2026	229,878		50,330			50,330		280,208	280,208			
04096900	Moorpark	CA		06/15/2022	05/22/2026	71,166,195				928,970	928,970		72,603,489	72,603,489			
6600729443	JACKSONVILLE	FL		04/10/2023	04/01/2026	372,412		48,606			48,606		421,017	421,017			
409012732	DAVIS	CA		07/14/2025	05/01/2026	1,266,846		(17,973)			(17,973)		1,248,873	1,248,873			
6601680496	HOWARD BEACH	NY		04/10/2023	06/01/2026	1,837		4			4		1,842	1,842			
0873900	Shelby Charter	MI		03/18/2019	04/01/2026	384,000,000							384,000,000	384,000,000			
3371374714	Bonita Springs	FL		07/14/2023	06/01/2026	39,255		3,027			3,027		42,282	42,282			
6601682278	NASHVILLE	TN		04/10/2023	04/01/2026	5,996							5,996	5,996			
6601687228	NEW YORK	NY		04/10/2023	06/01/2026	12,301		113			113		12,414	12,414			
409017627	PARKER	CO		09/22/2025	05/01/2026	1,011,169		(19,095)			(19,095)		992,074	992,074			
302949012	FULLERTON	CA		07/14/2023	06/01/2026	185,321		21,346			21,346		206,667	206,667			
6602692839	GALVESTON	TX		07/14/2023	06/01/2026	409,886		44,243			44,243		454,128	454,128			
302950555	Niles	IL		07/14/2023	04/01/2026	88,969		9,150			9,150		98,119	98,119			
6601009845	CAPE GIRARDEAU	MO		04/10/2023	05/01/2026	351,392		53,856			53,856		405,248	405,248			
6601804690	SEATTLE	WA		07/14/2023	05/01/2026	489,849		93,619			93,619		583,468	583,468			
302836239	Suwanee	GA		07/14/2023	05/01/2026	450,597		47,909			47,909		498,507	498,507			
302816257	MCKINNEY	TX		07/14/2023	05/01/2026	400,891		46,906			46,906		447,798	447,798			
8010271570	TAMARAC	FL		07/14/2023	04/01/2026	73,762		13,512			13,512		87,274	87,274			
6600849092	LOOKOUT MOUNTAIN	GA		07/14/2023	04/01/2026	342,800		36,020			36,020		378,819	378,819			
6601825851	CLOVIS	CA		04/10/2023	05/01/2026	539,660		90,174			90,174		629,834	629,834			
409018725	HARVARD	MA		11/18/2025	05/01/2026	848,441		(10,498)			(10,498)		837,943	837,943			
6600842295	WATERTOWN	MA		04/10/2023	04/01/2026	112,759		7,033			7,033		119,791	119,791			
6600140948	JACKSONVILLE BEACH	FL		04/10/2023	05/01/2026	57,210		2,080			2,080		59,289	59,289			
6601479667	DRAPER	UT		07/14/2023	04/01/2026	4,216							4,216	4,216			
409017332	WESTERN SPRINGS	IL		11/18/2025	05/01/2026	1,043,095		(29,347)			(29,347)		1,013,748	1,013,748			
7002372187	JACKSONVILLE	FL		07/14/2023	06/01/2026	78,542		11,804			11,804		90,346	90,346			
6602696285	LOS ANGELES	CA		04/10/2023	04/01/2026	1,472,193		247,871			247,871		1,720,064	1,720,064			
302723994	SOUTH JORDAN	UT		07/14/2023	05/01/2026	430,353		47,249			47,249		477,602	477,602			
6602683960	TUALATIN	OR		07/14/2023	04/01/2026	520,517		107,908			107,908		628,425	628,425			
6601007898	SEDONA	AZ		04/10/2023	04/01/2026	660,098		110,637			110,637		770,734	770,734			
409017697	SCOTTS VALLEY	CA		09/22/2025	04/01/2026	1,202,673		(11,518)			(11,518)		1,191,155	1,191,155			
6602671197	LOS ALTOS	CA		04/10/2023	04/01/2026	139,844		6,687			6,687		146,531	146,531			
302705450	LADERA RANCH	CA		07/14/2023	05/01/2026	872,105		172,710			172,710		1,044,815	1,044,815			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601683979	SAINT LOUIS	MO		04/10/2023	05/01/2026	3,653		9			9		3,662	3,662			
1898093677	FLUSHING	NY		07/14/2023	05/01/2026	52,767		3,917			3,917		56,685	56,685			
3365404480	Palm Harbor	FL		07/14/2023	06/01/2026	86,831		15,871			15,871		102,702	102,702			
6602711910	SAN FRANCISCO	CA		04/10/2023	06/01/2026	776,435		106,810			106,810		883,245	883,245			
6601469452	ATLANTIC BEACH	FL		04/10/2023	06/01/2026	48,797		27,484			27,484		76,281	76,281			
6601819458	SLIDELL	LA		07/14/2023	04/01/2026	423,712		88,303			88,303		512,015	512,015			
6601682930	HOUSTON	TX		07/14/2023	04/01/2026	19,097		219			219		19,316	19,316			
6601679225	GLEN COVE	NY		04/10/2023	06/01/2026	5,043		30			30		5,073	5,073			
6600177726	SAINT AUGUSTINE	FL		04/10/2023	05/01/2026	267,411		15,632			15,632		283,043	283,043			
409025740	LA CONNER	WA		12/19/2025	06/01/2026	916,691		(21,407)			(21,407)		895,285	895,285			
409015171	DALLAS	TX		09/22/2025	04/01/2026	1,373,630		(25,942)			(25,942)		1,347,688	1,347,688			
6601486928	AIKEN	SC		07/14/2023	05/01/2026	89,465		5,222			5,222		94,688	94,688			
EB1351005791	ARLINGTON	VA		12/16/2016	06/01/2026	520,431		(1,350)			(1,350)		519,081	519,081			
6600934597	PORTLAND	OR		07/14/2023	06/01/2026	471,247		85,213			85,213		556,460	556,460			
302771734	Santa Fe	NM		07/14/2023	04/01/2026	368,308		41,161			41,161		409,469	409,469			
409016814	MISSION VIEJO	CA		11/18/2025	05/01/2026	845,984		(23,801)			(23,801)		822,183	822,183			
303013389	FORT COLLINS	CO		07/14/2023	05/01/2026	448,373		51,007			51,007		499,380	499,380			
6601688077	PLANO	TX		07/14/2023	04/01/2026	283,911		19,967			19,967		303,878	303,878			
6602685569	POWAY	CA		04/10/2023	05/01/2026	633,663		106,567			106,567		740,231	740,231			
PEB1249003049	NORTH VENICE	FL		11/18/2016	06/01/2026	1,491							1,491	1,491			
6600012048	JACKSONVILLE	FL		04/10/2023	06/01/2026	350		19			19		370	370			
6600679093	JACKSONVILLE	FL		04/10/2023	04/01/2026	33,265		17,641			17,641		50,906	50,906			
105735667	PHOENIX	AZ		11/13/2025	04/01/2026	330,690		(5,503)			(5,503)		325,187	325,187			
409016578	HOPKINTON	MA		11/18/2025	04/01/2026	1,121,216		(23,286)			(23,286)		1,097,930	1,097,930			
6600677816	JACKSONVILLE	FL		04/10/2023	04/01/2026	23,974		13,149			13,149		37,123	37,123			
PEB1357001972	SEATTLE	WA		03/21/2018	05/01/2026	548,428		23,604			23,604		572,033	572,033			
409017590	DRIPPING SPRINGS	TX		09/22/2025	06/01/2026	980,082		(20,052)			(20,052)		960,030	960,030			
6601698795	BOULDER	CO		07/14/2023	05/01/2026	287,633		20,691			20,691		308,325	308,325			
6602695683	GLENDALE	AZ		04/10/2023	05/01/2026	611,202		102,907			102,907		714,109	714,109			
6601673608	GLEN HEAD	NY		04/10/2023	05/01/2026	624,976		40,766			40,766		665,741	665,741			
409014137	LAKE FOREST	CA		07/14/2025	05/01/2026	1,829,890		(25,963)			(25,963)		1,803,927	1,803,927			
6600012071	JACKSONVILLE	FL		04/10/2023	04/01/2026	3,971		1,935			1,935		5,906	5,906			
6601708636	LITTLETON	CO		07/14/2023	05/01/2026	380,059		28,016			28,016		408,075	408,075			
6601686840	LITTLE NECK	NY		07/14/2023	04/01/2026	138,179		22,562			22,562		160,741	160,741			
6601673749	PHILADELPHIA	PA		07/14/2023	05/01/2026	232,733		20,070			20,070		252,803	252,803			
409017688	YORBA LINDA	CA		09/22/2025	04/01/2026	1,036,689		(25,991)			(25,991)		1,010,699	1,010,699			
6601474940	SAINT LOUIS	MO		04/10/2023	04/01/2026	540							540	540			
409009063	KIRKLAND	WA		05/19/2025	06/01/2026	813,128		(14,895)			(14,895)		798,233	798,233			
6600677477	JACKSONVILLE	FL		04/10/2023	06/01/2026	19,387		8,365			8,365		27,752	27,752			
6601682286	WOODCLIFF LAKE	NJ		07/14/2023	05/01/2026	6,281							6,281	6,281			
6601476119	WILMETTE	IL		04/10/2023	06/01/2026	306,457		17,383			17,383		323,839	323,839			
409017497	BOSTON	MA		11/18/2025	06/01/2026	885,575		(10,954)			(10,954)		874,621	874,621			
303010415	RIDGEFIELD	WA		07/14/2023	04/01/2026	202,108		20,768			20,768		222,876	222,876			
0722700	Atlanta	GA		06/29/2016	06/29/2026	31,677,554							31,677,554	31,677,554			
6602700608	SAINT AUGUSTINE	FL		04/10/2023	04/01/2026	473,417		85,681			85,681		559,098	559,098			
6602701994	BONITA SPGS	FL		04/10/2023	06/01/2026	909,219		169,660			169,660		1,078,878	1,078,878			
6601203729	JACKSONVILLE	FL		04/10/2023	06/01/2026	384							384	384			
6602682202	RENTON	WA		07/14/2023	04/01/2026	737,575		157,439			157,439		895,014	895,014			
6601685172	DALLAS	TX		07/14/2023	04/01/2026	30,924		654			654		31,578	31,578			
6602255264	HOLMES BEACH	FL		04/10/2023	05/01/2026	2,045,707		136,719			136,719		2,182,425	2,182,425			
409014109	OAKLAND	CA		09/22/2025	06/01/2026	955,003		(23,943)			(23,943)		931,060	931,060			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1505065204	Sonoma	CA		07/14/2023	06/01/2026	225,371		18,424			18,424		243,795	243,795			
409008640	CHATHAM	NJ		05/19/2025	05/01/2026	1,545,117		(13,937)			(13,937)		1,531,180	1,531,180			
6601679753	NEW YORK	NY		04/10/2023	06/01/2026	3,753		7			7		3,760	3,760			
300000024	NORTH FORT MYERS	FL		07/14/2023	06/01/2026	6,746		1,896			1,896		8,643	8,643			
303058131	Pittsburg	NH		07/14/2023	05/01/2026	153,255		17,810			17,810		171,064	171,064			
6601203190	JACKSONVILLE	FL		04/10/2023	05/01/2026	3,871		908			908		4,779	4,779			
401044801	SAN TAN VALLEY	AZ		11/13/2025	05/01/2026	284,014		(1,621)			(1,621)		282,393	282,393			
6600026865	JACKSONVILLE	FL		04/10/2023	05/01/2026	425		6			6		431	431			
8202177790	ALVA	FL		07/14/2023	06/01/2026	217,508		37,002			37,002		254,509	254,509			
6601827550	GILBERT	AZ		04/10/2023	04/01/2026	408,948		32,904			32,904		441,852	441,852			
409017664	ROANOKE	TX		09/22/2025	05/01/2026	867,149		(21,742)			(21,742)		845,407	845,407			
6601676619	TARZANA	CA		04/10/2023	06/01/2026	1,343,735		194,763			194,763		1,538,497	1,538,497			
04096901	Moorpark	CA		06/15/2022	05/22/2026	17,791,549				232,243	232,243		18,150,872	18,150,872			
0722500	Alpharetta	GA		05/20/2016	06/01/2026	42,552,164							42,552,164	42,552,164			
8000474724	SAINT PETERS	MO		07/14/2023	04/01/2026	23,411		3,075			3,075		26,485	26,485			
6601224204	JACKSONVILLE	FL		04/10/2023	06/01/2026	14,592		7,035			7,035		21,627	21,627			
6601690156	BULVERDE	TX		07/14/2023	05/01/2026	478,724		75,257			75,257		553,982	553,982			
6601683953	GREENWICH	CT		07/14/2023	04/01/2026	9,079							9,079	9,079			
EB1784001925	BELMONT	CA		06/24/2016	05/01/2026	1,013,267		(3,529)			(3,529)		1,009,738	1,009,738			
409017714	PLEASANTON	CA		09/22/2025	04/01/2026	1,392,876		(26,305)			(26,305)		1,366,572	1,366,572			
6602676501	DALLAS	TX		07/14/2023	04/01/2026	670,442		154,769			154,769		825,211	825,211			
401063198	GREEN BROOK	NJ		03/26/2026	06/01/2026			(22,665)			(22,665)		1,037,232	1,037,232			
6601481804	GRANITE BAY	CA		04/10/2023	05/01/2026	33,943		824			824		34,767	34,767			
1505135134	Mclean	VA		07/14/2023	05/01/2026	360,301		29,481			29,481		389,782	389,782			
409008752	OAKLAND	CA		05/19/2025	04/01/2026	891,297		3,965			3,965		895,261	895,261			
6601686535	LEXINGTON	MA		04/10/2023	05/01/2026	3,753							3,753	3,753			
6600011586	JACKSONVILLE	FL		04/10/2023	04/01/2026	3,433		645			645		4,078	4,078			
6601741082	ARRINGTON	TN		04/10/2023	04/01/2026	483,992		84,305			84,305		568,297	568,297			
FR125695028	KENSINGTON	CA		09/23/2016	06/01/2026	819,900		2,465			2,465		822,365	822,365			
409013730	HIGHLAND	UT		07/14/2025	06/01/2026	948,308		1,163			1,163		949,472	949,472			
6601681528	AUSTIN	TX		07/14/2023	04/01/2026	46,673		1,165			1,165		47,838	47,838			
6600026188	JACKSONVILLE	FL		04/10/2023	06/01/2026	135		2			2		137	137			
6601203414	JACKSONVILLE	FL		04/10/2023	06/01/2026	4							4	4			
409012435	FORT WORTH	TX		07/14/2025	05/01/2026	1,000,493		(10,471)			(10,471)		990,023	990,023			
6601809178	WASHINGTON	DC		04/10/2023	04/01/2026	744,537		124,970			124,970		869,507	869,507			
8000509260	BALTIMORE	MD		07/14/2023	06/01/2026	11,395		819			819		12,213	12,213			
6600826207	LONG GROVE	IL		04/10/2023	06/01/2026	418,125		89,124			89,124		507,249	507,249			
4766297230	PALO ALTO	CA		07/14/2023	06/01/2026	33,781		2,148			2,148		35,929	35,929			
6601733360	SAINT GEORGE ISLAND	FL		04/10/2023	04/01/2026	482,191		78,394			78,394		560,585	560,585			
6600164237	CORDELE	GA		07/14/2023	06/01/2026	248,240		44,855			44,855		293,096	293,096			
409009072	COSTA MESA	CA		05/19/2025	05/01/2026	1,195,692		(28,715)			(28,715)		1,166,976	1,166,976			
6601820902	PORTLAND	OR		07/14/2023	05/01/2026	495,233		97,166			97,166		592,399	592,399			
6601718338	HOUSTON	TX		07/14/2023	04/01/2026	721,111		149,599			149,599		870,710	870,710			
409017613	AUSTIN	TX		09/22/2025	06/01/2026	1,132,765		(28,405)			(28,405)		1,104,359	1,104,359			
6602680206	LAKE BLUFF	IL		04/10/2023	06/01/2026	908,327		172,943			172,943		1,081,270	1,081,270			
6601204560	JACKSONVILLE	FL		04/10/2023	06/01/2026	7,552		2,744			2,744		10,296	10,296			
6600921354	ORANGE	CA		04/10/2023	06/01/2026	383,719		36,815			36,815		420,534	420,534			
8201365322	BOYNTON BEACH	FL		07/14/2023	04/01/2026	235,350		40,051			40,051		275,402	275,402			
6601682526	LAKE BLUFF	IL		04/10/2023	04/01/2026	6,662							6,662	6,662			
6602683267	CASTLE ROCK	CO		07/14/2023	06/01/2026	476,984		101,014			101,014		577,997	577,997			
124906491	BAYSIDE	NY		07/14/2023	06/01/2026	2,902		11			11		2,912	2,912			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8000622451	WELDON SPRING	MO		07/14/2023	04/01/2026	47,182		8,347			8,347		55,529	55,529			
PEB1596054999	SANTA CLARA	CA		08/14/2017	05/01/2026	766,350		(15,006)			(15,006)		751,344	751,344			
6602684026	SEATTLE	WA		07/14/2023	05/01/2026	1,030,041		238,372			238,372		1,268,413	1,268,413			
6601681932	BETHESDA	MD		07/14/2023	05/01/2026	45,122		714			714		45,835	45,835			
6600683798	SOUTH OZONE PARK	NY		04/10/2023	04/01/2026	216,479		24,698			24,698		241,177	241,177			
6600838046	MAMARONECK	NY		04/10/2023	04/01/2026	11,307							11,308	11,308			
6601491365	BROOKLINE	MA		04/10/2023	06/01/2026	128,132		9,689			9,689		137,821	137,821			
0499002	LEXINGTON	KY		04/26/2011	05/01/2026	49,298,978							49,298,978	49,298,978			
1857972768	SAINT LOUIS	MO		07/14/2023	06/01/2026	73,348		6,400			6,400		79,749	79,749			
6602678762	HOUSTON	TX		07/14/2023	05/01/2026	529,326		106,543			106,543		635,869	635,869			
6602687128	SAN JOSE	CA		04/10/2023	05/01/2026	746,612		121,617			121,617		868,228	868,228			
409017040	MELROSE	MA		11/18/2025	05/01/2026	813,341		(16,801)			(16,801)		796,540	796,540			
8202638311	NAPLES	FL		07/14/2023	06/01/2026	279,481		45,175			45,175		324,657	324,657			
409016257	BOSTON	MA		11/18/2025	05/01/2026	1,298,851		(26,981)			(26,981)		1,271,870	1,271,870			
6602677327	EBONY	VA		04/10/2023	05/01/2026	551,766		105,316			105,316		657,083	657,083			
6602680529	AUSTIN	TX		07/14/2023	06/01/2026	595,926		115,842			115,842		711,767	711,767			
8201233632	BONITA SPRINGS	FL		07/14/2023	04/01/2026	249,809		48,320			48,320		298,130	298,130			
8000713524	SAINT LOUIS	MO		07/14/2023	04/01/2026	7,807		490			490		8,297	8,297			
6600851205	FRISCO	TX		07/14/2023	04/01/2026	502,574		95,939			95,939		598,513	598,513			
409017636	SAN FRANCISCO	CA		09/22/2025	05/01/2026	2,306,936		(22,093)			(22,093)		2,284,843	2,284,843			
6602681048	PROSPER	TX		07/14/2023	04/01/2026	554,475		106,199			106,199		660,674	660,674			
6601703397	ATLANTA	GA		07/14/2023	06/01/2026	457,623		100,548			100,548		558,171	558,171			
04119700	Jackson	NJ		12/20/2022	06/16/2026	109,902,621							109,902,621	109,902,621			
8000435966	ANTIOCH	CA		07/14/2023	05/01/2026	12,724		444			444		13,168	13,168			
6602671106	KIRKLAND	WA		07/14/2023	05/01/2026	6,024		21			21		6,045	6,045			
409013728	SOUTH JORDAN	UT		07/14/2025	04/01/2026	880,436		(9,212)			(9,212)		871,225	871,225			
6601683482	LAKE FOREST	IL		04/10/2023	04/01/2026	2,280							2,280	2,280			
6602681766	LIVERMORE	CA		04/10/2023	04/01/2026	677,066		113,910			113,910		790,976	790,976			
409017680	LEHI	UT		09/22/2025	04/01/2026	1,059,596		(26,570)			(26,570)		1,033,026	1,033,026			
124730735	LOS ANGELES	CA		07/14/2023	05/01/2026	253							253	253			
8196344782	CAPE CORAL	FL		07/14/2023	06/01/2026	104,648		24,753			24,753		129,401	129,401			
6602678747	RANCHO MIRAGE	CA		04/10/2023	05/01/2026	651,233		117,300			117,300		768,533	768,533			
6602678937	POWAY	CA		04/10/2023	04/01/2026	572,547		103,188			103,188		675,736	675,736			
6600011834	JACKSONVILLE	FL		04/10/2023	05/01/2026	68		2			2		70	70			
6601680819	EASTCHESTER	NY		04/10/2023	06/01/2026	6,392		18			18		6,410	6,410			
PEB1596055089	DENVER	CO		11/17/2017	06/01/2026	745,904		(9,335)			(9,335)		736,569	736,569			
409015510	SANTA MONICA	CA		09/22/2025	04/01/2026	1,363,181		(34,181)			(34,181)		1,329,001	1,329,001			
6602702000	ATLANTA	GA		07/14/2023	06/01/2026	483,439		103,961			103,961		587,400	587,400			
6601699918	BIRMINGHAM	MI		04/10/2023	04/01/2026	1,148,749		174,365			174,365		1,323,114	1,323,114			
6601683557	SAINT LOUIS	MO		04/10/2023	04/01/2026	229,315		11,965			11,965		241,280	241,280			
PEB1341002296	PALM BEACH GARDENS	FL		11/18/2016	06/01/2026	449,368		1,069			1,069		450,437	450,437			
6601684183	BOSTON	MA		04/10/2023	04/01/2026	582							582	582			
6600981341	SAN FRANCISCO	CA		04/10/2023	05/01/2026	1,425,069		222,539			222,539		1,647,609	1,647,609			
6601728832	MOUNTAIN VIEW	CA		04/10/2023	04/01/2026	995,897		157,003			157,003		1,152,900	1,152,900			
1503038220	LEXINGTON	MA		07/14/2023	04/01/2026	268,297		23,636			23,636		291,933	291,933			
6601683367	SUMMIT	NJ		07/14/2023	04/01/2026	6,849							6,849	6,849			
6601682625	NEW YORK	NY		04/10/2023	06/01/2026	5,512		29			29		5,541	5,541			
6602699743	GILBERT	AZ		04/10/2023	05/01/2026	531,089		86,673			86,673		617,763	617,763			
6602701036	NEWBERG	OR		07/14/2023	05/01/2026	444,479		92,445			92,445		536,924	536,924			
409015900	SEDONA	AZ		09/22/2025	04/01/2026	1,035,697		(25,963)			(25,963)		1,009,734	1,009,734			
6601825224	SCOTTSDALE	AZ		04/10/2023	04/01/2026	849,989		142,667			142,667		992,656	992,656			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602680974	COTO DE CAZA	CA		04/10/2023	06/01/2026	1,031,887		173,595			173,595		1,205,482	1,205,482			
409017023	BELMONT	MA		11/18/2025	05/01/2026	1,461,083		(30,345)			(30,345)		1,430,738	1,430,738			
302847751	GRESHAM	OR		07/14/2023	05/01/2026	159,473		17,585			17,585		177,058	177,058			
6600026972	JACKSONVILLE	FL		04/10/2023	05/01/2026	366		7			7		374	374			
1301118847	Bryn Mawr	PA		07/14/2023	06/01/2026	112,909		6,835			6,835		119,744	119,744			
6601483115	MANHATTAN BEACH	CA		04/10/2023	04/01/2026	8,859							8,859	8,859			
6601743518	SANTA FE	NM		04/10/2023	04/01/2026	593,125		84,393			84,393		677,519	677,519			
6601683144	COLLEGEVILLE	PA		07/14/2023	04/01/2026	60,517		2,352			2,352		62,869	62,869			
6602692433	SIMI VALLEY	CA		04/10/2023	06/01/2026	282,148		24,833			24,833		306,981	306,981			
6601483297	SOUTHLAKE	TX		07/14/2023	06/01/2026	99,487		4,318			4,318		103,806	103,806			
04119701	Jackson	NJ		12/20/2022	06/16/2026	36,634,207							36,634,207	36,634,207			
6601684803	BASKING RIDGE	NJ		07/14/2023	06/01/2026	6,733		53			53		6,786	6,786			
1601047702	Coppell	TX		07/14/2023	06/01/2026	10,028		77			77		10,105	10,105			
6600430968	CHICAGO	IL		04/10/2023	04/01/2026	413,623		58,481			58,481		472,104	472,104			
6602683697	CHARLOTTE	NC		07/14/2023	06/01/2026	925,376		193,361			193,361		1,118,737	1,118,737			
6601480095	WASHINGTON	DC		04/10/2023	06/01/2026	301,601		20,095			20,095		321,697	321,697			
6601472878	HOUSTON	TX		07/14/2023	04/01/2026	77,610		5,852			5,852		83,463	83,463			
409013716	SAINT GEORGE	UT		07/14/2025	04/01/2026	1,068,709		1,312			1,312		1,070,021	1,070,021			
409017482	MANASSAS	VA		11/18/2025	06/01/2026	981,799		(20,385)			(20,385)		961,414	961,414			
409008990	MOUND	MN		07/14/2025	05/01/2026	804,121		981			981		805,102	805,102			
409014235	BELLEVUE	WA		09/22/2025	04/01/2026	1,174,021		(22,170)			(22,170)		1,151,851	1,151,851			
6601225433	JACKSONVILLE	FL		04/10/2023	06/01/2026	14,439		6,133			6,133		20,572	20,572			
409017348	SAN JOSE	CA		09/22/2025	04/01/2026	1,003,176		(9,608)			(9,608)		993,568	993,568			
6601673830	PLANO	TX		07/14/2023	04/01/2026	85,974		4,280			4,280		90,254	90,254			
0855101	Nottingham	GBR		05/02/2024	05/11/2026	11,912,400						(675,450)	11,236,950	12,275,100	1,038,150		1,038,150
0855100	Nottingham	GBR		08/30/2018	05/11/2026	32,659,830						(942,499)	31,717,331	33,654,233	1,936,901		1,936,901
0199999. Mortgages closed by repayment						889,928,586		7,659,797		1,161,213	8,821,010	(1,617,949)	898,826,954	901,802,006	2,975,051		2,975,051
6602687607	DENVER	CO		07/14/2023		3,062		602			602		3,664	3,664			
6601475392	DALLAS	TX		07/14/2023		16,864		437			437		17,301	17,301			
8002047244	WEST PALM BEACH	FL		07/14/2023		279		47			47		326	326			
6602693027	CAVE CREEK	AZ		04/10/2023		(31,872)		312			312		(31,560)	(31,560)			
303106692	Sammamish	WA		07/14/2023		11,047		1,341			1,341		12,389	12,389			
6601690214	DALLAS	TX		07/14/2023		3,996		748			748		4,744	4,744			
6602682236	SEATTLE	WA		07/14/2023		3,959		822			822		4,781	4,781			
302950154	SCHAUMBURG	IL		07/14/2023		2,521		301			301		2,822	2,822			
409030350	NAPERVILLE	IL		12/19/2025		4,116		(23)			(23)		4,093	4,093			
6602688738	BOERNE	TX		07/14/2023		4,645		866			866		5,511	5,511			
8198751155	DANIA BEACH	FL		07/14/2023		1,668		357			357		2,025	2,025			
6602694777	CHINO	CA		04/10/2023		3,001		489			489		3,490	3,490			
303455932	MESA	AZ		07/14/2023		16,202		1,899			1,899		18,101	18,101			
6601748707	MADISON	WI		07/14/2023		21,334		4,218			4,218		25,552	25,552			
6602704782	BOTHELL	WA		07/14/2023		3,852		759			759		4,611	4,611			
6601680256	BAYSIDE	NY		04/10/2023		5,022		352			352		5,374	5,374			
6601825109	BROOKLYN	NY		04/10/2023		5,038		906			906		5,944	5,944			
505375667	BOYNTON BEACH	FL		07/14/2023		1,113		238			238		1,352	1,352			
409008865	OAKLAND	CA		05/19/2025		796		(19)			(19)		777	777			
6602695782	SOUTHLAKE	TX		07/14/2023		2,878		505			505		3,383	3,383			
6601732792	EATONTON	GA		07/14/2023		2,059		397			397		2,456	2,456			
EB1249003968	PUNTA GORDA	FL		12/16/2016		18,633		(52)			(52)		18,582	18,582			
302840190	SANTA ROSA	CA		07/14/2023		17,108		1,991			1,991		19,098	19,098			
6602690536	GLENDALE	CA		04/10/2023		5,852		1,088			1,088		6,939	6,939			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602701382	BEVERLY HILLS	CA		04/10/2023		4,795		894			894		5,689	5,689			
6601708248	ALBANY	CA		04/10/2023		3,822		622			622		4,444	4,444			
PEB1540094412	PARKLAND	FL		11/18/2016		7,746		(39)			(39)		7,707	7,707			
6602679992	WALNUT CREEK	CA		04/10/2023		4,531		788			788		5,319	5,319			
6602679844	PORTLAND	OR		07/14/2023		3,064		600			600		3,664	3,664			
6602675354	LIVERMORE	CA		04/10/2023		3,648		594			594		4,242	4,242			
10801808	Fort Myers	FL		07/14/2023		903		391			391		1,293	1,293			
6600434911	CHESTER	NJ		07/14/2023		5,717		1,103			1,103		6,820	6,820			
8195452286	FORT LAUDERDALE	FL		07/14/2023		4,301		940			940		5,241	5,241			
6602710888	HIGHLAND	MD		07/14/2023		3,485		599			599		4,084	4,084			
302859787	AUSTIN	TX		07/14/2023		14,794		1,714			1,714		16,508	16,508			
PEB1596053342	RANCHO MIRAGE	CA		11/18/2016		7,451		(1)			(1)		7,450	7,450			
10801689	Fort Myers	FL		07/14/2023		979		462			462		1,441	1,441			
6602674118	RALEIGH	NC		07/14/2023		6,995		1,584			1,584		8,579	8,579			
6602681485	SEATTLE	WA		07/14/2023		7,035		1,405			1,405		8,440	8,440			
6601808352	RANCHO MIRAGE	CA		04/10/2023		3,130		460			460		3,590	3,590			
105880473	WEST COVINA	CA		04/17/2026				4			4		548	548			
6601720201	MT PLEASANT	SC		07/14/2023		8,620		1,767			1,767		10,387	10,387			
302949992	IRVINE	CA		07/14/2023		3,043		352			352		3,395	3,395			
6602247881	ATLANTA	GA		07/14/2023		12,391		1,407			1,407		13,797	13,797			
105383467	SEMINOLE	FL		07/14/2023		798		147			147		945	945			
6602692185	ALBUQUERQUE	NM		04/10/2023		2,555		202			202		2,757	2,757			
6601682062	BRONXVILLE	NY		04/10/2023		29,700		264			264		29,963	29,963			
6601731166	PALM SPRINGS	CA		04/10/2023		13,663		774			774		14,438	14,438			
6601707752	ENCINITAS	CA		04/10/2023		4,663		811			811		5,474	5,474			
8204110031	NAPLES	FL		07/14/2023		1,589		171			171		1,760	1,760			
6602683325	DALLAS	TX		07/14/2023		6,987		1,604			1,604		8,591	8,591			
6602700202	FLOWER MOUND	TX		07/14/2023		6,040		1,293			1,293		7,333	7,333			
6602676543	MANHASSET	NY		04/10/2023		15,556		2,989			2,989		18,545	18,545			
6602692466	HERMOSA BEACH	CA		04/10/2023		3,773		267			267		4,040	4,040			
6601686147	WELLESLEY HILLS	MA		04/10/2023		15,221		187			187		15,408	15,408			
6601224493	JACKSONVILLE	FL		04/10/2023		564		222			222		786	786			
303106720	Saint Louis	MO		07/14/2023		8,537		1,008			1,008		9,546	9,546			
6601825471	AUSTIN	TX		07/14/2023		3,883		782			782		4,665	4,665			
303057979	ROCKWALL	TX		07/14/2023		3,222		365			365		3,587	3,587			
6602694348	DEL MAR	CA		04/10/2023		3,973		668			668		4,641	4,641			
409025131	AUSTIN	TX		12/19/2025		2,758		(39)			(39)		2,719	2,719			
6600068818	GENESEO	IL		04/10/2023		463		14			14		477	477			
6601677799	COHASSET	MA		04/10/2023		16,586		104			104		16,690	16,690			
6600133968	ISLESBORO	ME		07/14/2023		4,308		773			773		5,081	5,081			
6602697408	GOLDEN	CO		07/14/2023		3,419		689			689		4,108	4,108			
6600677345	JACKSONVILLE	FL		04/10/2023		546		295			295		841	841			
6601697243	PROSPER	TX		07/14/2023		6,827		1,215			1,215		8,042	8,042			
0919000	Sandy Springs	GA		10/14/2020		235,588							235,588	235,588			
6601245480	MICHIGAN CITY	IN		04/10/2023		701		685			685		1,385	1,385			
6602682327	HERCULES	CA		04/10/2023		5,450		1,014			1,014		6,464	6,464			
303057760	CHARLOTTE	NC		07/14/2023		2,894		346			346		3,240	3,240			
303109768	Gilford	NH		07/14/2023		8,900		1,083			1,083		9,982	9,982			
6601479162	CHICAGO	IL		04/10/2023		7,627		440			440		8,067	8,067			
6602688332	EAGLE	ID		04/10/2023		4,399		578			578		4,977	4,977			
302698155	MISSION VIEJO	CA		07/14/2023		5,506		1,061			1,061		6,567	6,567			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602686757	FT LAUDERDALE	FL		04/10/2023		4,873		896			896		5,769	5,769			
1504138721	Chicago	IL		07/14/2023		14,726		1,309			1,309		16,035	16,035			
6600675885	JACKSONVILLE	FL		04/10/2023		438		222			222		660	660			
6602690742	BOCA RATON	FL		04/10/2023		5,587		937			937		6,524	6,524			
6602678846	COLLIERVILLE	TN		04/10/2023		3,595		625			625		4,219	4,219			
6601722744	REDONDO BEACH	CA		04/10/2023		5,365		902			902		6,267	6,267			
6600846411	BAINBRIDGE ISLAND	WA		07/14/2023		2,455		455			455		2,910	2,910			
6602692367	RALEIGH	NC		07/14/2023		8,464		1,036			1,036		9,500	9,500			
8000391485	WEST NEW YORK	NJ		07/14/2023		1,342		247			247		1,589	1,589			
EB1540093211	SHARON	MA		10/09/2015		3,963		(11)			(11)		3,952	3,952			
1401077862	Collegeville	PA		07/14/2023		11,762		653			653		12,415	12,415			
1195785649	OAKLAND	CA		07/14/2023		4,057		298			298		4,355	4,355			
6601487280	PENN VALLEY	PA		07/14/2023		22,661		1,656			1,656		24,317	24,317			
6602689819	ARVADA	CO		07/14/2023		4,279		869			869		5,148	5,148			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		4,495		15			15		4,509	4,509			
6602687490	GLENVIEW	IL		04/10/2023		3,326		559			559		3,885	3,885			
6600838871	HOLMES BEACH	FL		04/10/2023		37,042		3,056			3,056		40,098	40,098			
6601473322	SALINAS	CA		04/10/2023		11,108		621			621		11,729	11,729			
6601224147	JACKSONVILLE	FL		04/10/2023		441		216			216		657	657			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		2,956		16			16		2,972	2,972			
6602689348	ATLANTA	GA		07/14/2023		12,534		2,839			2,839		15,373	15,373			
6602676790	BERKELEY	CA		04/10/2023		4,244		816			816		5,060	5,060			
6602683507	RANCHO MIRAGE	CA		04/10/2023		3,312		597			597		3,909	3,909			
6601809053	DUXBURY	MA		04/10/2023		4,227		710			710		4,937	4,937			
302785413	Carmel	IN		07/14/2023		10,552		1,118			1,118		11,670	11,670			
6602688779	MURRIETA	CA		04/10/2023		3,719		586			586		4,305	4,305			
8195454578	NAPLES	FL		07/14/2023		2,237		553			553		2,789	2,789			
6601223982	JACKSONVILLE	FL		04/10/2023		393		162			162		555	555			
6602676071	BURR RIDGE	IL		04/10/2023		4,038		772			772		4,809	4,809			
6601673525	SPOKANE	WA		07/14/2023		7,581		602			602		8,184	8,184			
6602697390	AVENTURA	FL		04/10/2023		3,868		744			744		4,612	4,612			
6600675646	JACKSONVILLE	FL		04/10/2023		377		192			192		569	569			
6601274928	MIAMI GARDENS	FL		04/10/2023		584		65			65		650	650			
6600676974	JACKSONVILLE	FL		04/10/2023		529		246			246		775	775			
6600679085	JACKSONVILLE	FL		04/10/2023		568		298			298		866	866			
6601675967	LAS VEGAS	NV		04/10/2023		5,798		780			780		6,579	6,579			
6601485466	HUNTINGTON	NY		04/10/2023		28,321		1,556			1,556		29,877	29,877			
6601383539	NAPLES	FL		04/10/2023		1,303		105			105		1,408	1,408			
6600681016	JACKSONVILLE	FL		04/10/2023		571		306			306		877	877			
6602696558	DARIEN	CT		07/14/2023		5,834		1,186			1,186		7,020	7,020			
8197554638	GREENACRES	FL		07/14/2023		2,305		546			546		2,851	2,851			
PEB1541040872	HAM LAKE	MN		11/18/2016		3,194		(37)			(37)		3,157	3,157			
6602690197	WRIGHTSVILLE BEACH	NC		07/14/2023		10,265		2,264			2,264		12,529	12,529			
6602699982	HOBOKEN	NJ		07/14/2023		4,601		984			984		5,585	5,585			
6600940172	MOUNT SINAI	NY		04/10/2023		4,387		714			714		5,100	5,100			
6602676444	BERKELEY	CA		04/10/2023		8,933		1,717			1,717		10,650	10,650			
1359112014	TOMBALL	TX		07/14/2023		2,339		170			170		2,509	2,509			
6600060476	NEWBURY PARK	CA		04/10/2023		4,500		623			623		5,123	5,123			
3359071498	Delray Beach	FL		07/14/2023		468		86			86		554	554			
6602679679	LOS ANGELES	CA		04/10/2023		7,032		1,146			1,146		8,178	8,178			
6602711639	COVINGTON	WA		07/14/2023		3,558		612			612		4,170	4,170			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600847708	LONG BEACH	CA		04/10/2023		7,925		1,243			1,243		9,168	9,168			
303057956	AUBURN	GA		07/14/2023		3,194		370			370		3,564	3,564			
6602678309	FORT PIERCE	FL		04/10/2023		3,345		582			582		3,927	3,927			
6601738765	HENDERSONVILLE	NC		07/14/2023		3,798		792			792		4,590	4,590			
6602678390	BELLVUE	CO		07/14/2023		8,051		1,596			1,596		9,646	9,646			
6601683524	GREENWICH	CT		07/14/2023		37,209		1,449			1,449		38,658	38,658			
6601711655	NEEDHAM	MA		04/10/2023		4,717		793			793		5,510	5,510			
6601806240	SETAUKET	NY		04/10/2023		3,002		555			555		3,556	3,556			
6602702158	SAN DIEGO	CA		04/10/2023		5,166		962			962		6,128	6,128			
6600778960	FRESH MEADOWS	NY		04/10/2023		6,215		158			158		6,373	6,373			
6602686161	BROOKLINE	MA		04/10/2023		13,277		1,164			1,164		14,441	14,441			
303057286	McKinney	TX		07/14/2023		4,203		566			566		4,769	4,769			
1503167638	Southborough	MA		07/14/2023		12,617		1,098			1,098		13,714	13,714			
1174695446	CHESTERFIELD	MO		07/14/2023		6,112		416			416		6,527	6,527			
105861554	MERIDIAN	ID		03/26/2026				(15)			(15)		516	516			
6600411422	BROOKLYN	NY		04/10/2023		7,368		489			489		7,856	7,856			
6601692350	THE WOODLANDS	TX		07/14/2023		14,314		1,220			1,220		15,535	15,535			
EB1596051083	REDWOOD CITY	CA		09/25/2015		5,362		(20)			(20)		5,343	5,343			
EB1144000136	BROOKLYN	NY		11/20/2015		2,839		(10)			(10)		2,829	2,829			
6602701903	AUSTIN	TX		07/14/2023		6,153		1,208			1,208		7,361	7,361			
6600122854	WOODINVILLE	WA		07/14/2023		3,028		502			502		3,530	3,530			
6601730671	CORNELIUS	NC		07/14/2023		7,299		1,560			1,560		8,859	8,859			
302836240	Monsey	NY		07/14/2023		15,303		1,722			1,722		17,025	17,025			
6602671601	SCOTTSDALE	AZ		04/10/2023		8,265		486			486		8,751	8,751			
1708016157	Margate City	NJ		07/14/2023		11,406		1,096			1,096		12,502	12,502			
6600845959	SOLANA BEACH	CA		04/10/2023		13,118		1,651			1,651		14,769	14,769			
303025691	Altadena	CA		07/14/2023		6,178		1,289			1,289		7,467	7,467			
6602675966	SAN FRANCISCO	CA		04/10/2023		4,847		988			988		5,835	5,835			
6602717313	WIMBERLEY	TX		07/14/2023		9,528		904			904		10,432	10,432			
6600838665	LAKE BLUFF	IL		04/10/2023		3,643		395			395		4,038	4,038			
6602697952	IDAHO FALLS	ID		04/10/2023		11,991		1,000			1,000		12,991	12,991			
8198896005	WEST PALM BEACH	FL		07/14/2023		1,615		392			392		2,007	2,007			
303106738	New Orleans	LA		07/14/2023		10,689		1,293			1,293		11,983	11,983			
409013740	WELLINGTON	FL		07/14/2025		2,450		(26)			(26)		2,424	2,424			
6600852666	DRAPER	UT		07/14/2023		29,423		2,349			2,349		31,772	31,772			
1509025143	ALEXANDRIA	VA		07/14/2023		17,433		1,521			1,521		18,954	18,954			
302708657	PORTER RANCH	CA		07/14/2023		5,347		1,114			1,114		6,461	6,461			
6602699941	LOS ANGELES	CA		04/10/2023		5,431		857			857		6,287	6,287			
1612218559	Oakland	CA		07/14/2023		8,470		773			773		9,243	9,243			
302627586	DAVIS	CA		07/14/2023		3,162		641			641		3,803	3,803			
8199006733	ST PETERSBURG	FL		07/14/2023		1,142		263			263		1,405	1,405			
6602699412	HIGHLAND PARK	IL		04/10/2023		9,331		1,571			1,571		10,902	10,902			
6600441684	SCOTTSDALE	AZ		04/10/2023		14,903		1,087			1,087		15,990	15,990			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		5,206		5			5		5,211	5,211			
6601225177	JACKSONVILLE	FL		04/10/2023		543		227			227		770	770			
505304805	OAKLAND PARK	FL		07/14/2023		946		184			184		1,131	1,131			
6601686998	NEW YORK	NY		04/10/2023		15,991		558			558		16,549	16,549			
6601709501	SAN DIEGO	CA		04/10/2023		5,941		998			998		6,939	6,939			
6601725788	RAMONA	CA		04/10/2023		7,697		1,294			1,294		8,991	8,991			
303266639	WILLIAMSBURG	MI		07/14/2023		14,206		1,624			1,624		15,831	15,831			
6602683192	GREENWOOD VILLAGE	CO		07/14/2023		6,603		1,410			1,410		8,013	8,013			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602686625	CARLSBAD	CA		04/10/2023		5,875		1,093			1,093		6,968	6,968			
302949051	Irvine	CA		07/14/2023		3,130		355			355		3,485	3,485			
6602687664	GLENVIEW	IL		04/10/2023		5,149		866			866		6,015	6,015			
6602700848	TUCSON	AZ		04/10/2023		4,027		728			728		4,754	4,754			
6601821686	SAN ANTONIO	TX		07/14/2023		3,405		685			685		4,090	4,090			
6601743039	LIBERTY HILL	TX		07/14/2023		2,924		590			590		3,515	3,515			
3364940319	Clearwater	FL		07/14/2023		2,513		373			373		2,887	2,887			
6601685214	HEWLETT HARBOR	NY		04/10/2023		12,324		752			752		13,075	13,075			
6602688001	BELLEVUE	ID		04/10/2023		4,651		685			685		5,335	5,335			
8195596971	TAMARAC	FL		07/14/2023		522		126			126		648	648			
6601817783	BETHESDA	MD		07/14/2023		2,614		527			527		3,141	3,141			
6601202085	ATLANTIC BEACH	FL		04/10/2023		502		226			226		728	728			
6602710623	PHOENIX	AZ		04/10/2023		4,680		764			764		5,445	5,445			
6600602483	DEL MAR	CA		04/10/2023		4,728		599			599		5,327	5,327			
8001947172	N MIAMI BCH	FL		07/14/2023		534		80			80		614	614			
6601483321	CHICAGO	IL		04/10/2023		10,835		454			454		11,289	11,289			
6601203562	JACKSONVILLE	FL		04/10/2023		553		150			150		702	702			
409018268	PENRYN	CA		11/18/2025		2,894		(81)			(81)		2,812	2,812			
1463132505	WENTZVILLE	MO		07/14/2023		2,931		209			209		3,140	3,140			
1305071812	Villanova	PA		07/14/2023		17,742		1,104			1,104		18,847	18,847			
6601383745	CHICAGO	IL		04/10/2023		8,884		306			306		9,190	9,190			
8199327199	JACKSONVILLE	FL		07/14/2023		1,309		318			318		1,627	1,627			
6601729889	NASHVILLE	TN		04/10/2023		4,674		838			838		5,513	5,513			
6602684141	WASHINGTON	DC		04/10/2023		7,221		1,345			1,345		8,566	8,566			
6602677806	HOUSTON	TX		07/14/2023		3,034		702			702		3,736	3,736			
8200628613	DEERFIELD BEACH	FL		07/14/2023		1,931		361			361		2,292	2,292			
3365464072	Naples	FL		07/14/2023		1,260		210			210		1,470	1,470			
6601224279	JACKSONVILLE	FL		04/10/2023		416		204			204		620	620			
6600722125	OAKLAND	CA		04/10/2023		3,721		565			565		4,286	4,286			
0694300	NEW YORK	NY		03/06/2013		198,172		(348)			(348)		197,825	197,825			
302735899	PALOS VERDES ESTATES	CA		07/14/2023		13,225		1,526			1,526		14,751	14,751			
6600490137	LAGUNA NIGUEL	CA		04/10/2023		6,014		1,008			1,008		7,022	7,022			
6602677004	KELLER	TX		07/14/2023		18,073		1,777			1,777		19,850	19,850			
409009284	GREAT FALLS	VA		07/14/2025		11,628		(76)			(76)		11,552	11,552			
PH7132976726	GLENSIDE	PA		05/08/2015		4,861		(18)			(18)		4,843	4,843			
303238402	WILLIAMSBURG	VA		07/14/2023		21,716		2,523			2,523		24,239	24,239			
6602679208	LOS ALTOS	CA		04/10/2023		6,398		1,188			1,188		7,586	7,586			
8198975817	LAKE WORTH	FL		07/14/2023		2,235		502			502		2,737	2,737			
6600830951	SANTA FE	NM		04/10/2023		4,116		523			523		4,640	4,640			
8201365183	CAPE CORAL	FL		07/14/2023		940		140			140		1,080	1,080			
6600681974	JACKSONVILLE	FL		04/10/2023		533		304			304		838	838			
6601682344	SOUTH BARRINGTON	IL		04/10/2023		23,828		1,657			1,657		25,485	25,485			
105822419	REDMOND	WA		03/26/2026				(5)			(5)		1,824	1,824			
6600845629	BROOKLYN	NY		04/10/2023		6,719		1,017			1,017		7,736	7,736			
8195674074	WEST PALM BEACH	FL		07/14/2023		1,829		455			455		2,284	2,284			
303057465	HUNTINGTON BEACH	CA		07/14/2023		3,355		381			381		3,735	3,735			
3379776227	LAUDERHILL	FL		07/14/2023		376		54			54		430	430			
6601489716	WELLESLEY	MA		04/10/2023		7,874		462			462		8,337	8,337			
6602698117	NEWPORT BEACH	CA		04/10/2023		4,924		829			829		5,753	5,753			
112925441	Pompano Beach	FL		07/14/2023		444		72			72		516	516			
105879539	ELLENDALE	DE		04/17/2026				3			3		356	356			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601225490	JACKSONVILLE	FL		04/10/2023		459		229			229		687	687			
EB1787003973	DUBLIN	CA		12/16/2016		4,168		20			20		4,187	4,187			
6601744433	FOLSOM	CA		04/10/2023		3,751		721			721		4,473	4,473			
6602689058	BIRMINGHAM	AL		07/14/2023		37,911		3,824			3,824		41,735	41,735			
6602682368	WHITTIER	CA		04/10/2023		6,799		1,224			1,224		8,023	8,023			
6600679192	JACKSONVILLE	FL		04/10/2023		585		308			308		893	893			
3367115611	North Lauderdale	FL		07/14/2023		505		77			77		582	582			
6600273681	HERNDON	VA		04/10/2023		4,911		204			204		5,114	5,114			
302703216	San Jose	CA		07/14/2023		4,662		972			972		5,634	5,634			
6601703363	PARK CITY	UT		07/14/2023		6,193		1,284			1,284		7,477	7,477			
6600676107	JACKSONVILLE	FL		04/10/2023		113		58			58		171	171			
6601673277	SOUTH KINGSTOWN	RI		07/14/2023		15,478		1,416			1,416		16,895	16,895			
6602681600	POWELL BUTTE	OR		07/14/2023		4,164		819			819		4,984	4,984			
600356211	BROOKLYN	NY		04/17/2026				(4)			(4)		410	410			
6602677038	WILLOUGHBY	OH		07/14/2023		12,753		1,524			1,524		14,277	14,277			
6601697813	OAKLAND	MI		04/10/2023		3,161		458			458		3,619	3,619			
0919400	Boston	MA		09/24/2020		1,293,621							1,293,621	1,293,621			
401039633	NORMANDY PARK	WA		11/13/2025		2,256		4			4		2,260	2,260			
6601204776	JACKSONVILLE	FL		04/10/2023		394		143			143		538	538			
6600058546	HAPPY VALLEY	OR		07/14/2023		3,539		733			733		4,272	4,272			
6600676230	JACKSONVILLE	FL		04/10/2023		447		231			231		678	678			
6602700418	SCOTTSDALE	AZ		04/10/2023		5,021		846			846		5,866	5,866			
6602698950	POWAY	CA		04/10/2023		4,503		840			840		5,343	5,343			
6601822510	HENRICO	VA		04/10/2023		3,198		256			256		3,454	3,454			
1148212410	O FALLON	MO		07/14/2023		675		134			134		809	809			
409017438	SANTA ROSA	CA		09/22/2025		3,545		(89)			(89)		3,456	3,456			
6602699792	TRUSSVILLE	AL		07/14/2023		3,530		713			713		4,244	4,244			
409030374	SANTA ROSA	CA		12/19/2025		2,767		(15)			(15)		2,752	2,752			
6600772476	JERICHO	NY		04/10/2023		2,593		362			362		2,955	2,955			
6600425729	MELBOURNE	FL		04/10/2023		1,018		128			128		1,145	1,145			
FR125709076	SONOMA	CA		11/18/2016		4,994		(33)			(33)		4,961	4,961			
6601806083	LAKE FOREST	IL		04/10/2023		5,194		965			965		6,159	6,159			
401074550	JERSEY CITY	NJ		04/17/2026				(2)			(2)		491	491			
302950426	VANCOUVER	WA		07/14/2023		5,168		603			603		5,772	5,772			
6601685750	WEST HARRISON	NY		04/10/2023		9,095		932			932		10,027	10,027			
6602679562	PARKLAND	FL		04/10/2023		2,967		499			499		3,466	3,466			
409017658	GILROY	CA		09/22/2025		3,535		(89)			(89)		3,447	3,447			
6602700640	REDWOOD CITY	CA		04/10/2023		8,327		1,501			1,501		9,828	9,828			
6601702696	GLENVIEW	IL		04/10/2023		8,099		588			588		8,687	8,687			
EB1596053283	MALIBU	CA		10/12/2016		13,209		(87)			(87)		13,121	13,121			
6600682105	JACKSONVILLE	FL		04/10/2023		606		344			344		951	951			
6601729657	OREGON CITY	OR		07/14/2023		4,056		938			938		4,994	4,994			
8204127063	MIAMI SHORES	FL		07/14/2023		2,187		244			244		2,431	2,431			
6602686716	ENCINO	CA		04/10/2023		6,268		1,129			1,129		7,397	7,397			
6602690478	BROOMFIELD	CO		07/14/2023		2,866		564			564		3,430	3,430			
8195510531	CORAL SPRINGS	FL		07/14/2023		1,411		342			342		1,753	1,753			
303214813	Miami	FL		07/14/2023		9,728		1,112			1,112		10,840	10,840			
6602683333	OLYMPIA	WA		07/14/2023		3,767		781			781		4,548	4,548			
PEB1784004692	MILL VALLEY	CA		11/18/2016		5,947		51			51		5,999	5,999			
124878674	MONTAUK	NY		07/14/2023		20,162		891			891		21,054	21,054			
6602677095	REDMOND	WA		07/14/2023		6,474		1,419			1,419		7,893	7,893			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602695428	LAMY	NM		04/10/2023		3,224		526			526		3,750	3,750			
8023047284	MIAMI	FL		07/14/2023		1,147		172			172		1,319	1,319			
6601752964	BROOKLYN	NY		04/10/2023		5,566		1,002			1,002		6,568	6,568			
108485657	Coral Springs	FL		07/14/2023		1,190		213			213		1,402	1,402			
8202115721	BOYNTON BEACH	FL		07/14/2023		859		124			124		983	983			
409013850	LEANDER	TX		09/22/2025		2,769		(52)			(52)		2,717	2,717			
6601740209	FRANKLIN LAKES	NJ		07/14/2023		4,952		953			953		5,905	5,905			
409017962	ALDIE	VA		11/18/2025		11,795		(245)			(245)		11,550	11,550			
302747608	Provo	UT		07/14/2023		3,764		726			726		4,490	4,490			
6602684828	FLAGSTAFF	AZ		04/10/2023		16,921		1,531			1,531		18,452	18,452			
6601678250	DEALE	MD		07/14/2023		12,500		803			803		13,303	13,303			
303097203	LAKE ARROWHEAD	CA		07/14/2023		20,624		2,339			2,339		22,963	22,963			
6602710847	INDIAN SHORES	FL		04/10/2023		3,966		605			605		4,571	4,571			
6602705375	CALABASAS	CA		04/10/2023		4,516		714			714		5,230	5,230			
6602687995	STILLWATER	MN		04/10/2023		2,613		372			372		2,985	2,985			
6602704436	LUCAS	TX		07/14/2023		3,791		631			631		4,422	4,422			
PEB1353007729	MORRISTOWN	NJ		11/17/2017		6,182		2			2		6,184	6,184			
6601698126	BROOKLYN	NY		04/10/2023		3,780		545			545		4,325	4,325			
8000507437	WORTH	IL		07/14/2023		1,593		88			88		1,681	1,681			
303058249	Coral Gables	FL		07/14/2023		5,055		567			567		5,623	5,623			
302950029	round rock	TX		07/14/2023		3,025		339			339		3,364	3,364			
6602678036	SAN FRANCISCO	CA		04/10/2023		7,591		1,367			1,367		8,958	8,958			
6602698349	OAKLAND	CA		04/10/2023		5,159		841			841		6,000	6,000			
6601706762	ISSAQUAH	WA		07/14/2023		4,118		902			902		5,021	5,021			
6600987389	SAN FRANCISCO	CA		04/10/2023		3,255		443			443		3,698	3,698			
6601224857	JACKSONVILLE	FL		04/10/2023		415		206			206		621	621			
409015724	ENGLEWOOD	CO		11/18/2025		3,765		(106)			(106)		3,659	3,659			
6601482794	HEATH	TX		07/14/2023		9,837		430			430		10,267	10,267			
6600682170	JACKSONVILLE	FL		04/10/2023		602		344			344		946	946			
6601827642	TEMECULA	CA		04/10/2023		5,504		895			895		6,399	6,399			
302949584	SAN JOSE	CA		07/14/2023		2,936		325			325		3,261	3,261			
6600672478	UPPER BROOKVILLE	NY		04/10/2023		9,948		1,345			1,345		11,293	11,293			
EB1540094649	CARROLLTON	TX		12/16/2016		2,951		(41)			(41)		2,910	2,910			
8200919288	HIALEAH	FL		07/14/2023		342		64			64		406	406			
6602682988	ARLINGTON	VA		04/10/2023		6,719		1,206			1,206		7,925	7,925			
6601687004	NEW YORK	NY		04/10/2023		25,901		821			821		26,722	26,722			
6602684224	HOUSTON	TX		07/14/2023		3,527		710			710		4,237	4,237			
6602673540	DANVILLE	CA		04/10/2023		7,591		1,505			1,505		9,096	9,096			
6600783051	GREAT FALLS	VA		04/10/2023		5,343		896			896		6,239	6,239			
401070966	ALSIP	IL		03/26/2026				(9)			(9)		644	644			
6600490822	CHESTNUT HILL	MA		04/10/2023		5,724		960			960		6,684	6,684			
6600795154	DARIEN	CT		07/14/2023		7,590		1,497			1,497		9,086	9,086			
6602698323	BEND	OR		07/14/2023		3,222		708			708		3,929	3,929			
6600779018	FLUSHING	NY		04/10/2023		2,599		319			319		2,919	2,919			
6601735233	EL SEGUNDO	CA		04/10/2023		4,471		804			804		5,276	5,276			
6602702638	FOSTER CITY	CA		04/10/2023		5,816		1,085			1,085		6,901	6,901			
6601700054	CAMPBELL	CA		04/10/2023		4,913		769			769		5,682	5,682			
6601684464	AUSTIN	TX		07/14/2023		13,422		161			161		13,583	13,583			
6602701192	DURHAM	NC		07/14/2023		4,192		766			766		4,958	4,958			
6600746694	RINGGOLD	VA		04/10/2023		454		32			32		486	486			
6601681890	AUSTIN	TX		07/14/2023		19,031		442			442		19,473	19,473			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
303057905	SAN JOSE	CA		07/14/2023		3,887		427			427		4,314	4,314			
6601709006	HEATHROW	FL		04/10/2023		9,873		1,506			1,506		11,379	11,379			
409013744	SUNNYVALE	CA		07/14/2025		3,902		(55)			(55)		3,846	3,846			
303058201	Mountain View	CA		07/14/2023		5,638		711			711		6,349	6,349			
6600921867	TIGARD	OR		07/14/2023		5,604		778			778		6,382	6,382			
401045204	HINGHAM	MA		11/13/2025		1,218		(14)			(14)		1,204	1,204			
302986660	KANSAS CITY	MO		07/14/2023		9,547		1,155			1,155		10,703	10,703			
8023814678	FLORIDA CITY	FL		07/14/2023		743		128			128		872	872			
401046363	JERSEY CITY	NJ		11/13/2025		1,890		(4)			(4)		1,887	1,887			
6602676329	NEWTON	MA		04/10/2023		5,585		1,108			1,108		6,694	6,694			
105891825	CHICAGO	IL		05/26/2026				7			7		500	500			
6601742817	KIRKLAND	WA		07/14/2023		5,827		1,173			1,173		6,999	6,999			
8198767923	DORAL	FL		07/14/2023		2,314		503			503		2,816	2,816			
6601687269	NEW YORK	NY		04/10/2023		4,581		573			573		5,154	5,154			
6602681170	MISSION VIEJO	CA		04/10/2023		6,875		1,195			1,195		8,070	8,070			
6600572447	SPARTA	NJ		07/14/2023		3,111		518			518		3,629	3,629			
6601481382	NEW YORK	NY		04/10/2023		2,165		75			75		2,240	2,240			
6600681784	JACKSONVILLE	FL		04/10/2023		588		334			334		922	922			
303106652	Portland	OR		07/14/2023		11,313		1,284			1,284		12,597	12,597			
PEB1382003168	CLOVIS	CA		11/18/2016		10,463		19			19		10,482	10,482			
6601747352	BOCA RATON	FL		04/10/2023		5,200		745			745		5,945	5,945			
409026055	SHERMAN OAKS	CA		12/19/2025		2,765		(15)			(15)		2,750	2,750			
6601735217	ELLICOTT CITY	MD		07/14/2023		3,484		764			764		4,248	4,248			
6602676055	CULVER CITY	CA		04/10/2023		5,156		991			991		6,146	6,146			
105822464	North Miami	FL		07/14/2023		1,054		179			179		1,232	1,232			
1150804809	WENTZVILLE	MO		07/14/2023		647		115			115		761	761			
8190964683	MIRAMAR	FL		07/14/2023		1,711		435			435		2,145	2,145			
6602710656	REDMOND	OR		07/14/2023		2,877		537			537		3,414	3,414			
409025602	DEERFIELD	IL		12/19/2025		2,284		(53)			(53)		2,230	2,230			
1148369933	KIRKWOOD	MO		07/14/2023		717		150			150		867	867			
PEB1171015499	BELLEVUE	WA		11/18/2016		2,767		5			5		2,772	2,772			
255402	EAST POINT	GA		07/14/2023		986		76			76		1,062	1,062			
1174852894	SAINT LOUIS	MO		07/14/2023		688		110			110		798	798			
1503207378	Philadelphia	PA		07/14/2023		20,385		1,603			1,603		21,988	21,988			
6601804021	MILL VALLEY	CA		04/10/2023		4,183		727			727		4,910	4,910			
6601752931	BALA CYNWYD	PA		07/14/2023		3,698		713			713		4,411	4,411			
302950498	ARCATA	CA		07/14/2023		4,133		467			467		4,601	4,601			
8201206591	HOLLYWOOD	FL		07/14/2023		1,532		288			288		1,819	1,819			
EB1393008998	BROOKLYN	NY		06/24/2016		4,584		3			3		4,587	4,587			
6600935743	MILTON	MA		04/10/2023		6,054		1,091			1,091		7,145	7,145			
6600011438	JACKSONVILLE	FL		04/10/2023		501		94			94		596	596			
6602688100	OAKDALE	CA		04/10/2023		5,798		873			873		6,672	6,672			
6600985656	ALEXANDRIA	VA		04/10/2023		1,595		156			156		1,751	1,751			
6601699926	BETHESDA	MD		07/14/2023		15,305		1,379			1,379		16,684	16,684			
6602689017	MILL VALLEY	CA		04/10/2023		7,849		1,401			1,401		9,250	9,250			
6602688621	SAN ANTONIO	TX		07/14/2023		3,370		663			663		4,034	4,034			
409013714	DENVER	CO		07/14/2025		3,095		(20)			(20)		3,075	3,075			
6602699313	HOUSTON	TX		07/14/2023		8,364		1,682			1,682		10,046	10,046			
6601482588	LEXINGTON	MA		04/10/2023		11,492		497			497		11,989	11,989			
6602673821	SANTA BARBARA	CA		04/10/2023		5,752		1,141			1,141		6,893	6,893			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		12,397		(19)			(19)		12,378	12,378			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602684539	SEATTLE	WA		07/14/2023		4,955		1,087			1,087		6,042	6,042			
6601744656	SAN DIEGO	CA		04/10/2023		6,873		1,080			1,080		7,953	7,953			
6601819854	BRENTWOOD	TN		04/10/2023		4,743		796			796		5,539	5,539			
6602680107	PORTLAND	OR		07/14/2023		2,753		541			541		3,294	3,294			
6602687391	DAMASCUS	MD		07/14/2023		5,341		1,123			1,123		6,464	6,464			
303057868	Clayton	NC		07/14/2023		2,912		337			337		3,250	3,250			
6602690072	CENTENNIAL	CO		07/14/2023		3,045		599			599		3,644	3,644			
6602674605	WOODWAY	WA		07/14/2023		10,296		2,368			2,368		12,663	12,663			
303193788	CARLSBAD	CA		07/14/2023		15,701		1,750			1,750		17,450	17,450			
6601733022	COUPEVILLE	WA		07/14/2023		4,806		945			945		5,751	5,751			
302869820	Crystal River	FL		07/14/2023		10,583		1,088			1,088		11,671	11,671			
6602704691	HOOKSETT	NH		07/14/2023		3,159		698			698		3,857	3,857			
6601202135	ATLANTIC BEACH	FL		04/10/2023		506		184			184		690	690			
6602695923	PARADISE VLY	AZ		04/10/2023		6,079		1,096			1,096		7,175	7,175			
1310239021	Brookline	MA		07/14/2023		19,913		1,363			1,363		21,277	21,277			
6601677872	SMITHTOWN	NY		04/10/2023		4,577		436			436		5,013	5,013			
EB1541039289	KATY	TX		08/07/2015		4,724		(9)			(9)		4,715	4,715			
871552397	HOUSTON	TX		07/14/2023		8,390		719			719		9,109	9,109			
8199277586	CAPE CORAL	FL		07/14/2023		858		188			188		1,047	1,047			
302755558	SOUTH DARTMOUTH	MA		07/14/2023		3,970		780			780		4,749	4,749			
PEB1351006877	HOLMDEL	NJ		11/17/2017		8,455		71			71		8,526	8,526			
6600796152	ALPHARETTA	GA		07/14/2023		7,174		1,392			1,392		8,566	8,566			
302789591	SIMI VALLEY	CA		07/14/2023		5,549		622			622		6,172	6,172			
6600732769	PASADENA	CA		04/10/2023		9,554		1,341			1,341		10,895	10,895			
302789301	Costa Mesa	CA		07/14/2023		6,040		674			674		6,714	6,714			
6602702257	DAVIE	FL		04/10/2023		7,163		1,288			1,288		8,451	8,451			
6601734483	RANCHO MIRAGE	CA		04/10/2023		4,044		659			659		4,703	4,703			
409017670	ERIE	CO		09/22/2025		3,234		(61)			(61)		3,173	3,173			
0834300	Charlotte	NC		03/01/2017		745,906							745,906	745,906			
6602700558	JAMUL	CA		04/10/2023		4,678		846			846		5,524	5,524			
6601740761	NAPERVILLE	IL		04/10/2023		3,662		597			597		4,259	4,259			
6601698381	NEWTON	MA		04/10/2023		3,511		483			483		3,994	3,994			
6602676196	BETHESDA	MD		07/14/2023		6,590		1,443			1,443		8,033	8,033			
302820460	KAYSVILLE	UT		07/14/2023		4,947		1,005			1,005		5,952	5,952			
302708308	MURRIETA	CA		07/14/2023		4,874		966			966		5,840	5,840			
6602674894	CHATHAM	NJ		07/14/2023		5,246		1,088			1,088		6,334	6,334			
8197163477	FORT LAUDERDALE	FL		07/14/2023		1,015		222			222		1,238	1,238			
8195448486	BOCA RATON	FL		07/14/2023		1,891		404			404		2,294	2,294			
6602686096	BERKELEY	CA		04/10/2023		4,324		804			804		5,128	5,128			
302704574	San Diego	CA		07/14/2023		4,287		894			894		5,180	5,180			
505352797	BOCA RATON	FL		07/14/2023		1,653		363			363		2,016	2,016			
6602682582	HENDERSON	NV		04/10/2023		4,688		764			764		5,452	5,452			
6602687235	CAMANO ISLAND	WA		07/14/2023		5,559		1,184			1,184		6,743	6,743			
8195200997	RIVIERA BEACH	FL		07/14/2023		839		786			786		1,625	1,625			
6601716753	LONG GROVE	IL		04/10/2023		3,260		562			562		3,822	3,822			
409030370	SAN LUIS OBISPO	CA		12/19/2025		4,460		(63)			(63)		4,397	4,397			
6602699024	AUSTIN	TX		07/14/2023		3,753		739			739		4,493	4,493			
4766297263	SAN JOSE	CA		07/14/2023		5,721		605			605		6,326	6,326			
6602702497	CAMAS	WA		07/14/2023		4,060		892			892		4,952	4,952			
6600849217	TIMNATH	CO		07/14/2023		5,484		1,044			1,044		6,528	6,528			
6600026113	JACKSONVILLE	FL		04/10/2023		487		32			32		519	519			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
105855513	SAN DIEGO	CA		04/17/2026				7			7		956	956			
6602673219	MOUNTAIN HOUSE	CA		04/10/2023		9,509		835			835		10,343	10,343			
6601286716	SAINT LOUIS	MO		04/10/2023		302		38			38		340	340			
6601714477	WEST UNIVERSITY PLACE	TX		07/14/2023		4,448		957			957		5,405	5,405			
8000768790	Lake Worth	FL		07/14/2023		409		77			77		485	485			
6601204651	JACKSONVILLE	FL		04/10/2023		510		185			185		696	696			
8201348356	CAPE CORAL	FL		07/14/2023		907		175			175		1,082	1,082			
6602690460	CORONA	CA		04/10/2023		5,470		954			954		6,424	6,424			
409017818	BOULDER	CO		11/18/2025		4,054		(114)			(114)		3,939	3,939			
6601684357	BARRINGTON	IL		04/10/2023		12,391		308			308		12,699	12,699			
EB1369003522	SARASOTA	FL		12/16/2016		3,365		(34)			(34)		3,331	3,331			
6600010521	JACKSONVILLE	FL		04/10/2023		414		78			78		492	492			
6600011453	JACKSONVILLE	FL		04/10/2023		502		198			198		701	701			
6601700070	SAN DIEGO	CA		04/10/2023		5,606		819			819		6,425	6,425			
6602679489	MCCALL	ID		04/10/2023		6,383		1,112			1,112		7,495	7,495			
1231391532	HUNTINGTON BEACH	CA		07/14/2023		388		62			62		449	449			
6602671544	HOMEWOOD	CA		04/10/2023		5,217		715			715		5,932	5,932			
108639444	Naples	FL		07/14/2023		645		105			105		750	750			
6600680927	JACKSONVILLE	FL		04/10/2023		515		290			290		805	805			
6602676246	SAMMAMISH	WA		07/14/2023		4,536		994			994		5,531	5,531			
6600065152	GOLETA	CA		04/10/2023		3,893		723			723		4,616	4,616			
6601488155	NEW ORLEANS	LA		07/14/2023		9,023		734			734		9,756	9,756			
6601736132	LAKE MARY	FL		04/10/2023		3,890		748			748		4,638	4,638			
6602704485	SAN ANTONIO	TX		07/14/2023		4,387		863			863		5,249	5,249			
6601823336	HILTON HEAD ISLAND	SC		07/14/2023		3,386		651			651		4,037	4,037			
8202291796	JACKSONVILLE	FL		07/14/2023		884		128			128		1,011	1,011			
302950034	Austin	TX		07/14/2023		3,128		364			364		3,492	3,492			
6601825208	PELHAM	NH		07/14/2023		3,825		818			818		4,643	4,643			
6601691931	OAKLAND	CA		04/10/2023		13,626		959			959		14,585	14,585			
6601683698	CHESTERFIELD	MO		04/10/2023		20,753		802			802		21,555	21,555			
302771701	Frisco	TX		07/14/2023		8,575		970			970		9,545	9,545			
6601383042	JACKSONVILLE	FL		04/10/2023		490		236			236		726	726			
6601683961	NEW CANAAN	CT		07/14/2023		13,713		575			575		14,287	14,287			
6602677079	LAKE FOREST PARK	WA		07/14/2023		4,545		1,022			1,022		5,567	5,567			
6602685734	VENTURA	CA		04/10/2023		5,884		990			990		6,874	6,874			
6602677202	HOUSTON	TX		07/14/2023		4,530		1,102			1,102		5,632	5,632			
8200640754	CAPE CORAL	FL		07/14/2023		1,233		271			271		1,503	1,503			
6600447012	FLOWER MOUND	TX		07/14/2023		2,144		187			187		2,331	2,331			
6601471482	NEWTON	MA		04/10/2023		12,766		760			760		13,526	13,526			
6601725325	LONG GROVE	IL		04/10/2023		8,462		749			749		9,210	9,210			
6601717017	SAN FRANCISCO	CA		04/10/2023		3,221		581			581		3,802	3,802			
6600680372	JACKSONVILLE	FL		04/10/2023		382		215			215		597	597			
6602698794	ALPINE	CA		04/10/2023		4,613		752			752		5,365	5,365			
8201302796	DEERFIELD BEACH	FL		07/14/2023		1,654		329			329		1,982	1,982			
6601827410	GEORGETOWN	KY		04/10/2023		7,787		635			635		8,421	8,421			
302949878	CORPUS CHRISTI	TX		07/14/2023		2,359		279			279		2,638	2,638			
6602700343	CHINO HILLS	CA		04/10/2023		4,723		855			855		5,578	5,578			
6601749572	SOUTH SAN FRANCISCO	CA		04/10/2023		3,964		667			667		4,631	4,631			
302795920	MIRAMAR BEACH	FL		07/14/2023		10,335		1,189			1,189		11,524	11,524			
EB1540094366	AVON	NC		08/19/2016		5,827		(39)			(39)		5,789	5,789			
6601745828	NEW YORK	NY		04/10/2023		41,279		3,537			3,537		44,816	44,816			

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6601748939	PHOENIX	AZ		04/10/2023		10,152		831			831		10,982	10,982			
EB1259002723	NAPERVILLE	IL		12/16/2016		3,061		38			38		3,100	3,100			
6602688233	WASHINGTON	DC		04/10/2023		4,690		741			741		5,431	5,431			
6602678994	PITTSBURG	TX		07/14/2023		4,598		875			875		5,474	5,474			
6600851858	DRAPER	UT		07/14/2023		4,227		846			846		5,073	5,073			
PEB1215003457	LIGHTHOUSE POINT	FL		08/14/2017		4,243		(57)			(57)		4,186	4,186			
401046333	WOODLAND HILLS	CA		11/13/2025		3,211		5			5		3,217	3,217			
6602678416	LEWISVILLE	TX		07/14/2023		4,551		895			895		5,446	5,446			
6601821850	MILL VALLEY	CA		04/10/2023		3,590		624			624		4,214	4,214			
6602695105	SAN JOSE	CA		04/10/2023		4,950		863			863		5,814	5,814			
8203971101	SUNRISE	FL		07/14/2023		352		34			34		385	385			
303263291	WEST BOUNTIFUL	UT		07/14/2023		312,490		23,749			23,749		336,239	336,239			
1301096888	Beech Island	SC		07/14/2023		8,470		525			525		8,995	8,995			
6602679968	FRUIT HEIGHTS	UT		07/14/2023		3,683		724			724		4,407	4,407			
6602687227	MORRO BAY	CA		04/10/2023		3,812		641			641		4,453	4,453			
6602681352	CHENEY	WA		07/14/2023		3,080		543			543		3,623	3,623			
302708038	OXNARD	CA		07/14/2023		10,384		1,903			1,903		12,287	12,287			
6601809590	CORAL GABLES	FL		04/10/2023		11,133		1,750			1,750		12,883	12,883			
401075333	BOISE	ID		04/17/2026				(3)			(3)		414	414			
302949044	FORT COLLINS	CO		07/14/2023		2,890		322			322		3,213	3,213			
6600011891	JACKSONVILLE	FL		04/10/2023		350		304			304		654	654			
6600604315	SAN DIEGO	CA		04/10/2023		7,052		1,189			1,189		8,242	8,242			
6602697986	VENICE	CA		04/10/2023		8,006		1,443			1,443		9,449	9,449			
6600636689	LAKE FOREST	CA		04/10/2023		3,861		611			611		4,471	4,471			
303057769	ODENTON	MD		07/14/2023		3,297		382			382		3,679	3,679			
6602684745	HOUSTON	TX		07/14/2023		10,884		1,022			1,022		11,906	11,906			
6601483388	CHICAGO	IL		04/10/2023		9,655		400			400		10,055	10,055			
401076326	FRISCO	TX		04/17/2026				(2)			(2)		561	561			
6602689074	STEAMBOAT SPRINGS	CO		07/14/2023		4,412		916			916		5,328	5,328			
105845905	FAIRFIELD	CA		03/26/2026				(9)			(9)		1,260	1,260			
303121083	Bloomington	IN		07/14/2023		12,451		1,497			1,497		13,948	13,948			
6601709071	SANTA FE	NM		04/10/2023		6,354		972			972		7,326	7,326			
6600838954	DOWNEY	CA		04/10/2023		4,802		541			541		5,344	5,344			
6602689249	MOUNT PLEASANT	SC		07/14/2023		3,473		724			724		4,196	4,196			
6601823054	DARIEN	CT		07/14/2023		6,159		1,248			1,248		7,407	7,407			
PEB1259003719	WELLESLEY	MA		11/17/2017		5,368		3			3		5,371	5,371			
6601690149	DALLAS	TX		07/14/2023		4,279		712			712		4,991	4,991			
401075435	CHERRY HILL	NJ		04/17/2026				(1)			(1)		359	359			
303058164	CLAYTON	NC		07/14/2023		3,447		390			390		3,838	3,838			
600356376	BROOKLYN	NY		04/17/2026				(13)			(13)		1,145	1,145			
6601679209	NAVARRE BEACH	FL		04/10/2023		3,923		367			367		4,289	4,289			
6602700400	ORINDA	CA		04/10/2023		8,287		1,446			1,446		9,732	9,732			
6600846122	HOLMES BEACH	FL		04/10/2023		11,899		625			625		12,524	12,524			
6602694553	OAK VIEW	CA		04/10/2023		3,277		546			546		3,823	3,823			
8197656140	CAPE CORAL	FL		07/14/2023		641		152			152		793	793			
6601679571	CAMBRIDGE	MA		04/10/2023		13,246		582			582		13,828	13,828			
6601708792	KELLER	TX		07/14/2023		3,699		745			745		4,444	4,444			
6601726067	MERCER ISLAND	WA		07/14/2023		9,434		1,903			1,903		11,337	11,337			
0712200	Weehawken	NJ		02/27/2015		1,039,500							1,039,500	1,039,500			
303010649	BROOKLYN	NY		07/14/2023		7,834		1,764			1,764		9,599	9,599			
0704700	STAMFORD	CT		06/19/2014		407,189							407,189	407,189			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601010835	SCOTTSDALE	AZ		04/10/2023		3,592		575			575		4,167	4,167			
8191624867	SUNRISE	FL		07/14/2023		1,418		342			342		1,760	1,760			
6602705508	SCOTTSDALE	AZ		04/10/2023		3,968		566			566		4,534	4,534			
6602678424	DENVER	CO		07/14/2023		3,466		699			699		4,165	4,165			
PEB1540095063	FRISCO	TX		11/17/2017		2,846		(34)			(34)		2,812	2,812			
EB1351005922	PLAINVIEW	NY		12/16/2016		3,033		43			43		3,076	3,076			
6601678094	BROOKLINE	MA		04/10/2023		12,810		372			372		13,182	13,182			
6601715482	HERMOSA BEACH	CA		04/10/2023		10,178		1,957			1,957		12,135	12,135			
6601746925	CHESAPEAKE	VA		04/10/2023		6,854		1,046			1,046		7,900	7,900			
6601475806	SAINT LOUIS	MO		04/10/2023		1,427		197			197		1,624	1,624			
6602690114	SILVERTHORNE	CO		07/14/2023		21,974		4,396			4,396		26,370	26,370			
6600676180	JACKSONVILLE	FL		04/10/2023		460		238			238		698	698			
409018865	SALT LAKE CITY	UT		11/18/2025		3,799		(107)			(107)		3,692	3,692			
409019579	ORANGEVALE	CA		11/18/2025		744,972		(20,963)			(20,963)		724,009	724,009			
6601477257	SMITHTON	IL		04/10/2023		885		125			125		1,010	1,010			
302847445	PORTLAND	OR		07/14/2023		3,439		381			381		3,819	3,819			
6602687714	MIRAMAR BEACH	FL		04/10/2023		5,141		863			863		6,003	6,003			
0663700	NEW YORK	NY		04/01/2008		667,733							667,733	667,733			
8023014619	MIAMI	FL		07/14/2023		990		162			162		1,152	1,152			
8204030106	POMPANO BEACH	FL		07/14/2023		740		86			86		826	826			
6600564816	NEW YORK	NY		04/10/2023		4,082		628			628		4,711	4,711			
6602686864	HILTON HEAD ISLAND	SC		07/14/2023		5,637		1,241			1,241		6,878	6,878			
302786747	SAN MARCOS	CA		07/14/2023		3,162		381			381		3,542	3,542			
6600795378	NAPLES	FL		04/10/2023		3,618		512			512		4,131	4,131			
6601808972	AUSTIN	TX		07/14/2023		4,203		803			803		5,006	5,006			
6602696525	LINCOLNSHIRE	IL		04/10/2023		2,996		540			540		3,536	3,536			
8195323651	HOLLYWOOD	FL		07/14/2023		1,339		308			308		1,648	1,648			
8201365354	HOMESTEAD	FL		07/14/2023		1,207		227			227		1,434	1,434			
6602698059	LAWRENCE	NY		04/10/2023		9,018		1,629			1,629		10,647	10,647			
6601202010	ATLANTIC BEACH	FL		04/10/2023		481		185			185		666	666			
6600121831	BEND	OR		07/14/2023		3,560		585			585		4,145	4,145			
6602698257	SCOTTSDALE	AZ		04/10/2023		3,062		552			552		3,614	3,614			
401002848	ARCADIA	CA		11/13/2025		1,524		(14)			(14)		1,510	1,510			
6602691096	FRANKLIN	TN		04/10/2023		16,223		1,477			1,477		17,699	17,699			
6601693010	AUSTIN	TX		07/14/2023		2,985		569			569		3,554	3,554			
8195331421	ST PETERSBURG	FL		07/14/2023		1,228		305			305		1,533	1,533			
6601730531	ENCINO	CA		04/10/2023		4,119		671			671		4,790	4,790			
PEB1596055586	SAN DIEGO	CA		01/11/2018		153,692		(1,685)			(1,685)		152,007	152,007			
303058082	YUBA CITY	CA		07/14/2023		3,240		368			368		3,607	3,607			
8000477804	SAINT LOUIS	MO		07/14/2023		604		101			101		704	704			
6602696582	SAN RAMON	CA		04/10/2023		4,519		760			760		5,279	5,279			
6600675935	JACKSONVILLE	FL		04/10/2023		469		238			238		707	707			
6602691617	DANVILLE	CA		04/10/2023		14,415		1,230			1,230		15,645	15,645			
303121085	Stevenson	MD		07/14/2023		11,563		1,406			1,406		12,969	12,969			
6602695246	INDIAN RIVER SHORES	FL		04/10/2023		3,086		519			519		3,606	3,606			
6600847492	SCOTTSDALE	AZ		04/10/2023		4,631		693			693		5,324	5,324			
6601724880	WALNUT CREEK	CA		04/10/2023		4,421		720			720		5,142	5,142			
401076857	WINTER GARDEN	FL		04/17/2026				(3)			(3)		452	452			
1502169734	FAIRFAX	VA		07/14/2023		8,685		743			743		9,428	9,428			
6601478479	MARYLAND HEIGHTS	MO		04/10/2023		437		63			63		499	499			
6600848821	YORK	PA		07/14/2023		25,193		2,155			2,155		27,347	27,347			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602701671	FAIR OAKS	CA		04/10/2023		3,990		744			744		4,733	4,733			
6601686949	NEW YORK	NY		04/10/2023		9,471		388			388		9,859	9,859			
409023484	ANNAPOLIS	MD		11/18/2025		2,571		(32)			(32)		2,539	2,539			
6602678861	MILTON	GA		07/14/2023		6,827		1,351			1,351		8,178	8,178			
6602681030	BRADENTON	FL		04/10/2023		3,535		557			557		4,092	4,092			
302612833	Lehi	UT		07/14/2023		4,181		871			871		5,053	5,053			
6601488411	BAYSIDE	NY		04/10/2023		8,363		499			499		8,862	8,862			
6602675271	CLYDE HILL	WA		07/14/2023		2,856		609			609		3,465	3,465			
6601204461	JACKSONVILLE	FL		04/10/2023		448		145			145		594	594			
6602691526	BOSTON	MA		04/10/2023		14,017		1,202			1,202		15,219	15,219			
6602693043	LULING	LA		07/14/2023		2,035		229			229		2,264	2,264			
303057999	BAKERSFIELD	CA		07/14/2023		3,348		388			388		3,736	3,736			
6601692723	BALTIMORE	MD		07/14/2023		2,880		503			503		3,384	3,384			
6601683789	SAINT LOUIS	MO		04/10/2023		12,903		310			310		13,213	13,213			
6602698398	BOULDER	CO		07/14/2023		7,766		1,660			1,660		9,426	9,426			
6602702174	WINNETKA	IL		04/10/2023		3,978		742			742		4,720	4,720			
6601744615	SAINT LOUIS	MO		04/10/2023		5,315		894			894		6,209	6,209			
6601724310	VIRGINIA BEACH	VA		04/10/2023		3,232		543			543		3,776	3,776			
6602688993	DENVER	CO		07/14/2023		4,643		1,037			1,037		5,680	5,680			
302898198	Santa Clara	CA		07/14/2023		14,290		1,623			1,623		15,913	15,913			
6600477266	DENVER	CO		07/14/2023		3,301		578			578		3,879	3,879			
6601719906	WAXHAW	NC		07/14/2023		5,190		993			993		6,183	6,183			
6601716829	LAKE OSWEGO	OR		07/14/2023		3,517		750			750		4,267	4,267			
6601708271	NEWPORT BEACH	CA		04/10/2023		17,326		1,483			1,483		18,809	18,809			
6601477844	GREAT FALLS	VA		04/10/2023		11,626		750			750		12,375	12,375			
6602699347	DENVER	CO		07/14/2023		11,992		2,548			2,548		14,539	14,539			
302849596	WAXHAW	NC		07/14/2023		10,439		1,261			1,261		11,700	11,700			
6600852468	NASHVILLE	TN		04/10/2023		3,239		493			493		3,732	3,732			
0843600	Mt Arlington	NJ		09/19/2017		377,684							377,684	377,684			
409017127	STEAMBOAT SPRINGS	CO		09/22/2025		5,159		(97)			(97)		5,062	5,062			
401030411	NAPA	CA		11/13/2025		1,533		9			9		1,542	1,542			
302747598	Fishers	IN		07/14/2023		28,763		3,412			3,412		32,175	32,175			
6602676808	LINDON	UT		07/14/2023		3,901		901			901		4,802	4,802			
6600852203	FRANKLIN	TN		04/10/2023		3,834		563			563		4,397	4,397			
6601383463	NAPLES	FL		04/10/2023		703		60			60		763	763			
0851900	Houston	TX		02/16/2018		185,107							185,107	185,107			
6600861014	CHICAGO	IL		04/10/2023		11,710		116			116		11,826	11,826			
6601685933	WELLESLEY	MA		04/10/2023		11,177		737			737		11,914	11,914			
409009026	ISSAQUAH	WA		05/19/2025		2,661		(64)			(64)		2,597	2,597			
3367202889	Jacksonville	FL		07/14/2023		2,396		347			347		2,744	2,744			
6600680638	JACKSONVILLE	FL		04/10/2023		390		219			219		609	609			
6600011735	JACKSONVILLE	FL		04/10/2023		498		98			98		596	596			
6601699090	CORTE MADERA	CA		04/10/2023		4,361		617			617		4,979	4,979			
303058254	PEMBROKE PINES	FL		07/14/2023		3,595		397			397		3,991	3,991			
6600676701	JACKSONVILLE	FL		04/10/2023		396		208			208		604	604			
6602705052	LOS ANGELES	CA		04/10/2023		5,207		796			796		6,003	6,003			
1312188361	Caldwell	NJ		07/14/2023		17,454		1,218			1,218		18,672	18,672			
8194950931	HOLLYWOOD	FL		07/14/2023		1,304		300			300		1,604	1,604			
6602675263	DALLAS	TX		07/14/2023		5,482		1,022			1,022		6,504	6,504			
6602700301	DALLAS	TX		07/14/2023		4,259		913			913		5,172	5,172			
8195004426	LAKE WORTH	FL		07/14/2023		1,254		304			304		1,558	1,558			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1247002667	DELRAY BEACH	FL		07/17/2015		3,075		(10)			(10)		3,065	3,065			
EB1596052367	SEATTLE	WA		12/18/2015		4,067		(43)			(43)		4,024	4,024			
6601740134	AURORA	CO		07/14/2023		5,424		1,095			1,095		6,519	6,519			
6600839721	SAINT PETERSBURG	FL		04/10/2023		4,658		506			506		5,164	5,164			
6600852005	CENTENNIAL	CO		07/14/2023		4,565		895			895		5,460	5,460			
6601697045	LAGUNA NIGUEL	CA		04/10/2023		5,170		896			896		6,066	6,066			
303058000	SAN JOSE	CA		07/14/2023		2,838		324			324		3,162	3,162			
302950532	NEW RIVER	AZ		07/14/2023		2,845		327			327		3,172	3,172			
6602702505	DEL MAR	CA		04/10/2023		7,094		1,324			1,324		8,418	8,418			
6601470856	ATLANTIC BEACH	FL		04/10/2023		698		395			395		1,092	1,092			
6602682897	REDMOND	WA		07/14/2023		8,519		1,695			1,695		10,214	10,214			
124757308	WELLESLEY	MA		07/14/2023		6,904		168			168		7,073	7,073			
6602689884	NEW YORK	NY		04/10/2023		5,279		860			860		6,139	6,139			
6601819706	MANHATTAN BEACH	CA		04/10/2023		4,611		774			774		5,385	5,385			
6602701143	SAN JOSE	CA		04/10/2023		5,611		1,010			1,010		6,622	6,622			
6602695949	LOS ANGELES	CA		04/10/2023		6,237		1,087			1,087		7,324	7,324			
409015557	FORT WORTH	TX		09/22/2025		2,504		(63)			(63)		2,441	2,441			
303057349	SAN FERNANDO	CA		07/14/2023		14,368		1,593			1,593		15,961	15,961			
0838500	Frederick	MD		05/11/2017		3,547,504							3,547,504	3,547,504			
6600478371	JACKSONVILLE	FL		04/10/2023		5,590		847			847		6,437	6,437			
6602700715	NEW ROCHELLE	NY		04/10/2023		4,185		758			758		4,943	4,943			
302950516	TOWER	MN		07/14/2023		4,388		502			502		4,890	4,890			
6600676776	JACKSONVILLE	FL		04/10/2023		526		248			248		774	774			
303058105	Woodbury	MN		07/14/2023		3,408		395			395		3,802	3,802			
6601811836	SAN DIEGO	CA		04/10/2023		4,840		786			786		5,626	5,626			
6600934258	ORINDA	CA		04/10/2023		4,209		597			597		4,805	4,805			
409030353	TORRANCE	CA		12/19/2025		6,885		(161)			(161)		6,724	6,724			
1407114169	RESTON	VA		07/14/2023		12,273		927			927		13,200	13,200			
6602674415	VALLEY GLEN	CA		04/10/2023		5,938		1,178			1,178		7,116	7,116			
6601747253	FORT MILL	SC		07/14/2023		3,826		777			777		4,603	4,603			
8198982494	JACKSONVILLE	FL		07/14/2023		1,035		245			245		1,280	1,280			
6602676352	BURR RIDGE	IL		04/10/2023		19,646		1,987			1,987		21,633	21,633			
6601673814	BOERNE	TX		07/14/2023		11,464		907			907		12,372	12,372			
6602701093	LA MESA	CA		04/10/2023		5,911		1,031			1,031		6,943	6,943			
401078900	SALEM	MA		04/17/2026				(2)			(2)		297	297			
401073611	HOBOKEN	NJ		03/26/2026				(31)			(31)		1,732	1,732			
3357215058	Lake Worth	FL		07/14/2023		401		65			65		466	466			
108685850	Clearwater	FL		07/14/2023		726		118			118		844	844			
1312188248	Brookline	MA		07/14/2023		14,258		989			989		15,248	15,248			
6602700210	SONOMA	CA		04/10/2023		3,796		687			687		4,483	4,483			
8201111539	CAPE CORAL	FL		07/14/2023		1,453		324			324		1,778	1,778			
409030360	NAPERVILLE	IL		12/19/2025		8,840		(124)			(124)		8,715	8,715			
6601733436	SAN BRUNO	CA		04/10/2023		4,849		844			844		5,693	5,693			
6601690115	HOUSTON	TX		07/14/2023		5,907		914			914		6,821	6,821			
6601482463	OAKLAND	CA		04/10/2023		17,610		771			771		18,381	18,381			
PEB1541041994	LAKE ZURICH	IL		11/17/2017		2,828		(49)			(49)		2,780	2,780			
217832	DUNWOODY	GA		07/14/2023		1,047		85			85		1,132	1,132			
0717300	Coppell	TX		08/28/2015		349,418							349,418	349,418			
303109786	San Clemente	CA		07/14/2023		18,338		2,227			2,227		20,565	20,565			
401038972	ARLINGTON	VA		11/13/2025		1,786		(17)			(17)		1,769	1,769			
6602681543	PROSPER	TX		07/14/2023		3,448		696			696		4,143	4,143			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PH7135056070	TRAFFORD	PA		04/22/2016		5,307		(18)			(18)		5,289	5,289			
8191129986	PEMBROKE PINES	FL		07/14/2023		1,351		335			335		1,686	1,686			
6600011420	JACKSONVILLE	FL		04/10/2023		659		69			69		728	728			
6600669656	JACKSONVILLE	FL		04/10/2023		813		769			769		1,583	1,583			
6600845926	MARIETTA	GA		07/14/2023		2,705		474			474		3,179	3,179			
6600679580	JACKSONVILLE	FL		04/10/2023		578		305			305		883	883			
PH7132732681	BEDFORD	NY		01/29/2015		3,775		(21)			(21)		3,754	3,754			
PEB1221074267	SAINT AUGUSTINE	FL		03/21/2018		10,665		341			341		11,006	11,006			
6601683292	DARIEN	CT		07/14/2023		41,568		991			991		42,558	42,558			
302950588	Austin	TX		07/14/2023		2,858		337			337		3,194	3,194			
6600935164	EL CAJON	CA		04/10/2023		7,796		1,257			1,257		9,052	9,052			
6602691518	TUSTIN	CA		04/10/2023		22,698		1,922			1,922		24,620	24,620			
6600489980	SALINAS	CA		04/10/2023		3,180		467			467		3,646	3,646			
303244982	ARMONK	NY		07/14/2023		14,224		1,678			1,678		15,902	15,902			
6602697010	ODESSA	FL		04/10/2023		3,092		577			577		3,668	3,668			
6602671148	SAN DIEGO	CA		04/10/2023		20,738		1,001			1,001		21,739	21,739			
6600021858	JACKSONVILLE	FL		04/10/2023		1,216		26			26		1,242	1,242			
6601681205	NEW YORK	NY		04/10/2023		15,203		352			352		15,555	15,555			
6600677113	JACKSONVILLE	FL		04/10/2023		527		273			273		800	800			
0703700	MCLEAN	VA		04/29/2014		706,609							706,609	706,609			
8201877670	DELRAY BEACH	FL		07/14/2023		834		128			128		961	961			
6601717157	NEWARK	CA		04/10/2023		5,719		995			995		6,714	6,714			
6602679711	EL DORADO HILLS	CA		04/10/2023		3,447		580			580		4,027	4,027			
6601809087	TEMECULA	CA		04/10/2023		3,307		520			520		3,826	3,826			
6601680033	NOKESVILLE	VA		04/10/2023		6,940		761			761		7,702	7,702			
303121063	YORBA LINDA	CA		07/14/2023		16,176		1,961			1,961		18,137	18,137			
6602676006	CHICAGO	IL		04/10/2023		7,157		186			186		7,343	7,343			
8195224556	HIALEAH	FL		07/14/2023		1,347		327			327		1,674	1,674			
6602685510	FERNANDINA BEACH	FL		04/10/2023		4,420		744			744		5,164	5,164			
9262948	SAN JOSE	CA		07/14/2023		839		57			57		896	896			
6602684927	MOORPARK	CA		04/10/2023		21,745		1,565			1,565		23,311	23,311			
6601811653	RIVIERA BEACH	FL		04/10/2023		8,117		1,260			1,260		9,377	9,377			
6600852534	SOUTH LAKE	TX		07/14/2023		17,911		1,358			1,358		19,268	19,268			
6602676345	SAN FRANCISCO	CA		04/10/2023		5,247		1,040			1,040		6,287	6,287			
6602684430	SAN ANSELMO	CA		04/10/2023		4,453		829			829		5,282	5,282			
6602697762	NEWPORT BEACH	CA		04/10/2023		27,991		2,385			2,385		30,376	30,376			
6601683276	DEERFIELD	IL		04/10/2023		11,783		152			152		11,935	11,935			
105850588	BOTHELL	WA		04/17/2026				8			8		1,057	1,057			
6602691799	HAMPSTEAD	MD		07/14/2023		2,608		250			250		2,858	2,858			
6602700475	FRANKLIN	TN		04/10/2023		6,776		1,182			1,182		7,958	7,958			
303205627	Benicia	CA		07/14/2023		9,428		1,147			1,147		10,575	10,575			
6602705797	WASHINGTON	DC		04/10/2023		4,483		709			709		5,191	5,191			
302949595	CERES	CA		07/14/2023		2,504		277			277		2,781	2,781			
EB1541039088	DEERFIELD	IL		08/19/2016		6,340		(43)			(43)		6,297	6,297			
6601699173	ROBBINSVILLE	NJ		07/14/2023		3,081		587			587		3,668	3,668			
3366359396	Jacksonville	FL		07/14/2023		479		77			77		556	556			
6602694587	PROVO	UT		07/14/2023		6,455		1,297			1,297		7,751	7,751			
6601747261	NAPLES	FL		04/10/2023		9,048		1,635			1,635		10,683	10,683			
6600678277	JACKSONVILLE	FL		04/10/2023		596		310			310		907	907			
6602687136	WESTWOOD	CA		04/10/2023		5,708		1,095			1,095		6,804	6,804			
6602700038	ATLANTA	GA		07/14/2023		4,991		1,073			1,073		6,065	6,065			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1174623693	SAINT CHARLES	MO		07/14/2023		1,109		21			21		1,129	1,129			
302950284	HACIENDA HEIGHTS	CA		07/14/2023		2,900		334			334		3,234	3,234			
6601678763	BOULDER	CO		07/14/2023		13,830		357			357		14,188	14,188			
409009003	GALLATIN	TN		05/19/2025		2,547		(37)			(37)		2,510	2,510			
6602680248	OAKLAND	CA		04/10/2023		4,335		807			807		5,142	5,142			
6601746875	LOS GATOS	CA		04/10/2023		9,753		908			908		10,662	10,662			
6601684670	LARCHMONT	NY		04/10/2023		8,922		1,157			1,157		10,079	10,079			
8202837341	FORT MYERS	FL		07/14/2023		1,058		148			148		1,206	1,206			
6601744482	DIX HILLS	NY		04/10/2023		5,076		946			946		6,022	6,022			
409013718	SAN JOSE	CA		07/14/2025		3,688		(24)			(24)		3,664	3,664			
6600822933	CHICAGO	IL		04/10/2023		5,856		668			668		6,525	6,525			
303057888	Raleigh	NC		07/14/2023		2,936		333			333		3,269	3,269			
6602695873	DENVER	CO		07/14/2023		5,784		1,201			1,201		6,984	6,984			
3363131004	Delray Beach	FL		07/14/2023		1,182		180			180		1,363	1,363			
6602685130	WASHINGTON	DC		04/10/2023		12,827		1,073			1,073		13,899	13,899			
6602691591	TEMPLETON	CA		04/10/2023		33,450		2,389			2,389		35,839	35,839			
6601748459	WAILUKU	HI		07/14/2023		2,401		488			488		2,889	2,889			
409009233	WEST CHATHAM	MA		11/18/2025		3,888		(109)			(109)		3,779	3,779			
6600676347	JACKSONVILLE	FL		04/10/2023		324		168			168		492	492			
401069326	BROOKLYN	NY		03/26/2026				(42)			(42)		2,077	2,077			
409017092	CASTLE ROCK	CO		09/22/2025		5,448		(52)			(52)		5,396	5,396			
6601753194	CAMAS	WA		07/14/2023		2,906		527			527		3,433	3,433			
6601696286	ESTES PARK	CO		07/14/2023		15,423		827			827		16,251	16,251			
6602700384	SAN JOSE	CA		04/10/2023		9,656		1,576			1,576		11,231	11,231			
6601245753	ORLANDO	FL		04/10/2023		848		80			80		927	927			
6602672617	MCKINNEY	TX		07/14/2023		1,964		308			308		2,272	2,272			
EB1793000960	ARLINGTON	VA		07/17/2015		5,350		(27)			(27)		5,323	5,323			
409013727	ATLANTIC BEACH	FL		07/14/2025		3,620		(24)			(24)		3,597	3,597			
6602678523	SANTA FE	NM		04/10/2023		1,150		200			200		1,351	1,351			
98657935	WEST PALM BEACH	FL		07/14/2023		559		103			103		661	661			
6602676824	CAMPBELL	CA		04/10/2023		5,183		1,027			1,027		6,210	6,210			
6601709675	MARCO ISLAND	FL		04/10/2023		9,383		762			762		10,145	10,145			
6602677590	ATLANTA	GA		07/14/2023		8,103		1,932			1,932		10,034	10,034			
6600796673	DUARTE	CA		04/10/2023		1,332		148			148		1,480	1,480			
6602684653	LEXINGTON	SC		07/14/2023		6,088		1,338			1,338		7,426	7,426			
6601681809	WEST LAKE HILLS	TX		07/14/2023		21,547		510			510		22,056	22,056			
6602674167	BOSTON	MA		04/10/2023		4,180		778			778		4,958	4,958			
6600771122	EAST ELMHURST	NY		04/10/2023		6,845		688			688		7,534	7,534			
6600037060	CHASKA	MN		04/10/2023		3,346		525			525		3,871	3,871			
6601823070	RENO	NV		04/10/2023		9,830		793			793		10,623	10,623			
6601680991	SAINT LOUIS	MO		04/10/2023		10,856		554			554		11,410	11,410			
8202642913	JACKSONVILLE	FL		07/14/2023		808		116			116		924	924			
6602705755	SANTA ROSA BEACH	FL		04/10/2023		5,874		927			927		6,801	6,801			
303254534	BRYN MAWR	PA		07/14/2023		10,800		1,210			1,210		12,011	12,011			
0864100	Montvale	NJ		10/09/2018		260,047							260,047	260,047			
1174967070	SAINT LOUIS	MO		07/14/2023		955		164			164		1,119	1,119			
302711280	PLYMOUTH	MI		07/14/2023		8,532		1,027			1,027		9,559	9,559			
6602698687	ORINDA	CA		04/10/2023		7,952		1,214			1,214		9,166	9,166			
1312059018	Princeton	NJ		07/14/2023		8,002		575			575		8,576	8,576			
1302068446	Basking Ridge	NJ		07/14/2023		16,638		1,104			1,104		17,741	17,741			
6601697870	BROOKLYN	NY		04/10/2023		2,860		414			414		3,274	3,274			

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303057764	Fort Worth	TX		07/14/2023		4,307		520			520		4,827	4,827			
6600680893	JACKSONVILLE	FL		04/10/2023		612		340			340		952	952			
6601699587	FORT LAUDERDALE	FL		04/10/2023		5,219		737			737		5,956	5,956			
1609278308	Philadelphia	PA		07/14/2023		7,389		724			724		8,112	8,112			
6602676139	DUBLIN	CA		04/10/2023		4,875		937			937		5,812	5,812			
6601481879	LEXINGTON	SC		07/14/2023		16,562		877			877		17,439	17,439			
6600934175	BURLINGAME	CA		04/10/2023		47,471		2,489			2,489		49,960	49,960			
6602674340	SAN FRANCISCO	CA		04/10/2023		5,483		1,087			1,087		6,570	6,570			
6601746289	AUSTIN	TX		07/14/2023		4,054		819			819		4,873	4,873			
6602685916	LOS ANGELES	CA		04/10/2023		9,813		1,879			1,879		11,691	11,691			
8204239945	MIRAMAR	FL		07/14/2023		2,770		276			276		3,047	3,047			
6602684448	VALLEY VILLAGE	CA		04/10/2023		5,368		999			999		6,367	6,367			
872467485	MANHATTAN BEACH	CA		07/14/2023		6,118		782			782		6,900	6,900			
401075000	MANTECA	CA		04/17/2026				13			13		578	578			
6601204479	JACKSONVILLE	FL		04/10/2023		629		208			208		837	837			
303140849	Greenwood Village	CO		07/14/2023		13,866		1,689			1,689		15,556	15,556			
6601804377	MOUNT PLEASANT	SC		07/14/2023		2,810		586			586		3,395	3,395			
6601747295	BENTONVILLE	AR		07/14/2023		4,421		852			852		5,273	5,273			
302678509	Millbrae	CA		07/14/2023		17,739		2,091			2,091		19,830	19,830			
8017141702	MIAMI GARDENS	FL		07/14/2023		1,042		192			192		1,234	1,234			
302615448	Santa Ana	CA		07/14/2023		4,637		1,015			1,015		5,653	5,653			
6601482497	SEATTLE	WA		07/14/2023		12,602		717			717		13,318	13,318			
6601750455	LOS ALAMITOS	CA		04/10/2023		4,656		735			735		5,390	5,390			
6602695857	HUMBOLDT	SD		07/14/2023		4,864		959			959		5,823	5,823			
8201299664	MIAMI BEACH	FL		07/14/2023		1,689		295			295		1,984	1,984			
6602677467	CHAPIN	SC		07/14/2023		3,168		680			680		3,848	3,848			
105887687	LANCASTER	CA		04/17/2026				5			5		437	437			
6601201996	ATLANTIC BEACH	FL		04/10/2023		481		185			185		666	666			
3368955525	Delray Beach	FL		07/14/2023		250		41			41		291	291			
6601475137	ORO VALLEY	AZ		04/10/2023		10,413		645			645		11,057	11,057			
6600845223	TUCSON	AZ		04/10/2023		10,960		695			695		11,655	11,655			
302708652	FRESNO	CA		07/14/2023		3,355		717			717		4,071	4,071			
409009500	SEATTLE	WA		07/14/2025		5,389		(76)			(76)		5,313	5,313			
6602683044	CLAYTON	CA		04/10/2023		3,365		585			585		3,950	3,950			
302735913	OGDEN	UT		07/14/2023		52,340		5,004			5,004		57,344	57,344			
EB1784003927	SAN JOSE	CA		06/24/2016		6,894		70			70		6,964	6,964			
302786184	FORNEY	TX		07/14/2023		3,319		392			392		3,711	3,711			
EB1351005094	NEW YORK	NY		06/24/2016		6,663		4			4		6,667	6,667			
401077991	MONTGOMERY	TX		04/17/2026				9			9		349	349			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		4,032		26			26		4,058	4,058			
PH7132483319	KELLER	TX		01/16/2015		5,885		(50)			(50)		5,835	5,835			
6602684364	SEATTLE	WA		07/14/2023		4,696		1,003			1,003		5,698	5,698			
6602699321	EUGENE	OR		07/14/2023		4,908		1,015			1,015		5,923	5,923			
6601225524	JACKSONVILLE	FL		04/10/2023		522		264			264		786	786			
6602685346	CHICAGO	IL		04/10/2023		6,233		1,118			1,118		7,351	7,351			
0870600	Maplewood	NJ		04/16/2019		149,662							149,662	149,662			
6602687599	DENVER	CO		07/14/2023		2,936		593			593		3,529	3,529			
6602679018	BEND	OR		07/14/2023		3,164		655			655		3,819	3,819			
8200999063	JACKSONVILLE	FL		07/14/2023		1,082		221			221		1,303	1,303			
302700771	VERO BEACH	FL		07/14/2023		6,347		1,283			1,283		7,630	7,630			
6602675909	PARKLAND	FL		04/10/2023		4,481		856			856		5,338	5,338			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601274407	BRENTWOOD	CA		04/10/2023		3,955		651			651		4,606	4,606			
PH7131930971	PHILADELPHIA	PA		10/24/2014		3,087		(3)			(3)		3,084	3,084			
1869518353	SAINT LOUIS	MO		07/14/2023		2,675		202			202		2,877	2,877			
6602696632	SAN RAMON	CA		04/10/2023		6,905		1,246			1,246		8,150	8,150			
6602701168	GLEN RIDGE	NJ		07/14/2023		4,707		1,005			1,005		5,712	5,712			
6602679463	MYRTLE BEACH	SC		07/14/2023		4,286		848			848		5,134	5,134			
6601827501	BOULDER	CO		07/14/2023		9,003		1,972			1,972		10,975	10,975			
409009384	PALM BEACH GARDENS	FL		05/19/2025		3,257		8			8		3,265	3,265			
PEB1785004746	SAN JOSE	CA		11/18/2016		4,197		(37)			(37)		4,159	4,159			
6601696815	REDWOOD CITY	CA		04/10/2023		6,966		1,126			1,126		8,092	8,092			
1506298928	Old Greenwich	CT		07/14/2023		18,760		1,636			1,636		20,396	20,396			
105850479	ALTON	TX		03/26/2026				(17)			(17)		782	782			
6600985284	GILBERT	AZ		04/10/2023		3,736		506			506		4,242	4,242			
303057881	LA QUINTA	CA		07/14/2023		3,051		338			338		3,390	3,390			
6601720391	HOLMES BEACH	FL		04/10/2023		3,765		593			593		4,359	4,359			
6601701169	GLEN MILLS	PA		07/14/2023		13,830		900			900		14,729	14,729			
409017279	HADDONFIELD	NJ		11/18/2025		2,971		(37)			(37)		2,934	2,934			
8198767220	MIAMI	FL		07/14/2023		1,593		358			358		1,951	1,951			
105836982	SAN DIEGO	CA		03/26/2026				(6)			(6)		2,101	2,101			
8000388826	HOBOKEN	NJ		07/14/2023		3,485		41			41		3,526	3,526			
6601487223	KATONAH	NY		04/10/2023		27,022		1,320			1,320		28,343	28,343			
6601479535	BLOOMFIELD TOWNSHIP	MI		04/10/2023		8,714		561			561		9,275	9,275			
8022668278	CAPE CORAL	FL		07/14/2023		909		147			147		1,056	1,056			
8201121397	HIALEAH	FL		07/14/2023		1,831		336			336		2,167	2,167			
409018487	ORMOND BEACH	FL		11/18/2025		16,815		(473)			(473)		16,342	16,342			
302774666	Chico	CA		07/14/2023		10,785		1,229			1,229		12,014	12,014			
6602705417	COPPER MOUNTAIN	CO		07/14/2023		3,664		648			648		4,312	4,312			
6601224345	JACKSONVILLE	FL		04/10/2023		442		216			216		658	658			
6601204032	JACKSONVILLE	FL		04/10/2023		604		128			128		732	732			
6602684299	CEDAR PARK	TX		07/14/2023		548		120			120		667	667			
6601486563	WAXHAW	NC		07/14/2023		22,101		1,549			1,549		23,650	23,650			
409024525	NASHVILLE	TN		12/19/2025		7,099		(166)			(166)		6,933	6,933			
6600591447	ATLANTIC BEACH	FL		04/10/2023		11,840		652			652		12,492	12,492			
PH7133827191	MANHASSET	NY		08/07/2015		8,889		(32)			(32)		8,857	8,857			
409016666	NASHVILLE	TN		11/18/2025		3,942		(49)			(49)		3,893	3,893			
300000023	NORTH FORT MYERS	FL		07/14/2023		437		201			201		638	638			
6601816777	OXNARD	CA		04/10/2023		5,253		854			854		6,108	6,108			
PH7134275929	FREMONT	CA		10/29/2015		3,516		(9)			(9)		3,507	3,507			
6602705920	EDEN PRAIRIE	MN		04/10/2023		4,095		690			690		4,785	4,785			
6602671494	PLANO	TX		07/14/2023		7,255		615			615		7,870	7,870			
6602695600	LOS ANGELES	CA		04/10/2023		9,511		1,550			1,550		11,060	11,060			
6601698332	IRVINGTON	NY		04/10/2023		4,130		575			575		4,705	4,705			
PEB1789005670	LOS ALTOS	CA		03/21/2018		4,666		43			43		4,709	4,709			
6600984543	CONCORD	NC		07/14/2023		3,980		868			868		4,848	4,848			
PEB1596053852	FORT LAUDERDALE	FL		11/18/2016		10,703		(183)			(183)		10,520	10,520			
6602672708	LAKEHILLS	TX		07/14/2023		1,902		291			291		2,193	2,193			
409008854	WASHINGTON	DC		05/19/2025		3,573		(65)			(65)		3,507	3,507			
105866848	LA HABRA	CA		04/17/2026				(8)			(8)		1,053	1,053			
8198828035	MIAMI	FL		07/14/2023		1,545		347			347		1,892	1,892			
8198982510	SAINT PETERSBURG	FL		07/14/2023		1,072		235			235		1,307	1,307			
PH7134162812	REDMOND	WA		08/21/2015		3,968		(3)			(3)		3,965	3,965			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601742932	NEW YORK	NY		04/10/2023		7,406		1,282			1,282		8,688	8,688			
6602710839	LONG BEACH	CA		04/10/2023		4,353		711			711		5,064	5,064			
302799617	MOUNTAIN VIEW	CA		07/14/2023		21,282		2,566			2,566		23,848	23,848			
409025782	SEATTLE	WA		12/19/2025		2,720		(64)			(64)		2,656	2,656			
6601825356	SCOTTSDALE	AZ		04/10/2023		3,187		519			519		3,706	3,706			
6602672807	HIGHLAND PARK	TX		07/14/2023		11,115		703			703		11,818	11,818			
6602711852	SCOTTSDALE	AZ		04/10/2023		3,194		456			456		3,649	3,649			
302905442	LA QUINTA	CA		07/14/2023		8,653		1,002			1,002		9,656	9,656			
401046971	SACRAMENTO	CA		11/13/2025		6,944		117			117		7,062	7,062			
6602705706	LONG GROVE	IL		04/10/2023		5,649		719			719		6,368	6,368			
6602695808	RIVER FOREST	IL		04/10/2023		2,909		525			525		3,434	3,434			
6602680842	ALEXANDRIA	VA		04/10/2023		10,197		1,893			1,893		12,090	12,090			
3373136660	LEHIGH ACRES	FL		07/14/2023		327		56			56		383	383			
303058092	Spring Lake Park	MN		07/14/2023		3,188		361			361		3,549	3,549			
8198919266	MIAMI	FL		07/14/2023		925		201			201		1,126	1,126			
6601472191	FORT WORTH	TX		07/14/2023		9,897		667			667		10,563	10,563			
6602692318	DAPHNE	AL		07/14/2023		12,977		1,344			1,344		14,321	14,321			
6602699339	QUOGUE	NY		04/10/2023		5,633		947			947		6,580	6,580			
6601685057	BOALSBURG	PA		07/14/2023		10,258		108			108		10,366	10,366			
6601482752	TIMNATH	CO		07/14/2023		15,075		698			698		15,773	15,773			
6600792557	MOUNTAIN HOUSE	CA		04/10/2023		8,509		489			489		8,997	8,997			
6601204149	JACKSONVILLE	FL		04/10/2023		602		182			182		783	783			
6601686238	SUDBURY	MA		04/10/2023		11,897		300			300		12,198	12,198			
6602692086	HILLSBORO	OR		07/14/2023		3,351		339			339		3,690	3,690			
6602678465	PORT ARANSAS	TX		07/14/2023		4,220		921			921		5,141	5,141			
303058226	CARRBORO	NC		07/14/2023		3,946		432			432		4,378	4,378			
6601733428	BEDFORD	NY		04/10/2023		8,866		743			743		9,609	9,609			
6600934555	DALLAS	TX		07/14/2023		4,055		713			713		4,768	4,768			
401071643	ARCADIA	CA		04/17/2026				(5)			(5)		638	638			
6601471185	BETHESDA	MD		07/14/2023		5,964		1,358			1,358		7,322	7,322			
6602678374	HOUSTON	TX		07/14/2023		4,399		938			938		5,337	5,337			
6601685198	GREAT NECK	NY		04/10/2023		22,969		100			100		23,069	23,069			
6600681347	ORANGE PARK	FL		04/10/2023		1,231		128			128		1,358	1,358			
302781885	Henderson	NV		07/14/2023		20,879		2,290			2,290		23,169	23,169			
302949052	LAKEWOOD	CO		07/14/2023		4,495		509			509		5,003	5,003			
6601469221	ATLANTIC BEACH	FL		04/10/2023		404		233			233		638	638			
6600606336	SAN DIEGO	CA		04/10/2023		11,617		1,973			1,973		13,590	13,590			
6600092446	LOCUST VALLEY	NY		04/10/2023		12,464		2,054			2,054		14,518	14,518			
6602685494	BOULDER	CO		07/14/2023		3,799		746			746		4,545	4,545			
303106704	Golden	CO		07/14/2023		10,704		1,300			1,300		12,004	12,004			
8195320871	PEMBROKE PINES	FL		07/14/2023		1,588		384			384		1,972	1,972			
505339788	HOLLYWOOD	FL		07/14/2023		2,813		237			237		3,049	3,049			
6602686187	LOS ANGELES	CA		04/10/2023		7,964		1,478			1,478		9,442	9,442			
6601224881	JACKSONVILLE	FL		04/10/2023		416		209			209		626	626			
108705898	Plantation	FL		07/14/2023		2,116		280			280		2,396	2,396			
8202139909	RIVIERA BEACH	FL		07/14/2023		1,440		220			220		1,661	1,661			
6601745794	HARRISON	NY		04/10/2023		6,151		1,072			1,072		7,223	7,223			
6602702687	OAKLAND	CA		04/10/2023		4,562		851			851		5,413	5,413			
6601204511	JACKSONVILLE	FL		04/10/2023		445		153			153		598	598			
6602682954	NEWARK	CA		04/10/2023		6,402		1,077			1,077		7,479	7,479			
PEB1789004768	MENLO PARK	CA		11/18/2016		6,221		(26)			(26)		6,195	6,195			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602702331	LOS ANGELES	CA		04/10/2023		5,536		846			846		6,382	6,382			
6602676121	CHICAGO	IL		04/10/2023		5,481		1,081			1,081		6,561	6,561			
504670316	FORT LAUDERDALE	FL		07/14/2023		642		95			95		737	737			
6600542291	TELLURIDE	CO		07/14/2023		2,703		474			474		3,177	3,177			
401075098	FAIR LAWN	NJ		04/17/2026				(4)			(4)		594	594			
6602677301	AUSTIN	TX		07/14/2023		5,498		1,264			1,264		6,761	6,761			
6600926981	SAN JOSE	CA		04/10/2023		2,440		332			332		2,772	2,772			
6601713370	WASHINGTON	DC		04/10/2023		4,663		735			735		5,398	5,398			
6600490632	MIAMI	FL		04/10/2023		3,814		640			640		4,454	4,454			
8195099383	FORT LAUDERDALE	FL		07/14/2023		1,450		350			350		1,800	1,800			
409012732	DAVIS	CA		07/14/2025		1,157		(16)			(16)		1,141	1,141			
303057981	MCKINNEY	TX		07/14/2023		3,098		344			344		3,442	3,442			
6602673953	OLMOS PARK	TX		07/14/2023		15,339		1,631			1,631		16,970	16,970			
505167640	RIVIERA BEACH	FL		07/14/2023		796		118			118		914	914			
6602683952	BONSALL	CA		04/10/2023		6,050		1,090			1,090		7,141	7,141			
401038687	YERINGTON	NV		11/13/2025		1,397		(13)			(13)		1,384	1,384			
6602694967	SANTA ANA	CA		04/10/2023		4,816		868			868		5,684	5,684			
401049805	NOVATO	CA		11/13/2025		4,035		(47)			(47)		3,988	3,988			
8195005206	MIAMI	FL		07/14/2023		1,777		420			420		2,197	2,197			
6601680496	HOWARD BEACH	NY		04/10/2023		3,658		9			9		3,667	3,667			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		7,772		(166)			(166)		7,606	7,606			
6600569930	OAKLAND GARDENS	NY		04/10/2023		4,253		543			543		4,796	4,796			
6601816702	SPRING	TX		07/14/2023		6,138		1,230			1,230		7,368	7,368			
3371374714	Bonita Springs	FL		07/14/2023		1,049		81			81		1,130	1,130			
6601485318	LAKE FOREST	IL		04/10/2023		10,910		569			569		11,480	11,480			
6602684349	SEATTLE	WA		07/14/2023		5,181		1,076			1,076		6,257	6,257			
6601486712	SCOTTSDALE	AZ		04/10/2023		12,023		746			746		12,770	12,770			
1506165734	Narberth	PA		07/14/2023		16,953		1,496			1,496		18,449	18,449			
6601825372	EDMOND	OK		04/10/2023		13,218		2,014			2,014		15,232	15,232			
6601483735	SEATTLE	WA		07/14/2023		16,825		824			824		17,649	17,649			
PEB1540095376	COOPER CITY	FL		08/14/2017		6,343		(41)			(41)		6,302	6,302			
6602696954	PASADENA	CA		04/10/2023		3,262		588			588		3,851	3,851			
6602685536	TUCSON	AZ		04/10/2023		4,606		885			885		5,491	5,491			
6602698695	HAYWARD	CA		04/10/2023		6,478		1,171			1,171		7,648	7,648			
409008779	SAN DIEGO	CA		05/19/2025		7,792		(114)			(114)		7,678	7,678			
6602692599	SAN MATEO	CA		04/10/2023		18,112		1,521			1,521		19,632	19,632			
6601825091	BOULDER	CO		07/14/2023		5,639		1,205			1,205		6,843	6,843			
PH7133741137	MEDFORD	NJ		08/21/2015		3,116		(17)			(17)		3,100	3,100			
EB1541039282	ARCADIA	OK		10/09/2015		13,245		(143)			(143)		13,102	13,102			
3375659718	JACKSONVILLE	FL		07/14/2023		2,246		328			328		2,574	2,574			
6602675743	FORT WORTH	TX		07/14/2023		2,664		567			567		3,231	3,231			
6602704741	CAPE CORAL	FL		04/10/2023		3,411		503			503		3,915	3,915			
6600582164	MORRIS PLAINS	NJ		07/14/2023		2,728		467			467		3,195	3,195			
6600795493	SARASOTA	FL		04/10/2023		5,346		812			812		6,158	6,158			
6601711143	VANCOUVER	WA		07/14/2023		3,132		669			669		3,801	3,801			
6601018135	LOS ANGELES	CA		04/10/2023		6,410		948			948		7,359	7,359			
303112585	FREMONT	CA		07/14/2023		14,869		1,620			1,620		16,490	16,490			
6601698043	NEW YORK	NY		04/10/2023		4,257		600			600		4,857	4,857			
504674232	BOYNTON BEACH	FL		07/14/2023		523		83			83		606	606			
401040418	BROCKTON	MA		11/13/2025		1,933		(18)			(18)		1,915	1,915			
EB1789004889	REDWOOD CITY	CA		12/16/2016		2,093		3			3		2,096	2,096			

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302700710	Wilmington	NC		07/14/2023		3,813		835			835		4,649	4,649			
6601752709	BROOKLYN	NY		04/10/2023		4,032		703			703		4,734	4,734			
302915518	RANCHO CUCAMONGA	CA		07/14/2023		14,361		1,593			1,593		15,954	15,954			
125047246	LYNN	MA		07/14/2023		8,359		529			529		8,888	8,888			
302725825	Wichita	KS		07/14/2023		14,650		1,718			1,718		16,367	16,367			
6600839135	PROSPECT	KY		04/10/2023		7,765		453			453		8,218	8,218			
3362440544	Boca Raton	FL		07/14/2023		1,017		162			162		1,179	1,179			
4766143764	MIDDLETOWN	NY		07/14/2023		5,176		519			519		5,695	5,695			
6601699645	AUSTIN	TX		07/14/2023		2,744		551			551		3,295	3,295			
6601213835	PITTSBURGH	PA		07/14/2023		1,161		154			154		1,315	1,315			
PEB1540095676	BROOKLYN	NY		11/17/2017		7,761		(49)			(49)		7,713	7,713			
303025690	Issaquah	WA		07/14/2023		18,609		2,170			2,170		20,779	20,779			
6602681212	SAINT LOUIS	MO		04/10/2023		3,381		550			550		3,931	3,931			
302630407	Paradise Valley	AZ		07/14/2023		3,431		751			751		4,182	4,182			
401075963	JERSEY CITY	NJ		04/17/2026				(2)			(2)		590	590			
6601744052	CHARLESTON	SC		07/14/2023		4,834		1,010			1,010		5,844	5,844			
6602695378	LITTLETON	CO		07/14/2023		3,514		709			709		4,223	4,223			
1403118732	Beverly Hills	CA		07/14/2023		72,292		4,955			4,955		77,247	77,247			
PEB1369003269	LONGBOAT KEY	FL		11/18/2016		4,242		(38)			(38)		4,205	4,205			
6602702067	NOVATO	CA		04/10/2023		5,235		827			827		6,062	6,062			
6600871468	WALPOLE	MA		04/10/2023		2,472		185			185		2,658	2,658			
6602681139	WESTLAKE VILLAGE	CA		04/10/2023		4,122		742			742		4,864	4,864			
6602684836	BAY SHORE	NY		04/10/2023		16,148		1,464			1,464		17,612	17,612			
6601747063	SHERMAN OAKS	CA		04/10/2023		6,029		975			975		7,004	7,004			
6602701648	MILPITAS	CA		04/10/2023		5,917		1,032			1,032		6,948	6,948			
6601709550	GLEN HEAD	NY		04/10/2023		5,548		965			965		6,513	6,513			
3359796248	Boca Raton	FL		07/14/2023		1,595		134			134		1,729	1,729			
6602677392	RALEIGH	NC		07/14/2023		4,763		1,079			1,079		5,842	5,842			
6601673459	SAN ANTONIO	TX		07/14/2023		13,722		1,019			1,019		14,740	14,740			
8196740794	HOLLYWOOD	FL		07/14/2023		1,406		316			316		1,722	1,722			
409017612	ORLANDO	FL		09/22/2025		3,445		(33)			(33)		3,412	3,412			
6601699876	OCEAN CITY	NJ		07/14/2023		4,477		808			808		5,286	5,286			
6601204164	JACKSONVILLE	FL		04/10/2023		567		137			137		704	704			
8195330605	ROYAL PALM BEACH	FL		07/14/2023		611		145			145		756	756			
6601719336	SAN DIEGO	CA		04/10/2023		4,196		757			757		4,953	4,953			
6601679506	ENGLEWOOD	CO		07/14/2023		11,362		174			174		11,536	11,536			
6602699131	FRIDAY HARBOR	WA		07/14/2023		4,561		975			975		5,536	5,536			
6601729905	BAINBRIDGE ISLAND	WA		07/14/2023		4,175		756			756		4,930	4,930			
EB1367014513	VISTA	CA		10/12/2016		3,963		44			44		4,006	4,006			
6602677160	BOERNE	TX		07/14/2023		2,879		631			631		3,510	3,510			
6602691765	CLARKSBORO	NJ		07/14/2023		2,005		170			170		2,175	2,175			
6601469346	ATLANTIC BEACH	FL		04/10/2023		470		264			264		734	734			
6602698356	SAN FRANCISCO	CA		04/10/2023		6,523		1,216			1,216		7,739	7,739			
6602684190	CLE ELUM	WA		07/14/2023		5,208		1,051			1,051		6,259	6,259			
8195247893	PINELLAS PARK	FL		07/14/2023		1,017		247			247		1,264	1,264			
6602711423	SANTA CRUZ	CA		04/10/2023		3,639		557			557		4,195	4,195			
6602687102	SAN JOSE	CA		04/10/2023		3,919		557			557		4,476	4,476			
303647876	PISMO BEACH	CA		07/14/2023		20,928		1,804			1,804		22,732	22,732			
6600849746	AURORA	CO		07/14/2023		3,598		650			650		4,247	4,247			
6600598053	NEWTON	MA		04/10/2023		2,559		321			321		2,880	2,880			
6601710079	BATON ROUGE	LA		07/14/2023		14,587		1,584			1,584		16,170	16,170			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
105876560	CANTON	MI		05/26/2026				(1)			(1)		934	934			
6601693325	KINGSTON	WA		07/14/2023		2,910		554			554		3,464	3,464			
6601818435	GREAT FALLS	MT		04/10/2023		33,725		2,491			2,491		36,216	36,216			
6602698067	ROSWELL	GA		07/14/2023		6,614		1,341			1,341		7,955	7,955			
6601286732	LEHIGH ACRES	FL		04/10/2023		951		123			123		1,074	1,074			
6602687029	ENCINITAS	CA		04/10/2023		5,546		933			933		6,478	6,478			
6601827444	BROOKLYN	NY		04/10/2023		4,451		748			748		5,199	5,199			
6602705128	FLOWER MOUND	TX		07/14/2023		2,847		561			561		3,408	3,408			
6602688936	HIGHLAND PARK	IL		04/10/2023		3,926		731			731		4,658	4,658			
6601204297	JACKSONVILLE	FL		04/10/2023		539		168			168		707	707			
98539935	NAPLES	FL		07/14/2023		3,925		659			659		4,584	4,584			
6602698307	MOUNTAIN HOUSE	CA		04/10/2023		4,683		788			788		5,471	5,471			
6602687060	NEWPORT BEACH	CA		04/10/2023		6,634		1,115			1,115		7,749	7,749			
6601224410	JACKSONVILLE	FL		04/10/2023		443		217			217		660	660			
302950505	Paramount	CA		07/14/2023		2,342		265			265		2,607	2,607			
302858429	North Bend	WA		07/14/2023		15,081		1,710			1,710		16,791	16,791			
1110007962	SAINT LOUIS	MO		07/14/2023		2,287		466			466		2,753	2,753			
6601680579	NEW YORK	NY		04/10/2023		25,314		517			517		25,830	25,830			
8195351207	DEERFIELD BEACH	FL		07/14/2023		1,871		430			430		2,301	2,301			
6602692730	CHARLOTTE	NC		07/14/2023		2,860		302			302		3,161	3,161			
8202925826	GREENACRES	FL		07/14/2023		967		136			136		1,103	1,103			
409015601	SHREWSBURY	MA		11/18/2025		2,653		(75)			(75)		2,578	2,578			
6600581117	AVENEL	NJ		07/14/2023		1,332		221			221		1,553	1,553			
6601679407	NEW YORK	NY		04/10/2023		13,399		577			577		13,976	13,976			
872883296	WASHINGTON DC	DC		07/14/2023		4,481		373			373		4,854	4,854			
6602696368	OAKLAND	CA		04/10/2023		5,016		904			904		5,921	5,921			
6602678358	CENTENNIAL	CO		07/14/2023		3,667		759			759		4,426	4,426			
8199155907	WEST PALM BCH	FL		07/14/2023		1,672		376			376		2,048	2,048			
6602689405	BOULDER	CO		07/14/2023		3,358		717			717		4,075	4,075			
8201100840	JACKSONVILLE	FL		07/14/2023		915		168			168		1,083	1,083			
6602699966	GOLDEN	CO		07/14/2023		5,482		1,205			1,205		6,687	6,687			
8000711044	SAINT LOUIS	MO		07/14/2023		1,524		181			181		1,705	1,705			
6602694793	DALLAS	TX		07/14/2023		4,225		853			853		5,078	5,078			
302949699	HAMPSTEAD	NC		07/14/2023		2,716		301			301		3,017	3,017			
409012472	BAINBRIDGE ISLAND	WA		07/14/2025		13,155		(131)			(131)		13,024	13,024			
6601685891	WELLESLEY HILLS	MA		04/10/2023		15,319		552			552		15,871	15,871			
PEB1540094529	COROLLA	NC		11/18/2016		5,965		(84)			(84)		5,881	5,881			
8202611899	SUNRISE	FL		07/14/2023		296		45			45		341	341			
6601676866	MURRELLS INLET	SC		07/14/2023		16,742		1,243			1,243		17,985	17,985			
6601481895	STUDIO CITY	CA		04/10/2023		29,270		1,162			1,162		30,432	30,432			
3372804289	Saint Petersburg	FL		07/14/2023		1,169		81			81		1,251	1,251			
8199509757	SEMINOLE	FL		07/14/2023		1,888		414			414		2,302	2,302			
8195224693	DAVIE	FL		07/14/2023		1,196		283			283		1,479	1,479			
8000387194	SPRINGFIELD	VA		07/14/2023		1,564		290			290		1,854	1,854			
303058256	LOMPOC	CA		07/14/2023		4,523		507			507		5,029	5,029			
6601486019	NEW YORK	NY		04/10/2023		2,941		154			154		3,095	3,095			
6602699594	CHARLESTON	SC		07/14/2023		2,795		602			602		3,398	3,398			
303137017	Houston	TX		07/14/2023		24,621		2,566			2,566		27,186	27,186			
8190795822	JACKSONVILLE	FL		07/14/2023		1,601		382			382		1,983	1,983			
PEB1541040558	OKLAHOMA CITY	OK		11/18/2016		11,170		(64)			(64)		11,106	11,106			
6602693738	LOS ANGELES	CA		04/10/2023		4,228		709			709		4,937	4,937			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3364381030	Lee	FL		07/14/2023		572		100			100		672	672			
8198902879	FORT MYERS	FL		07/14/2023		1,673		349			349		2,022	2,022			
302714124	Fort Myers Beach	FL		07/14/2023		17,445		2,083			2,083		19,528	19,528			
1378369142	O FALLON	MO		07/14/2023		1,934		255			255		2,189	2,189			
6601725390	FRANKLIN	TN		04/10/2023		4,653		838			838		5,491	5,491			
302758910	BROOKHAVEN	GA		07/14/2023		4,924		1,052			1,052		5,976	5,976			
6601684126	KINGS POINT	NY		04/10/2023		14,213		314			314		14,527	14,527			
302880242	San Jose	CA		07/14/2023		16,421		1,861			1,861		18,282	18,282			
401041125	LAS VEGAS	NV		11/13/2025		959		9			9		968	968			
PEB1541042494	SEATTLE	WA		01/11/2018		5,495		(29)			(29)		5,466	5,466			
6601809210	TUCSON	AZ		04/10/2023		16,112		1,373			1,373		17,484	17,484			
302616439	MOUNTAIN VIEW	CA		07/14/2023		4,580		907			907		5,487	5,487			
6601204644	JACKSONVILLE	FL		04/10/2023		454		244			244		698	698			
6601724187	NASHVILLE	TN		04/10/2023		3,504		631			631		4,135	4,135			
124975116	NEW CITY	NY		07/14/2023		9,336		539			539		9,875	9,875			
6600852062	PRESCOTT	AZ		04/10/2023		3,738		587			587		4,325	4,325			
8202239430	BOYNTON BEACH	FL		07/14/2023		1,118		186			186		1,304	1,304			
6601725333	LAGUNA NIGUEL	CA		04/10/2023		3,087		538			538		3,625	3,625			
PEB1541042840	DAVIDSON	NC		03/21/2018		4,336		(50)			(50)		4,286	4,286			
6601687228	NEW YORK	NY		04/10/2023		12,232		112			112		12,345	12,345			
401039027	BRADENTON	FL		11/13/2025		1,015		(13)			(13)		1,001	1,001			
6602691187	KEYSTONE	CO		07/14/2023		12,207		1,354			1,354		13,561	13,561			
6601718460	FORT LAUDERDALE	FL		04/10/2023		9,816		1,798			1,798		11,613	11,613			
409017627	PARKER	CO		09/22/2025		918		(17)			(17)		901	901			
6600846379	WINDSOR	CO		07/14/2023		7,457		577			577		8,035	8,035			
6602690585	CENTERTON	AR		07/14/2023		3,694		749			749		4,442	4,442			
6601077297	JESSUP	MD		07/14/2023		2,148		315			315		2,463	2,463			
6600793910	WOODMERE	NY		04/10/2023		3,811		558			558		4,369	4,369			
6601727917	BELLAIRE	TX		07/14/2023		9,272		1,001			1,001		10,272	10,272			
303025822	SCOTTSDALE	AZ		07/14/2023		14,145		1,684			1,684		15,829	15,829			
6602700442	LAS VEGAS	NV		04/10/2023		3,429		560			560		3,989	3,989			
6601715318	BOCA RATON	FL		04/10/2023		6,668		1,045			1,045		7,713	7,713			
505419732	DUNEDIN	FL		07/14/2023		1,352		305			305		1,657	1,657			
EB1222516505	SAN GABRIEL	CA		12/18/2015		5,162		(31)			(31)		5,131	5,131			
6602691831	KNOXVILLE	TN		04/10/2023		4,016		326			326		4,342	4,342			
6602677293	COLUMBUS	OH		07/14/2023		2,926		645			645		3,570	3,570			
600355454	ROSEVILLE	CA		11/13/2025		1,603		(9)			(9)		1,593	1,593			
6602688985	ARCADIA	CA		04/10/2023		4,308		828			828		5,136	5,136			
6601753400	SCOTTSDALE	AZ		04/10/2023		4,024		553			553		4,577	4,577			
8194775921	RIVIERA BEACH	FL		07/14/2023		1,668		413			413		2,081	2,081			
6600773524	COLLEGE POINT	NY		04/10/2023		1,573		211			211		1,784	1,784			
8194950891	MIAMI GARDENS	FL		07/14/2023		1,594		377			377		1,972	1,972			
409018584	QUEEN CREEK	AZ		11/18/2025		3,017		(85)			(85)		2,932	2,932			
6601735340	LULING	TX		07/14/2023		3,797		399			399		4,196	4,196			
6602683762	PORTLAND	OR		07/14/2023		3,390		704			704		4,094	4,094			
302815914	BAKERSFIELD	CA		07/14/2023		13,000		1,503			1,503		14,503	14,503			
EB1541039760	PITTSBURGH	PA		12/18/2015		3,893		(25)			(25)		3,868	3,868			
6602704675	CHELAN	WA		07/14/2023		3,008		644			644		3,652	3,652			
302705548	Duxbury	MA		07/14/2023		24,355		2,866			2,866		27,220	27,220			
6602702117	EL CERRITO	CA		04/10/2023		4,704		849			849		5,553	5,553			
409024653	FAIRHOPE	AL		12/19/2025		2,973		(75)			(75)		2,898	2,898			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601383984	ATLANTIC BEACH	FL		04/10/2023		435		209			209		644	644			
6602690056	CAMBRIDGE	MA		04/10/2023		4,130		770			770		4,900	4,900			
EB1789003711	SANTA CRUZ	CA		10/12/2016		4,590		(29)			(29)		4,561	4,561			
302949012	FULLERTON	CA		07/14/2023		9,300		1,071			1,071		10,372	10,372			
6601823138	BROOKLYN	NY		04/10/2023		5,007		841			841		5,847	5,847			
8016946779	HOMESTEAD	FL		07/14/2023		1,254		222			222		1,476	1,476			
409022122	EXCELSIOR	MN		12/19/2025		4,622		(25)			(25)		4,596	4,596			
6601024992	HUNTINGTON BEACH	CA		04/10/2023		6,533		879			879		7,412	7,412			
6601682088	NEW YORK	NY		04/10/2023		2,731		30			30		2,762	2,762			
6601822866	EDMOND	OK		04/10/2023		2,796		470			470		3,265	3,265			
6601703140	PALM SPRINGS	CA		04/10/2023		9,778		814			814		10,592	10,592			
FR125722053	DANVILLE	CA		11/04/2016		4,294		13			13		4,307	4,307			
8200764207	LEHIGH ACRES	FL		07/14/2023		1,898		449			449		2,347	2,347			
6602674399	STILLWATER	MN		04/10/2023		4,094		787			787		4,880	4,880			
6602680040	HOUSTON	TX		07/14/2023		3,379		755			755		4,134	4,134			
303112579	VIRGINIA BEACH	VA		07/14/2023		17,333		2,057			2,057		19,391	19,391			
6602689835	BRECKENRIDGE	CO		07/14/2023		9,646		2,004			2,004		11,650	11,650			
8201817157	SOUTH PASADENA	FL		07/14/2023		580		91			91		671	671			
409013074	NASHVILLE	TN		11/18/2025		81,989		(2,176)			(2,176)		79,813	79,813			
6601737239	SNOQUALMIE	WA		07/14/2023		8,599		1,689			1,689		10,288	10,288			
401077609	CHICAGO	IL		03/26/2026				(19)			(19)		1,073	1,073			
8201830641	HOMESTEAD	FL		07/14/2023		2,280		526			526		2,806	2,806			
6601716068	NEWTON	MA		04/10/2023		2,659		463			463		3,122	3,122			
6601722538	CHICAGO	IL		04/10/2023		8,168		1,418			1,418		9,586	9,586			
6602692839	GALVESTON	TX		07/14/2023		5,970		644			644		6,614	6,614			
6601709691	BOULDER	CO		07/14/2023		4,912		1,076			1,076		5,988	5,988			
6600925819	DALLAS	TX		07/14/2023		5,526		967			967		6,493	6,493			
6601822593	GRANITE BAY	CA		04/10/2023		3,374		587			587		3,961	3,961			
302700688	BURBANK	CA		07/14/2023		13,734		1,659			1,659		15,393	15,393			
6602674225	KENTFIELD	CA		04/10/2023		5,892		1,132			1,132		7,024	7,024			
EB1596050604	SAN RAMON	CA		10/09/2015		8,846		(90)			(90)		8,756	8,756			
8195148790	MIAMI	FL		07/14/2023		1,748		413			413		2,161	2,161			
6601816892	LONG LAKE	MN		04/10/2023		8,527		1,432			1,432		9,959	9,959			
8190468463	ST PETERSBURG	FL		07/14/2023		891		227			227		1,118	1,118			
6602679588	RICE	MN		04/10/2023		5,570		938			938		6,508	6,508			
6601488205	CHAPEL HILL	NC		07/14/2023		9,163		742			742		9,905	9,905			
6602690122	SAN FRANCISCO	CA		04/10/2023		3,986		718			718		4,703	4,703			
6601679183	BROOKLYN	NY		04/10/2023		22,500		918			918		23,417	23,417			
302664050	Camano Island	WA		07/14/2023		2,777		536			536		3,313	3,313			
302639754	IRVINE	CA		07/14/2023		5,148		1,187			1,187		6,335	6,335			
0802800	YORK	PA		12/14/2016		17,013,557							17,013,557	17,013,557			
6602710490	LENEXA	KS		07/14/2023		10,509		1,806			1,806		12,314	12,314			
6601714907	EL SEGUNDO	CA		04/10/2023		4,829		809			809		5,638	5,638			
6602689157	GLENDORA	CA		04/10/2023		4,447		748			748		5,195	5,195			
6602684125	SAN CARLOS	CA		04/10/2023		5,410		975			975		6,385	6,385			
6602702653	LA MESA	CA		04/10/2023		4,333		756			756		5,089	5,089			
303106715	Fairfield	CT		07/14/2023		10,958		1,301			1,301		12,259	12,259			
8201051681	LEHIGH ACRES	FL		07/14/2023		1,094		212			212		1,305	1,305			
EB1171013474	SEATTLE	WA		03/24/2016		3,858		(61)			(61)		3,796	3,796			
6602679554	CENTENNIAL	CO		07/14/2023		2,922		559			559		3,480	3,480			
125084231	BELMONT	MA		07/14/2023		18,021		1,206			1,206		19,227	19,227			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1540093412	CHANTILLY	VA		11/20/2015		9,215		(66)			(66)		9,150	9,150			
6600924309	SOUTH SAN FRANCISCO	CA		04/10/2023		5,145		304			304		5,449	5,449			
6600852526	SANTA FE	NM		04/10/2023		9,230		681			681		9,911	9,911			
302847934	LAS VEGAS	NV		07/14/2023		6,292		695			695		6,987	6,987			
302724003	GROSSE POINTE FARMS	MI		07/14/2023		9,663		1,115			1,115		10,779	10,779			
6600039066	CHANTILLY	VA		04/10/2023		3,629		589			589		4,218	4,218			
6600849787	NASHVILLE	TN		04/10/2023		4,081		661			661		4,741	4,741			
401071885	GLEN ELLYN	IL		04/17/2026				(4)			(4)		494	494			
6602676428	MARBLEHEAD	MA		04/10/2023		3,851		740			740		4,592	4,592			
6602690544	WESTLAKE VILLAGE	CA		04/10/2023		32,225		6,488			6,488		38,713	38,713			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		3,526		(27)			(27)		3,499	3,499			
6601471623	SOMERVILLE	MA		04/10/2023		11,466		680			680		12,145	12,145			
6601483230	DALLAS	TX		07/14/2023		27,906		1,391			1,391		29,297	29,297			
302949583	PARKER	CO		07/14/2023		5,811		676			676		6,487	6,487			
6602696343	PARKER	TX		07/14/2023		4,989		1,008			1,008		5,997	5,997			
6602683119	APACHE JCT	AZ		04/10/2023		12,677		1,821			1,821		14,497	14,497			
6601804112	BUFORD	GA		07/14/2023		2,911		590			590		3,501	3,501			
8204276908	DEERFIELD BEACH	FL		07/14/2023		1,283		170			170		1,453	1,453			
8200370372	NORTH LAUDERDALE	FL		07/14/2023		1,125		256			256		1,381	1,381			
8025140134	BOYNTON BEACH	FL		07/14/2023		1,047		195			195		1,242	1,242			
302950606	DENVER	CO		07/14/2023		5,261		607			607		5,868	5,868			
6601742650	MONTE SERENO	CA		04/10/2023		8,434		1,467			1,467		9,901	9,901			
302625627	Queen Creek	AZ		07/14/2023		3,352		698			698		4,050	4,050			
6601818906	MILLSBORO	DE		04/10/2023		6,311		1,097			1,097		7,407	7,407			
6601203463	JACKSONVILLE	FL		04/10/2023		551		139			139		690	690			
6601821827	FALLS CHURCH	VA		04/10/2023		12,373		1,086			1,086		13,459	13,459			
6602673664	LOS ANGELES	CA		04/10/2023		8,117		1,609			1,609		9,726	9,726			
8194028285	BOYNTON BEACH	FL		07/14/2023		488		124			124		612	612			
6601742502	DARIEN	CT		07/14/2023		3,739		720			720		4,459	4,459			
6602705144	SANTA CRUZ	CA		04/10/2023		2,855		498			498		3,354	3,354			
409009390	BEND	OR		05/19/2025		2,952		13			13		2,965	2,965			
6602678119	DENVER	CO		07/14/2023		5,167		1,116			1,116		6,282	6,282			
409017587	ESTERO	FL		09/22/2025		2,991		(56)			(56)		2,934	2,934			
6602700079	WESTLAKE VILLAGE	CA		04/10/2023		4,395		741			741		5,136	5,136			
302631851	EL CENTRO	CA		07/14/2023		3,379		722			722		4,101	4,101			
0719900	Cerritos	CA		10/30/2015		917,590							917,590	917,590			
6600542374	DEWEY BEACH	DE		04/10/2023		12,719		674			674		13,393	13,393			
6600504846	GRANT VALKARIA	FL		04/10/2023		3,998		546			546		4,544	4,544			
8190687577	ST PETERSBURG	FL		07/14/2023		1,847		470			470		2,317	2,317			
6602702323	PLAYA DEL REY	CA		04/10/2023		7,475		1,387			1,387		8,862	8,862			
1174608838	O FALLON	IL		07/14/2023		889		155			155		1,044	1,044			
6601697367	MIDLAND	TX		07/14/2023		3,788		664			664		4,452	4,452			
105742134	MINNEOLA	FL		11/13/2025		1,589		(37)			(37)		1,551	1,551			
409009368	PARK CITY	UT		05/19/2025		5,436		24			24		5,460	5,460			
303246314	Ocala	FL		07/14/2023		9,510		1,125			1,125		10,635	10,635			
6602678473	AUSTIN	TX		07/14/2023		8,835		1,785			1,785		10,620	10,620			
8197118257	MIAMI	FL		07/14/2023		1,319		296			296		1,615	1,615			
6600547951	MOUNTAIN VILLAGE	CO		07/14/2023		20,819		1,634			1,634		22,453	22,453			
409026065	LAS VEGAS	NV		12/19/2025		8,602		(121)			(121)		8,481	8,481			
8196288502	WEST PALM BEACH	FL		07/14/2023		682		142			142		825	825			
6602689140	MILTON	GA		07/14/2023		2,978		604			604		3,583	3,583			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601715102	BROOKLYN	NY		04/10/2023		5,144		865			865		6,009	6,009			
6602692136	BELLEVUE	NE		04/10/2023		3,011		246			246		3,257	3,257			
6601675629	ANN ARBOR	MI		04/10/2023		4,229		626			626		4,855	4,855			
EB1541040757	FAIRFIELD	CT		12/16/2016		5,257		(50)			(50)		5,207	5,207			
6601738179	AUSTIN	TX		07/14/2023		4,284		842			842		5,126	5,126			
EB1216002934	CORAL GABLES	FL		06/24/2016		2,784		2			2		2,786	2,786			
6601224782	JACKSONVILLE	FL		04/10/2023		539		219			219		758	758			
409009365	ANACORTES	WA		05/19/2025		2,724		(40)			(40)		2,684	2,684			
6600679200	JACKSONVILLE	FL		04/10/2023		599		317			317		916	916			
FR125727854	NEEDHAM	MA		11/04/2016		10,274		15			15		10,288	10,288			
6601696401	SHERMAN OAKS AREA	CA		04/10/2023		5,282		750			750		6,033	6,033			
6601223958	JACKSONVILLE	FL		04/10/2023		458		165			165		622	622			
409017968	HELENA	MT		11/18/2025		4,455		(93)			(93)		4,363	4,363			
6602698091	SEATTLE	WA		07/14/2023		6,871		1,509			1,509		8,380	8,380			
6601725218	EDWARDS	CO		07/14/2023		5,838		1,212			1,212		7,049	7,049			
EB1541039816	TELLURIDE	CO		12/18/2015		9,233		(78)			(78)		9,155	9,155			
6601749440	BRENTWOOD	TN		04/10/2023		3,990		650			650		4,640	4,640			
302933956	LOUISVILLE	KY		07/14/2023		11,355		1,284			1,284		12,640	12,640			
8201218066	FORT MYERS	FL		07/14/2023		1,456		297			297		1,752	1,752			
6602673797	SAN DIEGO	CA		04/10/2023		5,513		1,059			1,059		6,573	6,573			
6601468892	JACKSONVILLE	FL		04/10/2023		432		240			240		672	672			
6601811760	OAK PARK	IL		04/10/2023		3,833		665			665		4,498	4,498			
6602679224	AVALON	NJ		07/14/2023		5,651		1,126			1,126		6,777	6,777			
6601488767	NEW YORK	NY		04/10/2023		16,275		941			941		17,216	17,216			
113046908	Coconut Creek	FL		07/14/2023		491		72			72		563	563			
6601679639	LIVINGSTON	NJ		07/14/2023		5,865		492			492		6,357	6,357			
302830995	New Orleans	LA		07/14/2023		10,900		1,290			1,290		12,190	12,190			
409020663	PEBBLE BEACH	CA		11/18/2025		3,595		(75)			(75)		3,521	3,521			
6602695774	SAN DIEGO	CA		04/10/2023		4,813		685			685		5,497	5,497			
1612087528	Sunriver	OR		07/14/2023		10,127		876			876		11,003	11,003			
303058063	LOS ANGELES	CA		07/14/2023		8,063		907			907		8,970	8,970			
8201598548	PALM SPRINGS	FL		07/14/2023		1,708		306			306		2,014	2,014			
302866218	MISSOURI CITY	TX		07/14/2023		11,263		1,215			1,215		12,477	12,477			
6602705748	ZIONSVILLE	IN		04/10/2023		4,974		656			656		5,630	5,630			
1110043842	SAINT LOUIS	MO		07/14/2023		1,387		116			116		1,503	1,503			
1709117204	Pasadena	MD		07/14/2023		11,788		1,074			1,074		12,862	12,862			
6601673327	CHICAGO	IL		04/10/2023		8,010		530			530		8,540	8,540			
8201207124	JACKSONVILLE	FL		07/14/2023		1,574		312			312		1,886	1,886			
303057690	PHILADELPHIA	PA		07/14/2023		2,934		331			331		3,265	3,265			
6601708594	FAIRVIEW	TX		07/14/2023		12,298		1,256			1,256		13,554	13,554			
6601717199	CHARLOTTE	NC		07/14/2023		3,880		855			855		4,736	4,736			
6601009845	CAPE GIRARDEAU	MO		04/10/2023		4,253		652			652		4,905	4,905			
6601754119	BROOKLYN	NY		04/10/2023		5,465		921			921		6,386	6,386			
6602696160	LAGUNA HILLS	CA		04/10/2023		6,892		1,242			1,242		8,134	8,134			
6602701218	EASTVALE	CA		04/10/2023		3,317		618			618		3,935	3,935			
6602698737	HENDERSON	NV		04/10/2023		3,358		565			565		3,923	3,923			
303309030	LINCOLNWOOD	IL		07/14/2023		12,604		1,297			1,297		13,901	13,901			
401041290	BELLEVUE	WA		11/13/2025		2,348		(27)			(27)		2,321	2,321			
303057403	Seattle	WA		07/14/2023		4,113		456			456		4,569	4,569			
303057998	Bakersfield	CA		07/14/2023		3,234		375			375		3,609	3,609			
6601711705	WRIGHTSVILLE BEACH	NC		07/14/2023		6,436		1,384			1,384		7,820	7,820			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602696459	SUNNYVALE	CA		04/10/2023		6,822		1,230			1,230		8,052	8,052			
401002806	ARCADIA	CA		11/13/2025		1,960		(11)			(11)		1,949	1,949			
125077615	LITCHFIELD	CT		07/14/2023		12,343		766			766		13,109	13,109			
6602674175	DALLAS	TX		07/14/2023		5,268		1,211			1,211		6,479	6,479			
6600107194	BROOKLYN	NY		04/10/2023		3,338		420			420		3,758	3,758			
409023990	MENLO PARK	CA		12/19/2025		3,058		(43)			(43)		3,015	3,015			
6601483362	CHEVY CHASE	MD		07/14/2023		12,809		720			720		13,529	13,529			
6601245720	PITTSFIELD	MA		04/10/2023		399		389			389		788	788			
6602676030	FREMONT	CA		04/10/2023		5,376		1,032			1,032		6,408	6,408			
6600667726	SCOTTSDALE	AZ		04/10/2023		1,216		168			168		1,384	1,384			
409026078	SEATTLE	WA		12/19/2025		3,412		(48)			(48)		3,364	3,364			
6602701739	CLAYTON	CA		04/10/2023		5,138		865			865		6,003	6,003			
401076691	KIMBERLY	ID		04/17/2026				(1)			(1)		322	322			
302949235	SUGAR LAND	TX		07/14/2023		2,799		324			324		3,123	3,123			
6601482802	DALLAS	TX		07/14/2023		37,352		1,621			1,621		38,973	38,973			
6601804690	SEATTLE	WA		07/14/2023		1,041		199			199		1,240	1,240			
6601286310	POCATELLO	ID		04/10/2023		609		22			22		631	631			
6601823435	DENVER	CO		07/14/2023		4,382		883			883		5,265	5,265			
6601224717	JACKSONVILLE	FL		04/10/2023		560		219			219		778	778			
6600851817	SCOTTSDALE	AZ		04/10/2023		4,806		756			756		5,562	5,562			
6602682020	REDMOND	WA		07/14/2023		5,464		1,102			1,102		6,566	6,566			
3367203593	Lake Worth	FL		07/14/2023		909		144			144		1,053	1,053			
6601726133	WEST LINN	OR		07/14/2023		3,623		731			731		4,354	4,354			
6602688902	EAGLE	ID		04/10/2023		7,474		1,483			1,483		8,957	8,957			
401038728	REDLANDS	CA		11/13/2025		1,699		10			10		1,709	1,709			
6600716754	WAUSAU	WI		07/14/2023		7,401		721			721		8,122	8,122			
6602704865	PORTLAND	OR		07/14/2023		3,112		613			613		3,724	3,724			
6600679606	JACKSONVILLE	FL		04/10/2023		514		288			288		801	801			
6602677020	TALLAHASSEE	FL		04/10/2023		17,128		1,248			1,248		18,376	18,376			
409025404	SEATTLE	WA		12/19/2025		2,902		(68)			(68)		2,834	2,834			
6600838293	SEGUIN	TX		07/14/2023		1,778		301			301		2,079	2,079			
6601487827	CORONA	CA		04/10/2023		12,850		529			529		13,379	13,379			
6602671445	PLEASANTON	CA		04/10/2023		19,042		1,197			1,197		20,239	20,239			
6602695725	PRINCETON	NJ		07/14/2023		3,787		745			745		4,532	4,532			
6602706506	LITTLETON	CO		07/14/2023		13,380		1,370			1,370		14,750	14,750			
6601809913	LANSDALE	PA		07/14/2023		2,843		610			610		3,454	3,454			
6601746446	GOLETA	CA		04/10/2023		5,927		874			874		6,800	6,800			
6602698992	POWAY	CA		04/10/2023		5,761		1,039			1,039		6,800	6,800			
PEB1216003388	DAVIE	FL		11/18/2016		3,434		9			9		3,443	3,443			
6602696798	AUSTIN	TX		07/14/2023		5,366		1,146			1,146		6,513	6,513			
6602675453	POWAY	CA		04/10/2023		4,193		596			596		4,789	4,789			
8197374544	HOMESTEAD	FL		07/14/2023		1,382		344			344		1,726	1,726			
6602701721	GRANITE BAY	CA		04/10/2023		7,248		1,175			1,175		8,423	8,423			
6602679398	ATLANTA	GA		07/14/2023		3,880		728			728		4,608	4,608			
EB1351003676	NEW YORK	NY		11/20/2015		2,912		18			18		2,930	2,930			
6602683572	SAN JOSE	CA		04/10/2023		5,195		847			847		6,041	6,041			
303057453	ALLEN	TX		07/14/2023		3,503		406			406		3,909	3,909			
PEB1215003188	AVENTURA	FL		11/18/2016		3,032		(13)			(13)		3,020	3,020			
6601483651	SACRAMENTO	CA		04/10/2023		17,715		679			679		18,394	18,394			
6602683887	SANTA CRUZ	CA		04/10/2023		5,431		979			979		6,410	6,410			
8200989153	LAUDERHILL	FL		07/14/2023		869		163			163		1,032	1,032			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602252345	PHOENIX	AZ		04/10/2023		12,562		883			883		13,446	13,446			
6602704287	TAMPA	FL		04/10/2023		6,839		1,112			1,112		7,951	7,951			
2522161761	WEST PALM BEACH	FL		07/14/2023		407		259			259		667	667			
6601681411	NEW YORK	NY		04/10/2023		23,252		688			688		23,941	23,941			
6601697052	SALT LAKE CITY	UT		07/14/2023		3,016		575			575		3,590	3,590			
303058134	GILBERT	AZ		07/14/2023		5,742		636			636		6,378	6,378			
6600795618	SAN MARTIN	CA		04/10/2023		6,877		1,154			1,154		8,031	8,031			
6601473686	DULUTH	GA		07/14/2023		15,480		1,217			1,217		16,697	16,697			
6601729848	AUSTIN	TX		07/14/2023		9,678		2,049			2,049		11,728	11,728			
6602699776	ATLANTA	GA		07/14/2023		4,687		929			929		5,616	5,616			
6602710698	TUCSON	AZ		04/10/2023		3,779		466			466		4,244	4,244			
6601697227	DALLAS	TX		07/14/2023		4,509		905			905		5,414	5,414			
6601698829	HOUSTON	TX		07/14/2023		4,778		886			886		5,665	5,665			
8023855697	MIAMI	FL		07/14/2023		815		159			159		975	975			
409043090	SANTA BARBARA	CA		05/28/2026				(14)			(14)		1,254	1,254			
6601204495	JACKSONVILLE	FL		04/10/2023		444		152			152		596	596			
6601808394	CHICAGO	IL		04/10/2023		8,242		1,245			1,245		9,487	9,487			
6601487009	THOMASVILLE	GA		07/14/2023		9,615		795			795		10,409	10,409			
505117893	FORT LAUDERDALE	FL		07/14/2023		3,371		277			277		3,648	3,648			
6600011826	JACKSONVILLE	FL		04/10/2023		443		97			97		539	539			
PEB1351006742	STATEN ISLAND	NY		11/17/2017		3,071		25			25		3,096	3,096			
0708401	San Juan Capistrano	CA		08/19/2014		14,422							14,422	14,422			
6601203174	JACKSONVILLE	FL		04/10/2023		525		131			131		657	657			
6600778366	BROOKLYN	NY		04/10/2023		2,828		307			307		3,134	3,134			
6602688027	PLYMOUTH	MN		04/10/2023		3,095		488			488		3,583	3,583			
6601679159	NIWOT	CO		07/14/2023		15,258		354			354		15,613	15,613			
6601696179	SACRAMENTO	CA		04/10/2023		11,680		844			844		12,524	12,524			
302711227	SANTA MONICA	CA		07/14/2023		27,662		3,266			3,266		30,927	30,927			
871114452	FULLERTON	CA		07/14/2023		8,120		465			465		8,585	8,585			
6600107764	NEW YORK	NY		04/10/2023		3,028		432			432		3,461	3,461			
409009287	WILMETTE	IL		07/14/2025		2,306		(24)			(24)		2,282	2,282			
302814516	LA CANADA FLINTRIDGE	CA		07/14/2023		15,120		1,711			1,711		16,831	16,831			
303089169	LA MESA	CA		07/14/2023		11,653		1,413			1,413		13,066	13,066			
302949826	San Diego	CA		07/14/2023		2,582		299			299		2,881	2,881			
6602694835	CHARLOTTE	NC		07/14/2023		2,986		641			641		3,626	3,626			
EB1789003454	APTOS	CA		06/24/2016		4,751		(16)			(16)		4,735	4,735			
6602710797	LOS ANGELES	CA		04/10/2023		5,711		843			843		6,554	6,554			
6602701374	CARLSBAD	CA		04/10/2023		4,073		686			686		4,758	4,758			
6600848508	KANSAS CITY	MO		04/10/2023		6,186		939			939		7,124	7,124			
6601697805	SEA ISLE CITY	NJ		07/14/2023		20,254		3,586			3,586		23,840	23,840			
6600676123	JACKSONVILLE	FL		04/10/2023		446		232			232		677	677			
6600488230	VESTAVIA	AL		07/14/2023		4,201		814			814		5,015	5,015			
6600011784	JACKSONVILLE	FL		04/10/2023		447		92			92		539	539			
6602678945	WAXHAW	NC		07/14/2023		2,991		607			607		3,598	3,598			
1412105040	Malvern	PA		07/14/2023		20,723		1,678			1,678		22,401	22,401			
302834062	PHOENIX	AZ		07/14/2023		8,965		1,036			1,036		10,001	10,001			
6601821389	LONGBOAT KEY	FL		04/10/2023		3,181		517			517		3,697	3,697			
302847436	SANTA CLARITA	CA		07/14/2023		5,606		628			628		6,235	6,235			
6600850926	PORTLAND	OR		07/14/2023		3,365		591			591		3,956	3,956			
EB1787004002	PENNGROVE	CA		12/16/2016		4,620		22			22		4,642	4,642			
6602680586	AUSTIN	TX		07/14/2023		7,278		1,511			1,511		8,789	8,789			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601692384	JUPITER	FL		04/10/2023		9,458		587			587		10,045	10,045			
6602675677	LA JOLLA AREA	CA		04/10/2023		7,695		1,225			1,225		8,920	8,920			
302949116	SURPRISE	AZ		07/14/2023		3,747		415			415		4,162	4,162			
6601203489	JACKSONVILLE	FL		04/10/2023		(9,833)		147			147		(9,686)	(9,686)			
6601225185	JACKSONVILLE	FL		04/10/2023		438		219			219		657	657			
303058283	STATEN ISLAND	NY		07/14/2023		4,449		490			490		4,940	4,940			
FR125769161	EL CERRITO	CA		12/02/2016		4,520		13			13		4,533	4,533			
6601692871	MANHATTAN BEACH	CA		04/10/2023		4,312		676			676		4,988	4,988			
6601478735	DALLAS	TX		07/14/2023		10,947		773			773		11,720	11,720			
6601821900	ALBUQUERQUE	NM		04/10/2023		3,042		566			566		3,608	3,608			
6601675934	HERMOSA BEACH	CA		04/10/2023		4,547		590			590		5,137	5,137			
6602700517	POWAY	CA		04/10/2023		9,390		1,699			1,699		11,090	11,090			
6601049254	SONOMA	CA		04/10/2023		5,099		646			646		5,745	5,745			
6600011925	JACKSONVILLE	FL		04/10/2023		497		100			100		597	597			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		3,394		(8)			(8)		3,385	3,385			
6602671262	GILROY	CA		04/10/2023		14,408		761			761		15,168	15,168			
3369104682	Pinellas	FL		07/14/2023		430		65			65		496	496			
6601716670	MILPITAS	CA		04/10/2023		4,647		837			837		5,484	5,484			
6601485961	LANEXA	VA		04/10/2023		7,024		413			413		7,437	7,437			
302812728	SOUTHPORT	NC		07/14/2023		5,582		1,163			1,163		6,745	6,745			
6602710714	KENT	WA		07/14/2023		684		131			131		815	815			
6601816959	PEORIA	AZ		04/10/2023		5,950		997			997		6,948	6,948			
6602685908	PACIFIC PALISADES	CA		04/10/2023		12,963		2,411			2,411		15,373	15,373			
409020822	TUCSON	AZ		11/18/2025		2,704		(56)			(56)		2,648	2,648			
6602673334	DRAPER	UT		07/14/2023		11,222		1,176			1,176		12,398	12,398			
6601471052	ATLANTIC BEACH	FL		04/10/2023		655		375			375		1,030	1,030			
6602677152	SALT LAKE CITY	UT		07/14/2023		5,599		1,294			1,294		6,894	6,894			
6600768961	FRESH MEADOWS	NY		04/10/2023		3,779		521			521		4,301	4,301			
6602692094	WOODBRIDGE	VA		04/10/2023		2,856		245			245		3,101	3,101			
8200449741	JACKSONVILLE	FL		07/14/2023		1,926		423			423		2,349	2,349			
6602688183	GALLATIN	TN		04/10/2023		4,762		801			801		5,562	5,562			
8000184965	SAINT LOUIS	MO		07/14/2023		548		92			92		640	640			
401036269	BRIGANTINE	NJ		11/13/2025		679		(11)			(11)		668	668			
6601823245	AUSTIN	TX		07/14/2023		9,470		1,859			1,859		11,329	11,329			
8195541264	MIAMI	FL		07/14/2023		2,315		507			507		2,821	2,821			
302836239	Suwanee	GA		07/14/2023		4,877		519			519		5,396	5,396			
1195835113	WASHINGTON	DC		07/14/2023		689		110			110		799	799			
EB1171012482	BELLEVUE	WA		12/18/2015		4,101		(7)			(7)		4,094	4,094			
6601482307	CHESTNUT HILL	MA		04/10/2023		17,954		743			743		18,697	18,697			
6600784109	GREAT NECK	NY		04/10/2023		8,953		1,456			1,456		10,409	10,409			
6602704790	PORTLAND	OR		07/14/2023		3,582		706			706		4,287	4,287			
302707329	Lexington	MA		07/14/2023		6,330		1,317			1,317		7,647	7,647			
6602699529	NORCO	CA		04/10/2023		2,956		466			466		3,422	3,422			
401041602	PEEKSKILL	NY		11/13/2025		870		(11)			(11)		859	859			
6602685486	FORT MYERS	FL		04/10/2023		4,144		748			748		4,892	4,892			
PH7133829791	FLOWER MOUND	TX		07/10/2015		3,043		(4)			(4)		3,039	3,039			
6602687623	WEST LAKE HILLS	TX		07/14/2023		5,971		1,310			1,310		7,282	7,282			
6601487397	SAN LUIS OBISPO	CA		04/10/2023		10,413		555			555		10,968	10,968			
6600471400	HUNTINGTON	NY		04/10/2023		3,179		416			416		3,594	3,594			
6600846577	ALBUQUERQUE	NM		04/10/2023		7,040		989			989		8,029	8,029			
6601741728	LAKE STEVENS	WA		07/14/2023		3,744		756			756		4,500	4,500			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601708677	MERRICK	NY		04/10/2023		4,143		696			696		4,839	4,839			
401041951	NEW YORK	NY		11/13/2025		1,641		(9)			(9)		1,632	1,632			
8000531839	CENTREVILLE	VA		07/14/2023		2,602		151			151		2,753	2,753			
6602684794	SAN DIEGO	CA		04/10/2023		20,725		1,633			1,633		22,357	22,357			
303057909	Milpitas	CA		07/14/2023		3,729		423			423		4,152	4,152			
8201638409	MARGATE	FL		07/14/2023		1,016		164			164		1,180	1,180			
6602696384	CHATSWORTH	CA		04/10/2023		5,930		1,105			1,105		7,036	7,036			
6602711464	LUCAS	TX		07/14/2023		3,602		600			600		4,202	4,202			
6601808758	PHOENIXVILLE	PA		07/14/2023		2,922		558			558		3,481	3,481			
6601752550	SAN CARLOS	CA		04/10/2023		23,814		2,115			2,115		25,929	25,929			
6602689215	SIMI VALLEY	CA		04/10/2023		4,192		780			780		4,972	4,972			
3374033161	JACKSONVILLE	FL		07/14/2023		1,249		218			218		1,467	1,467			
8201816673	GREENACRES	FL		07/14/2023		731		112			112		843	843			
1857196715	TROY	IL		07/14/2023		1,246		103			103		1,349	1,349			
6600679176	JACKSONVILLE	FL		04/10/2023		561		293			293		854	854			
6601821454	ARLINGTON	VA		04/10/2023		23,615		1,833			1,833		25,449	25,449			
6602681691	LA JOLLA	CA		04/10/2023		13,515		2,395			2,395		15,910	15,910			
0708402	Los Angeles	CA		08/19/2014		18,614							18,614	18,614			
6601477067	GLENVIEW	IL		04/10/2023		15,257		970			970		16,227	16,227			
6600675919	JACKSONVILLE	FL		04/10/2023		339		178			178		517	517			
EB1725002836	LOS ANGELES	CA		06/24/2016		5,606		3			3		5,609	5,609			
6601487710	WASHOE VALLEY	NV		04/10/2023		11,798		639			639		12,438	12,438			
6601211672	BEAR	DE		04/10/2023		1,727		78			78		1,805	1,805			
6602674563	CHICAGO	IL		04/10/2023		10,564		2,161			2,161		12,724	12,724			
6602681113	DUNWOODY	GA		07/14/2023		2,858		536			536		3,394	3,394			
6602682525	HOUSTON	TX		07/14/2023		3,813		790			790		4,603	4,603			
6601690016	SAN ANTONIO	TX		07/14/2023		3,507		595			595		4,102	4,102			
6601752220	SPOKANE	WA		07/14/2023		5,650		1,025			1,025		6,675	6,675			
6602692391	SANTA CLARA	CA		04/10/2023		7,772		670			670		8,442	8,442			
EB1144000089	NEW YORK	NY		08/07/2015		7,391		30			30		7,421	7,421			
6601728725	CHAPEL HILL	NC		07/14/2023		12,108		2,503			2,503		14,611	14,611			
302950220	SACRAMENTO	CA		07/14/2023		3,770		427			427		4,198	4,198			
6601812065	EL CERRITO	CA		04/10/2023		6,686		1,060			1,060		7,745	7,745			
409008964	BELLEVUE	WA		05/19/2025		2,594		12			12		2,605	2,605			
302925875	HOUSTON	TX		07/14/2023		10,518		1,170			1,170		11,688	11,688			
6602710813	ROSEVILLE	CA		04/10/2023		2,280		398			398		2,678	2,678			
401075551	LAKE HAVASU CITY	AZ		03/26/2026				(27)			(27)		1,254	1,254			
6602676659	SAN DIEGO	CA		04/10/2023		4,020		772			772		4,792	4,792			
8201250455	LEHIGH ACRES	FL		07/14/2023		1,010		190			190		1,200	1,200			
PEB1596053362	KINGS BEACH	CA		11/18/2016		5,135		(35)			(35)		5,100	5,100			
5512159414	NAPLES	FL		07/14/2023		974		450			450		1,423	1,423			
6601688572	LITTLETON	CO		07/14/2023		25,190		1,913			1,913		27,103	27,103			
6601685479	CLARKSVILLE	MD		07/14/2023		15,808		396			396		16,204	16,204			
303058069	OCEANSIDE	CA		07/14/2023		8,919		1,032			1,032		9,951	9,951			
6601201723	ATLANTIC BEACH	FL		04/10/2023		479		133			133		612	612			
6601741512	BURLINGAME	CA		04/10/2023		7,245		1,143			1,143		8,388	8,388			
6601805879	NORTH CALDWELL	NJ		07/14/2023		4,731		1,008			1,008		5,739	5,739			
6601718486	NEWPORT BEACH	CA		04/10/2023		4,266		794			794		5,060	5,060			
6602686948	CHICAGO	IL		04/10/2023		4,461		830			830		5,291	5,291			
6600934340	FORT LAUDERDALE	FL		04/10/2023		3,761		584			584		4,346	4,346			
125094404	PORTLAND	OR		07/14/2023		15,921		1,066			1,066		16,987	16,987			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601224360	JACKSONVILLE	FL		04/10/2023		411		201			201		612	612			
6601680702	ASTORIA	NY		04/10/2023		2,562		183			183		2,744	2,744			
0838502	Frederick	MD		12/27/2023		689,758							689,758	689,758			
EB1367014476	SAN DIEGO	CA		08/17/2016		6,756		(28)			(28)		6,728	6,728			
6601481622	SAMMAMISH	WA		07/14/2023		13,082		694			694		13,776	13,776			
6602695287	ALPHARETTA	GA		07/14/2023		3,727		778			778		4,505	4,505			
409025308	BOISE	ID		12/19/2025		20,737		(284)			(284)		20,453	20,453			
6602676840	NEWTON	MA		04/10/2023		6,065		1,166			1,166		7,231	7,231			
PH7118677595	MINNETONKA	MN		02/26/2015		7,071		(37)			(37)		7,034	7,034			
6602711225	KAMUELA	HI		07/14/2023		5,615		1,142			1,142		6,757	6,757			
6601735118	BAINBRIDGE ISLAND	WA		07/14/2023		4,080		823			823		4,903	4,903			
505250674	DELRAY BEACH	FL		07/14/2023		1,012		194			194		1,206	1,206			
6601224949	JACKSONVILLE	FL		04/10/2023		558		230			230		788	788			
302782907	EL CAJON	CA		07/14/2023		5,237		1,092			1,092		6,328	6,328			
8027207477	CORAL SPRINGS	FL		07/14/2023		441		424			424		865	865			
303109779	Malibu	CA		07/14/2023		21,468		2,613			2,613		24,081	24,081			
6601475061	SPEARFISH	SD		07/14/2023		8,490		716			716		9,206	9,206			
6602689256	MONUMENT	CO		07/14/2023		2,834		605			605		3,439	3,439			
1308020572	Malvern	PA		07/14/2023		23,373		1,679			1,679		25,052	25,052			
1506105817	ARLINGTON	VA		07/14/2023		14,057		1,071			1,071		15,128	15,128			
6601719088	NAPLES	FL		04/10/2023		3,010		524			524		3,534	3,534			
6601818500	HOLLYWOOD	FL		04/10/2023		3,682		576			576		4,258	4,258			
6600852609	JUPITER	FL		04/10/2023		5,500		892			892		6,392	6,392			
302708037	SANTA MONICA	CA		07/14/2023		4,699		1,004			1,004		5,702	5,702			
6602695113	FAIR OAKS	CA		04/10/2023		4,275		697			697		4,972	4,972			
6600720228	SUFFOLK	VA		04/10/2023		1,564		236			236		1,800	1,800			
6601383877	DUNN	NC		07/14/2023		4,908		292			292		5,200	5,200			
302708320	Morgan Hill	CA		07/14/2023		4,984		1,121			1,121		6,105	6,105			
1501196229	COCONUT GROVE	FL		07/14/2023		39,404		3,338			3,338		42,742	42,742			
6601751446	RUSHVILLE	NY		04/10/2023		7,869		699			699		8,568	8,568			
6602685817	STUDIO CITY	CA		04/10/2023		5,647		951			951		6,598	6,598			
6602679372	HILLSBORO	OR		07/14/2023		4,919		1,107			1,107		6,026	6,026			
10801866	Lehigh Acres	FL		07/14/2023		1,109		508			508		1,616	1,616			
6601224105	JACKSONVILLE	FL		04/10/2023		393		161			161		555	555			
6600669698	JACKSONVILLE	FL		04/10/2023		1,311		76			76		1,388	1,388			
PEB1785005454	SANTA CRUZ	CA		08/14/2017		4,439		(26)			(26)		4,413	4,413			
2108938106	Atlanta	GA		07/14/2023		17,835		2,087			2,087		19,922	19,922			
6601482687	BURR RIDGE	IL		04/10/2023		11,083		318			318		11,401	11,401			
6602678325	PARRISH	FL		04/10/2023		4,814		778			778		5,591	5,591			
6601740357	SAN CARLOS	CA		04/10/2023		4,491		782			782		5,273	5,273			
409028937	OAKLAND	CA		12/19/2025		3,106		(73)			(73)		3,034	3,034			
409008611	WALTHAM	MA		05/19/2025		9,832		(144)			(144)		9,688	9,688			
6602686856	AUSTIN	TX		07/14/2023		5,228		1,146			1,146		6,374	6,374			
6601682831	GREAT NECK	NY		04/10/2023		7,358		781			781		8,139	8,139			
409008815	YUCAIPA	CA		05/19/2025		4,267		(78)			(78)		4,188	4,188			
6602696251	WALNUT CREEK	CA		04/10/2023		7,366		1,240			1,240		8,606	8,606			
6602705946	WHITE SALMON	WA		07/14/2023		3,046		600			600		3,646	3,646			
6601812164	CARMICHAEL	CA		04/10/2023		6,338		990			990		7,328	7,328			
6601383810	PHILLIPSBURG	NJ		07/14/2023		717		40			40		757	757			
1703078844	Centreville	VA		07/14/2023		21,402		1,984			1,984		23,386	23,386			
6602705003	DENVER	CO		07/14/2023		2,984		603			603		3,587	3,587			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601483685	CUPERTINO	CA		04/10/2023		19,352		98			98		19,450	19,450			
6602696517	WILMETTE	IL		04/10/2023		3,509		612			612		4,121	4,121			
6601733063	ALPINE	CA		04/10/2023		6,257		918			918		7,176	7,176			
EB1221066985	JACKSONVILLE	FL		06/24/2016		3,988		(14)			(14)		3,974	3,974			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		9,959		(163)			(163)		9,796	9,796			
1174375627	BALLWIN	MO		07/14/2023		4,745		347			347		5,093	5,093			
6602705979	VERNAL	UT		07/14/2023		4,441		898			898		5,339	5,339			
6601719682	LAS VEGAS	NV		04/10/2023		3,532		575			575		4,107	4,107			
6602712926	LEAGUE CITY	TX		07/14/2023		11,169		1,075			1,075		12,244	12,244			
6601744607	LOS GATOS	CA		04/10/2023		11,372		1,973			1,973		13,345	13,345			
6601698316	RIDGEFIELD	CT		07/14/2023		3,904		677			677		4,581	4,581			
6602679158	HOUSTON	TX		07/14/2023		3,132		632			632		3,764	3,764			
302949282	OVERLAND PARK	KS		07/14/2023		2,530		293			293		2,823	2,823			
303106691	Palma Ceia	FL		07/14/2023		8,399		1,020			1,020		9,418	9,418			
6601722256	SEATTLE	WA		07/14/2023		4,214		899			899		5,113	5,113			
6602687748	BIG SKY	MT		04/10/2023		3,120		370			370		3,490	3,490			
6601714642	AUSTIN	TX		07/14/2023		5,778		1,235			1,235		7,013	7,013			
6600795527	SPOTSYLVANIA	VA		04/10/2023		4,592		721			721		5,313	5,313			
FR125694955	WELLESLEY	MA		09/23/2016		8,326		6			6		8,332	8,332			
6601482323	HOUSTON	TX		07/14/2023		19,000		780			780		19,780	19,780			
401008849	FULSHEAR	TX		11/13/2025		1,065		10			10		1,075	1,075			
6602694645	GURLEY	AL		07/14/2023		3,104		626			626		3,731	3,731			
6601823278	CHICAGO	IL		04/10/2023		8,731		708			708		9,439	9,439			
6602698885	SAN JOSE	CA		04/10/2023		6,789		1,143			1,143		7,932	7,932			
6600915471	PHOENIX	AZ		04/10/2023		3,547		441			441		3,988	3,988			
401078785	LAFAYETTE	CA		03/26/2026				(95)			(95)		5,251	5,251			
409016991	LOS ANGELES	CA		11/18/2025		9,221		(192)			(192)		9,030	9,030			
6602696467	MOUNTAIN VIEW	CA		04/10/2023		5,344		964			964		6,308	6,308			
6602685007	FORT WORTH	TX		07/14/2023		14,538		1,482			1,482		16,020	16,020			
6602702042	CHUALAR	CA		04/10/2023		6,709		1,250			1,250		7,959	7,959			
0700300	ANDOVER	MA		12/20/2013		232,894							232,894	232,894			
8202987102	HOLLYWOOD	FL		07/14/2023		2,179		362			362		2,541	2,541			
6600848425	BRIGHTON	CO		07/14/2023		2,671		482			482		3,153	3,153			
303101067	GARDNERVILLE	NV		07/14/2023		10,954		1,332			1,332		12,286	12,286			
PEB1541041914	AUSTIN	TX		11/17/2017		2,873		(64)			(64)		2,809	2,809			
6601679092	EDGARTOWN	MA		04/10/2023		13,624		304			304		13,928	13,928			
EB1353005061	SUMMIT	NJ		07/17/2015		7,838		31			31		7,869	7,869			
6601811489	NEW YORK	NY		04/10/2023		5,678		950			950		6,628	6,628			
6602696228	SANTA BARBARA	CA		04/10/2023		4,329		705			705		5,035	5,035			
6601808733	WILLIAMSBURG	VA		04/10/2023		7,163		1,285			1,285		8,448	8,448			
8195184861	WEST PALM BEACH	FL		07/14/2023		1,248		295			295		1,543	1,543			
6600484510	ANNA MARIA	FL		04/10/2023		7,572		569			569		8,141	8,141			
8198844541	MIAMI	FL		07/14/2023		3,768		866			866		4,633	4,633			
6602680776	MERIDIAN	ID		04/10/2023		1,449		775			775		2,224	2,224			
6602704501	SANTA BARBARA	CA		04/10/2023		3,636		574			574		4,210	4,210			
1506198565	MASHPEE	MA		07/14/2023		11,333		989			989		12,322	12,322			
6602678820	DALLAS	TX		07/14/2023		5,500		1,094			1,094		6,594	6,594			
125096573	NEWTON	MA		07/14/2023		8,826		555			555		9,381	9,381			
401069535	ROCKLAND	MA		03/26/2026				(17)			(17)		787	787			
6601723056	NEW YORK	NY		04/10/2023		5,333		929			929		6,262	6,262			
6601724468	SAN RAMON	CA		04/10/2023		12,837		1,132			1,132		13,969	13,969			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
505408359	POMPANO BEACH	FL		07/14/2023		1,101		236			236		1,337	1,337			
6601685628	SHELTON	CT		07/14/2023		7,652		621			621		8,273	8,273			
6601482745	AUSTIN	TX		07/14/2023		11,450		233			233		11,683	11,683			
6600845306	DUNWOODY	GA		07/14/2023		3,691		668			668		4,359	4,359			
8198829612	LANTANA	FL		07/14/2023		1,311		302			302		1,613	1,613			
6600676503	JACKSONVILLE	FL		04/10/2023		343		179			179		522	522			
6601724872	REHOBOTH BEACH	DE		04/10/2023		4,154		799			799		4,953	4,953			
8199229506	CAPE CORAL	FL		07/14/2023		2,035		480			480		2,515	2,515			
6601719542	SARASOTA	FL		04/10/2023		3,379		550			550		3,929	3,929			
8204288663	MIAMI	FL		07/14/2023		826		113			113		939	939			
8197637406	LAKE WORTH	FL		07/14/2023		(5,239)		156			156		(5,082)	(5,082)			
6600681685	JACKSONVILLE	FL		04/10/2023		515		281			281		796	796			
6602696970	CUMMING	GA		07/14/2023		3,928		844			844		4,772	4,772			
6601752105	ATLANTA	GA		07/14/2023		15,142		1,618			1,618		16,761	16,761			
1311263957	BETHESDA	MD		07/14/2023		17,937		1,236			1,236		19,173	19,173			
303116612	Houston	TX		07/14/2023		3,541		739			739		4,281	4,281			
6601225482	JACKSONVILLE	FL		04/10/2023		361		181			181		542	542			
6600852617	LAKEWAY	TX		07/14/2023		3,093		623			623		3,716	3,716			
8202026361	WEST PALM BEACH	FL		07/14/2023		1,063		172			172		1,235	1,235			
6602676105	BROOKLINE	MA		04/10/2023		14,869		1,309			1,309		16,178	16,178			
302788186	Temecula	CA		07/14/2023		7,121		838			838		7,959	7,959			
EB1382002872	SAN DIEGO	CA		03/24/2016		4,386		(24)			(24)		4,362	4,362			
8198830729	ESTERO	FL		07/14/2023		1,987		469			469		2,455	2,455			
6601733824	LAFAYETTE	LA		07/14/2023		4,616		889			889		5,506	5,506			
6602682715	CARLSBAD	CA		04/10/2023		6,737		1,214			1,214		7,952	7,952			
PEB1540093538	PONTE VEDRA	FL		11/18/2016		5,882		(16)			(16)		5,866	5,866			
8201277037	HIALEAH	FL		07/14/2023		1,961		400			400		2,361	2,361			
302806952	Sacramento	CA		07/14/2023		10,819		1,206			1,206		12,025	12,025			
6601808576	RIVERSIDE	CA		04/10/2023		17,798		1,366			1,366		19,164	19,164			
6602701796	VAIL	CO		07/14/2023		6,117		1,308			1,308		7,425	7,425			
PEB1540095581	TAMPA	FL		11/17/2017		15,028		(71)			(71)		14,957	14,957			
302816257	MCKINNEY	TX		07/14/2023		3,012		352			352		3,365	3,365			
302991844	Austin	TX		07/14/2023		12,636		1,532			1,532		14,168	14,168			
6601686667	NORWELL	MA		04/10/2023		13,131		399			399		13,530	13,530			
6602689223	LAKE FOREST	CA		04/10/2023		4,545		765			765		5,310	5,310			
409030379	LITTLETON	CO		12/19/2025		2,735		(38)			(38)		2,696	2,696			
6601827253	VALLEY VIEW	TX		07/14/2023		4,408		866			866		5,273	5,273			
6602673383	HOUSTON	TX		07/14/2023		15,742		1,487			1,487		17,229	17,229			
302847426	Dublin	CA		07/14/2023		4,196		464			464		4,660	4,660			
6602683549	GOLDEN	CO		07/14/2023		3,413		689			689		4,102	4,102			
6602679380	EXCELSIOR	MN		04/10/2023		4,592		748			748		5,340	5,340			
6601673467	LADERA RANCH	CA		04/10/2023		23,929		1,554			1,554		25,484	25,484			
6602675362	LAKE OSWEGO	OR		07/14/2023		2,914		514			514		3,429	3,429			
401060995	CENTER MORICHES	NY		03/26/2026				(22)			(22)		2,093	2,093			
6602701457	CHULA VISTA	CA		04/10/2023		3,288		593			593		3,881	3,881			
6602685544	PEORIA	AZ		04/10/2023		2,388		389			389		2,776	2,776			
6600026543	JACKSONVILLE	FL		04/10/2023		299		292			292		591	591			
6602683002	WOODBINE	MD		07/14/2023		3,178		678			678		3,856	3,856			
6601821504	SATELLITE BEACH	FL		04/10/2023		2,932		462			462		3,393	3,393			
6601686972	NEW YORK	NY		04/10/2023		12,251		526			526		12,777	12,777			
6601808642	LATHROP	CA		04/10/2023		3,286		534			534		3,819	3,819			

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6602701572	TOPANGA	CA		04/10/2023		5,864		1,058			1,058		6,922	6,922			
6602692169	LINDALE	TX		07/14/2023		2,188		216			216		2,404	2,404			
6602251206	SANTA ANA	CA		04/10/2023		26,157		1,485			1,485		27,642	27,642			
6601473215	WESTMONT	IL		04/10/2023		7,590		446			446		8,037	8,037			
409009207	PORT TOWNSEND	WA		07/14/2025		2,305		(24)			(24)		2,280	2,280			
6600684408	LINDENHURST	NY		04/10/2023		2,203		204			204		2,406	2,406			
6601683813	SCARSDALE	NY		04/10/2023		16,795		613			613		17,408	17,408			
6602671080	BELLEVUE	WA		07/14/2023		16,909		653			653		17,562	17,562			
6600847898	POMPANO BEACH	FL		04/10/2023		2,583		353			353		2,936	2,936			
6601746438	SUGAR LAND	TX		07/14/2023		5,063		968			968		6,031	6,031			
302949825	Roundrock	TX		07/14/2023		4,503		499			499		5,003	5,003			
6600681305	JACKSONVILLE	FL		04/10/2023		487		275			275		761	761			
302616429	Campbell	CA		07/14/2023		7,632		1,547			1,547		9,179	9,179			
6602691013	FAIR OAKS	CA		04/10/2023		4,557		671			671		5,228	5,228			
302925881	Hidden Hills	CA		07/14/2023		27,525		3,256			3,256		30,782	30,782			
6600679481	JACKSONVILLE	FL		04/10/2023		273		260			260		532	532			
6600830738	LINCOLN	CA		04/10/2023		3,485		445			445		3,931	3,931			
8195162547	CAPE CORAL	FL		07/14/2023		1,156		287			287		1,443	1,443			
302710780	ENCINITAS	CA		07/14/2023		6,388		1,399			1,399		7,787	7,787			
303039608	Sarasota	FL		07/14/2023		8,673		1,053			1,053		9,726	9,726			
6601712844	HOUSTON	TX		07/14/2023		3,005		623			623		3,628	3,628			
6602680537	HOUSTON	TX		07/14/2023		6,207		1,253			1,253		7,460	7,460			
302949617	Woodbury	MN		07/14/2023		2,947		341			341		3,288	3,288			
303058217	Everett	MA		07/14/2023		6,525		756			756		7,281	7,281			
6601486746	WESTON	MA		04/10/2023		11,585		411			411		11,995	11,995			
6601224527	JACKSONVILLE	FL		04/10/2023		542		216			216		758	758			
1307232950	La Habra Heights	CA		07/14/2023		13,472		693			693		14,165	14,165			
6602695188	CHARLOTTE	NC		07/14/2023		3,711		775			775		4,486	4,486			
PEB1382003283	TEMECULA	CA		11/18/2016		15,214		25			25		15,239	15,239			
6602695931	HONOLULU	HI		07/14/2023		5,766		1,238			1,238		7,005	7,005			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		3,882		(25)			(25)		3,858	3,858			
6602690213	SAN FRANCISCO	CA		04/10/2023		6,185		1,150			1,150		7,335	7,335			
6601825455	ATLANTA	GA		07/14/2023		4,249		936			936		5,185	5,185			
6600428418	TRUCKEE	CA		04/10/2023		7,204		518			518		7,722	7,722			
6602677954	WINCHESTER	MA		04/10/2023		3,689		755			755		4,444	4,444			
303057978	Doraville	GA		07/14/2023		3,212		356			356		3,568	3,568			
6601686352	CHESTNUT HILL	MA		04/10/2023		17,288		645			645		17,932	17,932			
6600871484	AVON	CT		07/14/2023		1,100		204			204		1,304	1,304			
6601001966	SPARKS	NV		04/10/2023		5,596		355			355		5,951	5,951			
6602674019	BELLEVUE	WA		07/14/2023		8,801		1,925			1,925		10,726	10,726			
401076780	ROCKLIN	CA		04/17/2026				(9)			(9)		1,205	1,205			
3365464459	Davie	FL		07/14/2023		524		89			89		613	613			
6602685288	NORTHBROOK	IL		04/10/2023		4,362		811			811		5,173	5,173			
6602717347	SOUTH PASADENA	CA		04/10/2023		18,421		1,410			1,410		19,831	19,831			
302771752	CORONA	CA		07/14/2023		16,495		1,866			1,866		18,361	18,361			
6602692409	CHICAGO	IL		04/10/2023		6,781		616			616		7,398	7,398			
6602671205	CUPERTINO	CA		04/10/2023		15,024		899			899		15,923	15,923			
6602697556	MIDLOTHIAN	TX		07/14/2023		13,797		1,263			1,263		15,060	15,060			
EB1795001933	ROCKAWAY	NJ		12/16/2016		4,529							4,529	4,529			
8202496295	MIRAMAR	FL		07/14/2023		744		92			92		836	836			
6600935222	WEST LINN	OR		07/14/2023		4,373		835			835		5,208	5,208			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602698943	SAFETY HARBOR	FL		04/10/2023		3,174		573			573		3,747	3,747			
6602696319	SOUTH KINGSTOWN	RI		07/14/2023		3,654		723			723		4,377	4,377			
6600428772	LOS ANGELES	CA		04/10/2023		7,688		1,165			1,165		8,852	8,852			
6602683820	OLYMPIC VLY	CA		04/10/2023		3,971		645			645		4,616	4,616			
6600011552	JACKSONVILLE	FL		04/10/2023		503		94			94		597	597			
6601679076	ROCKVILLE CENTRE	NY		04/10/2023		5,234		240			240		5,475	5,475			
6601482489	TIVERTON	RI		07/14/2023		13,390		753			753		14,142	14,142			
6602671502	ORINDA	CA		04/10/2023		10,864		739			739		11,603	11,603			
6602674837	WINCHESTER	MA		04/10/2023		5,190		1,025			1,025		6,214	6,214			
6600852096	HENDERSON	NV		04/10/2023		6,951		1,127			1,127		8,077	8,077			
6602677525	STUART	FL		04/10/2023		4,104		739			739		4,844	4,844			
6602699537	STEAMBOAT SPRINGS	CO		07/14/2023		4,224		878			878		5,103	5,103			
6602698554	WILDWOOD	MO		04/10/2023		3,725		670			670		4,395	4,395			
6602672211	LOOKOUT MOUNTAIN	GA		07/14/2023		12,844		1,293			1,293		14,137	14,137			
2111285833	Orlando	FL		07/14/2023		15,032		1,699			1,699		16,731	16,731			
0874900	Brooklyn	NY		03/14/2019		1,765,428							1,765,428	1,765,428			
6601752485	NEW YORK	NY		04/10/2023		4,988		870			870		5,858	5,858			
6602696988	MARIETTA	GA		07/14/2023		3,530		737			737		4,267	4,267			
6602704758	KESWICK	VA		04/10/2023		3,048		450			450		3,498	3,498			
6600681859	JACKSONVILLE	FL		04/10/2023		621		354			354		975	975			
8023512193	POMPANO BEACH	FL		07/14/2023		384		53			53		438	438			
6600795345	WESTPORT	CT		07/14/2023		6,694		1,301			1,301		7,995	7,995			
6600675125	JACKSONVILLE	FL		04/10/2023		542		273			273		815	815			
6600935560	HUNTINGTON BEACH	CA		04/10/2023		9,960		1,527			1,527		11,487	11,487			
6601743740	FAIRFIELD	CT		07/14/2023		4,709		983			983		5,692	5,692			
1869234265	SHEPHERDSTOWN	WV		07/14/2023		901		151			151		1,052	1,052			
1148181248	SAINT LOUIS	MO		07/14/2023		626		124			124		750	750			
6601486399	WILMINGTON	DE		04/10/2023		24,141		1,415			1,415		25,556	25,556			
6601680231	WHITESTONE	NY		04/10/2023		7,655		500			500		8,155	8,155			
6602682319	SACRAMENTO	CA		04/10/2023		3,097		505			505		3,602	3,602			
303057838	ANAHEIM	CA		07/14/2023		8,164		832			832		8,997	8,997			
6602695352	MARIETTA	GA		07/14/2023		3,262		646			646		3,908	3,908			
8023552321	JACKSONVILLE	FL		07/14/2023		641		115			115		757	757			
6601750901	EAGLE	CO		07/14/2023		4,867		1,063			1,063		5,930	5,930			
6602701408	SAN FRANCISCO	CA		04/10/2023		7,493		1,397			1,397		8,890	8,890			
6601745927	HOLDEN BEACH	NC		07/14/2023		5,350		1,030			1,030		6,380	6,380			
6600506056	LIGHTHOUSE POINT	FL		04/10/2023		11,370		663			663		12,033	12,033			
6601689992	LOS ANGELES	CA		04/10/2023		28,953		3,149			3,149		32,102	32,102			
1311221588	Lothian	MD		07/14/2023		10,222		740			740		10,962	10,962			
6601825851	CLOVIS	CA		04/10/2023		1,268		212			212		1,480	1,480			
409017121	DALLAS	TX		09/22/2025		4,068		(39)			(39)		4,029	4,029			
PEB1221068700	SAINT AUGUSTINE	FL		11/18/2016		4,187		3			3		4,190	4,190			
504694156	PEMBROKE PINES	FL		07/14/2023		1,119		170			170		1,289	1,289			
302949036	CHULA VISTA	CA		07/14/2023		4,489		519			519		5,008	5,008			
409019468	BERKELEY	CA		11/18/2025		2,487		(31)			(31)		2,456	2,456			
125024625	BOSTON	MA		07/14/2023		4,981		285			285		5,266	5,266			
6602704998	SEATTLE	WA		07/14/2023		3,314		670			670		3,984	3,984			
6601716423	AUSTIN	TX		07/14/2023		11,665		1,137			1,137		12,802	12,802			
6602683051	COLDSPRING	TX		07/14/2023		6,645		1,373			1,373		8,019	8,019			
6602680925	ALLEN	TX		07/14/2023		5,369		1,146			1,146		6,515	6,515			
1100727466	SAINT LOUIS	MO		07/14/2023		1,168		220			220		1,388	1,388			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602681634	COVINGTON	WA		07/14/2023		4,995		1,095			1,095		6,090	6,090			
6600063678	KNOXVILLE	TN		04/10/2023		2,776		434			434		3,210	3,210			
8011882831	HALLANDALE BEACH	FL		07/14/2023		887		118			118		1,005	1,005			
6602673656	WALNUT CREEK	CA		04/10/2023		6,438		1,234			1,234		7,672	7,672			
6600795717	CYPRESS	TX		07/14/2023		3,599		788			788		4,387	4,387			
6602676485	REDONDO BEACH	CA		04/10/2023		7,188		1,380			1,380		8,568	8,568			
302949035	Trabuco Canyon	CA		07/14/2023		4,959		573			573		5,532	5,532			
6601678367	SHERBORN	MA		04/10/2023		9,573		421			421		9,993	9,993			
6600923707	LIVERMORE	CA		04/10/2023		12,264		711			711		12,975	12,975			
PH7119133564	LA JOLLA	CA		09/18/2015		12,112							12,112	12,112			
6602704303	NAPLES	FL		04/10/2023		3,389		483			483		3,871	3,871			
6602689520	ELLICOTT CITY	MD		07/14/2023		3,447		757			757		4,204	4,204			
2110160975	Palmetto	FL		07/14/2023		13,521		1,541			1,541		15,062	15,062			
409018725	HARVARD	MA		11/18/2025		817		(10)			(10)		806	806			
6602695394	FREMONT	CA		04/10/2023		9,874		1,662			1,662		11,535	11,535			
1150764588	GRANITE CITY	IL		07/14/2023		592		111			111		703	703			
6602672849	CLE ELUM	WA		07/14/2023		3,196		502			502		3,698	3,698			
8199390528	DELRAY BEACH	FL		07/14/2023		1,400		332			332		1,732	1,732			
8201886836	SAINT PETERSBURG	FL		07/14/2023		1,462		229			229		1,690	1,690			
6602689876	HILTON HEAD ISLAND	SC		07/14/2023		6,931		1,529			1,529		8,460	8,460			
302847825	FRISCO	TX		07/14/2023		6,235		667			667		6,902	6,902			
6602684844	SAN DIEGO	CA		04/10/2023		19,276		1,612			1,612		20,888	20,888			
6602702240	LEANDER	TX		07/14/2023		3,392		725			725		4,117	4,117			
6601680843	PITTSFORD	NY		04/10/2023		11,368		719			719		12,087	12,087			
6600681867	JACKSONVILLE	FL		04/10/2023		455		258			258		713	713			
401077029	SOUTH ORANGE	NJ		04/17/2026				(7)			(7)		927	927			
6601750794	LOUISVILLE	KY		04/10/2023		14,049		1,152			1,152		15,201	15,201			
6600679598	JACKSONVILLE	FL		04/10/2023		457		255			255		712	712			
6602685759	DOVER	MA		04/10/2023		7,398		1,334			1,334		8,732	8,732			
6600934316	FREMONT	CA		04/10/2023		6,586		1,035			1,035		7,621	7,621			
409008344	MILL CREEK	WA		05/19/2025		2,861		13			13		2,874	2,874			
1511026871	Wake Forest	NC		07/14/2023		8,278		174			174		8,452	8,452			
6602688456	PLEASANT HILL	CA		04/10/2023		4,873		744			744		5,617	5,617			
EB1784004775	BELMONT	CA		12/16/2016		11,409		(9)			(9)		11,400	11,400			
6601711135	KIRKLAND	WA		07/14/2023		22,631		2,377			2,377		25,008	25,008			
FR125774310	SAN FRANCISCO	CA		12/02/2016		5,149		15			15		5,165	5,165			
1506159339	San Diego	CA		07/14/2023		8,453		736			736		9,189	9,189			
6602681931	AUSTIN	TX		07/14/2023		5,492		1,140			1,140		6,633	6,633			
6600793894	BROOKLYN	NY		04/10/2023		3,272		463			463		3,735	3,735			
401061849	NEPTUNE	NJ		03/26/2026				(28)			(28)		1,552	1,552			
302832364	JAMUL	CA		07/14/2023		14,345		1,730			1,730		16,074	16,074			
6600932625	GLEN ELLYN	IL		04/10/2023		8,657		631			631		9,287	9,287			
6601821421	SANIBEL	FL		04/10/2023		14,297		1,155			1,155		15,452	15,452			
6600654450	BRONXVILLE	NY		04/10/2023		4,368		587			587		4,955	4,955			
6602693191	ABILENE	TX		07/14/2023		9,472		950			950		10,422	10,422			
6600675190	JACKSONVILLE	FL		04/10/2023		835		434			434		1,269	1,269			
124737227	REDWOOD CITY	CA		07/14/2023		11,547		192			192		11,739	11,739			
8197197325	HOMESTEAD	FL		07/14/2023		1,906		439			439		2,345	2,345			
6601224899	JACKSONVILLE	FL		04/10/2023		558		230			230		789	789			
302616400	CORA	WY		07/14/2023		14,947		1,637			1,637		16,584	16,584			
401070097	YORBA LINDA	CA		03/26/2026				(17)			(17)		1,200	1,200			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602688662	COTATI	CA		04/10/2023		5,297		754			754		6,051	6,051			
6601827493	GREAT FALLS	VA		04/10/2023		7,060		1,356			1,356		8,415	8,415			
6602705490	PARK CITY	UT		07/14/2023		5,406		1,093			1,093		6,499	6,499			
6601043372	PALO ALTO	CA		04/10/2023		7,812		1,544			1,544		9,355	9,355			
6601707018	SARASOTA	FL		04/10/2023		3,270		587			587		3,857	3,857			
6602682913	BELLAIRE	TX		07/14/2023		3,098		625			625		3,723	3,723			
6601733790	BRENTWOOD	TN		04/10/2023		3,610		694			694		4,304	4,304			
6601720516	NASHVILLE	TN		04/10/2023		5,270		949			949		6,219	6,219			
6600025941	JACKSONVILLE	FL		04/10/2023		225		83			83		308	308			
401076051	VALLEJO	CA		04/17/2026				(2)			(2)		596	596			
302847578	LOMPOC	CA		07/14/2023		2,943		326			326		3,269	3,269			
6602687888	SAN FRANCISCO	CA		04/10/2023		3,939		561			561		4,500	4,500			
6602702620	SALINAS	CA		04/10/2023		4,691		875			875		5,566	5,566			
6602705540	FENTON	MI		04/10/2023		3,569		583			583		4,152	4,152			
6602701630	KANSAS CITY	MO		04/10/2023		4,439		828			828		5,267	5,267			
6600027566	JACKSONVILLE	FL		04/10/2023		480		168			168		648	648			
6600933482	PHOENIX	AZ		04/10/2023		3,083		468			468		3,551	3,551			
6602673680	SAN MARINO	CA		04/10/2023		5,650		1,121			1,121		6,771	6,771			
505304320	WILTON MANORS	FL		07/14/2023		6,411		606			606		7,017	7,017			
6602700632	IRVINE	CA		04/10/2023		7,392		1,338			1,338		8,730	8,730			
6601681569	NORTHFIELD	IL		04/10/2023		16,545		458			458		17,003	17,003			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		5,468		5			5		5,474	5,474			
401066991	CHICAGO	IL		03/26/2026				(21)			(21)		1,041	1,041			
6601684753	BROOKLINE	MA		04/10/2023		14,932		662			662		15,594	15,594			
6600493263	FALLS CHURCH	VA		04/10/2023		4,032		748			748		4,780	4,780			
6601223974	JACKSONVILLE	FL		04/10/2023		460		169			169		629	629			
302731956	SOUTH JORDAN	UT		07/14/2023		3,363		649			649		4,012	4,012			
6600676271	JACKSONVILLE	FL		04/10/2023		464		241			241		705	705			
6600676461	JACKSONVILLE	FL		04/10/2023		413		215			215		629	629			
6601821520	DIX HILLS	NY		04/10/2023		4,077		733			733		4,811	4,811			
6601748624	BOTHELL	WA		07/14/2023		13,903		1,470			1,470		15,373	15,373			
6602695576	ALPHARETTA	GA		07/14/2023		5,593		1,169			1,169		6,761	6,761			
6601204305	JACKSONVILLE	FL		04/10/2023		452		144			144		596	596			
6602678226	SANTA BARBARA	CA		04/10/2023		3,693		665			665		4,358	4,358			
6601224725	JACKSONVILLE	FL		04/10/2023		315		158			158		473	473			
6600011412	JACKSONVILLE	FL		04/10/2023		575		82			82		656	656			
409012749	SANTA ROSA BEACH	FL		07/14/2025		2,500		3			3		2,504	2,504			
6601709337	DANVILLE	CA		04/10/2023		6,238		1,044			1,044		7,283	7,283			
0552701	NEW YORK	NY		09/13/2013		322,155							322,155	322,155			
409009508	VIRGINIA BEACH	VA		05/19/2025		2,206		(53)			(53)		2,153	2,153			
PEB1564001298	PARKER	CO		11/17/2017		5,562		81			81		5,642	5,642			
6602691807	HARRISONBURG	VA		04/10/2023		1,643		116			116		1,759	1,759			
6601809194	VISTA	CA		04/10/2023		5,925		931			931		6,856	6,856			
302921770	SALEM	UT		07/14/2023		8,336		945			945		9,281	9,281			
6602700749	MISSION VIEJO	CA		04/10/2023		7,550		1,356			1,356		8,905	8,905			
8022180961	LARGO	FL		07/14/2023		643		108			108		751	751			
6600675950	JACKSONVILLE	FL		04/10/2023		404		207			207		611	611			
6601486357	ALTADENA	CA		04/10/2023		11,750		641			641		12,391	12,391			
6601744532	GREENWOOD VILLAGE	CO		07/14/2023		3,128		650			650		3,778	3,778			
6601479550	WASHINGTON	DC		04/10/2023		15,999		1,100			1,100		17,099	17,099			
6601681031	BELLAIRE	TX		07/14/2023		12,352		719			719		13,071	13,071			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600088881	CHICAGO	IL		04/10/2023		5,708		428			428		6,136	6,136			
6602682459	CENTENNIAL	CO		07/14/2023		3,512		749			749		4,262	4,262			
6601476952	MILTON	MA		04/10/2023		9,947		610			610		10,557	10,557			
50015429	OMAK	WA		07/14/2023		811		127			127		938	938			
6600140948	JACKSONVILLE BEACH	FL		04/10/2023		2,647		96			96		2,743	2,743			
6601204727	JACKSONVILLE	FL		04/10/2023		401		135			135		536	536			
6602698471	DENVER	CO		07/14/2023		3,119		598			598		3,716	3,716			
6601827345	SHADOW HILLS	CA		04/10/2023		3,071		500			500		3,571	3,571			
6600852633	RANCHO PALOS VERDES	CA		04/10/2023		7,070		1,002			1,002		8,072	8,072			
401044858	BEAUMONT	CA		11/13/2025		3,105		114			114		3,220	3,220			
6602689389	PHOENIX	AZ		04/10/2023		3,368		549			549		3,917	3,917			
6601718007	MEDFIELD	MA		04/10/2023		4,610		854			854		5,464	5,464			
6601804872	SEATTLE	WA		07/14/2023		4,066		799			799		4,865	4,865			
6600994955	WASHINGTON	DC		04/10/2023		2,991		486			486		3,477	3,477			
409013755	BIRMINGHAM	MI		07/14/2025		7,316		9			9		7,325	7,325			
6602685874	MARINA DEL REY	CA		04/10/2023		4,906		942			942		5,848	5,848			
302981152	NORTHBROOK	IL		07/14/2023		10,764		1,276			1,276		12,040	12,040			
6601677849	CARY	NC		07/14/2023		6,752		690			690		7,442	7,442			
6601736330	MOORESVILLE	NC		07/14/2023		3,338		678			678		4,015	4,015			
303057948	SAN JOSE	CA		07/14/2023		5,799		657			657		6,457	6,457			
8201732798	ROYAL PLM BCH	FL		07/14/2023		10,610		851			851		11,461	11,461			
302703480	LOS ANGELES	CA		07/14/2023		4,893		1,045			1,045		5,938	5,938			
6600606575	SAN DIEGO	CA		04/10/2023		12,006		2,122			2,122		14,128	14,128			
102373404	LEHIGH ACRES	FL		07/14/2023		477		86			86		562	562			
303057997	BAKERSFIELD	CA		07/14/2023		3,142		364			364		3,506	3,506			
303057672	KATY	TX		07/14/2023		3,112		346			346		3,458	3,458			
6600852039	COUPEVILLE	WA		07/14/2023		2,593		469			469		3,062	3,062			
6602680727	WILLIAMSBURG	VA		04/10/2023		4,181		777			777		4,959	4,959			
303119248	MINNEAPOLIS	MN		07/14/2023		11,594		1,319			1,319		12,913	12,913			
6601708933	BATON ROUGE	LA		07/14/2023		4,788		1,027			1,027		5,815	5,815			
409012018	HIGHLANDS RANCH	CO		07/14/2025		14,036		17			17		14,054	14,054			
6602686609	SUNNYVALE	CA		04/10/2023		4,805		895			895		5,699	5,699			
303184120	La Canada Flintridge	CA		07/14/2023		19,013		2,148			2,148		21,160	21,160			
6602692870	IRVINE	CA		04/10/2023		4,634		397			397		5,031	5,031			
6602684166	SOUTHLAKE	TX		07/14/2023		4,886		1,043			1,043		5,930	5,930			
PEB1787004014	LIVERMORE	CA		11/18/2016		6,351		29			29		6,380	6,380			
8200937164	HIALEAH	FL		07/14/2023		556		92			92		648	648			
PH7118931331	FAIRFAX	VA		09/26/2014		3,980		(18)			(18)		3,961	3,961			
PEB1794004229	ARLINGTON	VA		11/17/2017		5,565		(33)			(33)		5,532	5,532			
3364271533	Gulfport	FL		07/14/2023		523		84			84		607	607			
302710763	LA QUINTA	CA		07/14/2023		3,453		777			777		4,230	4,230			
303025705	WESTMONT	IL		07/14/2023		10,585		1,176			1,176		11,761	11,761			
6602690890	ATLANTA	GA		07/14/2023		10,810		1,320			1,320		12,130	12,130			
6600129701	FORT LAUDERDALE	FL		04/10/2023		4,565		629			629		5,194	5,194			
6600932880	GENOA	NV		04/10/2023		13,995		1,003			1,003		14,998	14,998			
6601204198	JACKSONVILLE	FL		04/10/2023		569		183			183		752	752			
6601225193	JACKSONVILLE	FL		04/10/2023		360		181			181		541	541			
6600564840	BROOKLYN	NY		04/10/2023		4,364		603			603		4,967	4,967			
6601721472	HOLLYWOOD	FL		04/10/2023		3,752		591			591		4,344	4,344			
6601045963	HALF MOON BAY	CA		04/10/2023		4,855		723			723		5,578	5,578			
6602679174	SOUTHLAKE	TX		07/14/2023		3,348		607			607		3,955	3,955			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8199390985	MIAMI	FL		07/14/2023		1,819		407			407		2,226	2,226			
6600792292	STUDIO CITY	CA		04/10/2023		6,146		867			867		7,013	7,013			
409030357	LAKEWOOD	CO		12/19/2025		3,333		(47)			(47)		3,286	3,286			
6602699883	SAINT JOHNS	FL		04/10/2023		3,546		579			579		4,125	4,125			
6601022764	FULLERTON	CA		04/10/2023		2,000		224			224		2,224	2,224			
302949748	San Jose	CA		07/14/2023		5,750		664			664		6,414	6,414			
6601686592	COMMACK	NY		04/10/2023		2,531		344			344		2,875	2,875			
1148032259	GRANITE CITY	IL		07/14/2023		470		100			100		569	569			
6601753103	DENVER	CO		07/14/2023		5,169		1,017			1,017		6,187	6,187			
303106734	Saratoga	CA		07/14/2023		18,335		2,038			2,038		20,374	20,374			
PH7134842876	ARLINGTON	VA		11/13/2015		4,261		6			6		4,267	4,267			
8200720423	MIAMI	FL		07/14/2023		1,467		306			306		1,774	1,774			
303618942	Corona	CA		07/14/2023		9,182		969			969		10,151	10,151			
6601746420	CAREFREE	AZ		04/10/2023		3,059		570			570		3,629	3,629			
401037050	NEW YORK	NY		11/13/2025		2,342		(5)			(5)		2,337	2,337			
6600011008	JACKSONVILLE	FL		04/10/2023		439		157			157		597	597			
302950485	OCALA	FL		07/14/2023		2,130		235			235		2,366	2,366			
303254491	Coto de Caza	CA		07/14/2023		14,987		1,816			1,816		16,803	16,803			
6601697060	LAFAYETTE	CA		04/10/2023		5,509		891			891		6,400	6,400			
302747528	Studio City	CA		07/14/2023		11,014		2,355			2,355		13,368	13,368			
6601708420	BOTHELL	WA		07/14/2023		4,915		1,106			1,106		6,022	6,022			
6601698779	AUSTIN	TX		07/14/2023		2,820		481			481		3,301	3,301			
302949401	PHOENIX	AZ		07/14/2023		4,146		460			460		4,606	4,606			
401073398	VIRGINIA BEACH	VA		03/26/2026				(6)			(6)		866	866			
504895165	MIAMI	FL		07/14/2023		888		106			106		994	994			
6602679877	MILTON	MA		04/10/2023		4,762		776			776		5,538	5,538			
EB1540094368	INDIALANTIC	FL		08/19/2016		4,917		(52)			(52)		4,865	4,865			
401045307	MANTECA	CA		11/13/2025		1,719		3			3		1,722	1,722			
PEB1540094504	PALM HARBOR	FL		11/18/2016		5,873		(134)			(134)		5,739	5,739			
6601286021	SCHERERVILLE	IN		04/10/2023		1,664		65			65		1,729	1,729			
124784427	LAFAYETTE	CA		07/14/2023		34,177		905			905		35,082	35,082			
6601488429	NEEDHAM	MA		04/10/2023		7,959		468			468		8,427	8,427			
6602689652	SEAL BEACH	CA		04/10/2023		4,445		829			829		5,274	5,274			
6602676618	SEATTLE	WA		07/14/2023		4,143		908			908		5,051	5,051			
6601808667	ROCKVILLE	MD		07/14/2023		5,647		1,079			1,079		6,727	6,727			
PEB1354016435	JERSEY CITY	NJ		06/13/2017		5,889		(15)			(15)		5,874	5,874			
303057975	WALNUT	CA		07/14/2023		7,542		892			892		8,434	8,434			
8200460413	PALM BEACH GARDENS	FL		07/14/2023		1,386		312			312		1,698	1,698			
125090766	NEW YORK	NY		07/14/2023		9,027		606			606		9,633	9,633			
6601697862	CONCORD	MA		04/10/2023		4,178		603			603		4,781	4,781			
8201540766	FORT LAUDERDALE	FL		07/14/2023		2,243		533			533		2,777	2,777			
302848059	SANTA CLARA	CA		07/14/2023		5,670		668			668		6,338	6,338			
124883096	GARRISON	NY		07/14/2023		25,364		1,219			1,219		26,583	26,583			
6600675729	JACKSONVILLE	FL		04/10/2023		333		171			171		505	505			
409045352	EAST HAMPTON	NY		05/28/2026				(6)			(6)		2,098	2,098			
6602695907	ANDOVER	MA		04/10/2023		5,674		1,022			1,022		6,696	6,696			
6600842378	PROVIDENCE	RI		07/14/2023		10,249		896			896		11,144	11,144			
409017332	WESTERN SPRINGS	IL		11/18/2025		935		(26)			(26)		908	908			
302616024	Saratoga	CA		07/14/2023		8,198		1,845			1,845		10,042	10,042			
320104	ORANGE	CA		07/14/2023		1,236		81			81		1,317	1,317			
303259524	SANTA BARBARA	CA		07/14/2023		16,240		1,860			1,860		18,100	18,100			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601469049	ATLANTIC BEACH	FL		04/10/2023		403		232			232		635	635			
302830199	Anacortes	WA		07/14/2023		16,914		1,959			1,959		18,873	18,873			
6600876384	HONOLULU	HI		07/14/2023		2,377		382			382		2,759	2,759			
6601472928	WAKE FOREST	NC		07/14/2023		8,276		627			627		8,903	8,903			
6600850694	FORT LAUDERDALE	FL		04/10/2023		9,533		1,479			1,479		11,012	11,012			
6602698620	EL DORADO HILLS	CA		04/10/2023		4,590		856			856		5,446	5,446			
6601684233	STAMFORD	CT		07/14/2023		27,099		577			577		27,676	27,676			
6602689637	TRABUCO CANYON	CA		04/10/2023		5,016		905			905		5,921	5,921			
6601487546	SAINT JAMES	NY		04/10/2023		18,159		1,000			1,000		19,160	19,160			
8199345129	TARPON SPRINGS	FL		07/14/2023		4,391		942			942		5,333	5,333			
6601709220	SAN JOSE	CA		04/10/2023		4,710		848			848		5,557	5,557			
6602676923	CHICAGO	IL		04/10/2023		4,999		930			930		5,930	5,930			
6602671650	REDDING	CA		04/10/2023		15,291		1,081			1,081		16,372	16,372			
6601687137	NEW YORK	NY		04/10/2023		10,189		1,259			1,259		11,448	11,448			
6602677400	CORNELIUS	NC		07/14/2023		3,387		745			745		4,132	4,132			
302949652	HOUSTON	TX		07/14/2023		4,054		450			450		4,503	4,503			
303105481	CARPINTERIA	CA		07/14/2023		11,633		1,352			1,352		12,984	12,984			
PEB1028559327	MOORPARK	CA		11/17/2017		2,586		(30)			(30)		2,555	2,555			
FR125716923	NEWTON	MA		11/18/2016		5,395		18			18		5,413	5,413			
PH7135399710	SUMMIT	NJ		01/15/2016		4,810		(1)			(1)		4,809	4,809			
6602680768	LIBERTYVILLE	IL		04/10/2023		6,594		1,074			1,074		7,668	7,668			
6602685700	FAIRFIELD	CT		07/14/2023		3,131		588			588		3,719	3,719			
6601685131	NEWBURGH	NY		04/10/2023		11,611		279			279		11,890	11,890			
302949789	ATLANTA	GA		07/14/2023		2,527		287			287		2,814	2,814			
6601000745	FREDERICK	MD		07/14/2023		7,111		262			262		7,373	7,373			
6602686492	WASHINGTON	DC		04/10/2023		6,840		1,271			1,271		8,111	8,111			
6602705441	SPRING HILL	TN		04/10/2023		3,044		434			434		3,478	3,478			
6601469072	ATLANTIC BEACH	FL		04/10/2023		452		261			261		713	713			
6601683284	BROOKVILLE	NY		04/10/2023		17,332		193			193		17,526	17,526			
6602676881	SAN FRANCISCO	CA		04/10/2023		6,803		1,350			1,350		8,152	8,152			
6602693803	MURRIETA	CA		04/10/2023		5,541		928			928		6,469	6,469			
6602677723	CARPINTERIA	CA		04/10/2023		5,714		1,098			1,098		6,812	6,812			
6601491902	WASHINGTON	DC		04/10/2023		11,307		705			705		12,012	12,012			
6602681782	DENVER	CO		07/14/2023		5,018		1,012			1,012		6,030	6,030			
6602698869	BLUFFDALE	UT		07/14/2023		3,241		621			621		3,863	3,863			
6601678086	SOUTHPORT	CT		07/14/2023		4,025		604			604		4,629	4,629			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		4,372		(8)			(8)		4,364	4,364			
6602704477	WESTON	FL		04/10/2023		3,489		551			551		4,040	4,040			
303058230	CARRBORO	NC		07/14/2023		4,605		504			504		5,109	5,109			
6601486894	CHINO HILLS	CA		04/10/2023		7,783		438			438		8,221	8,221			
6602688647	TOMS RIVER	NJ		07/14/2023		1,514		283			283		1,797	1,797			
PEB1540095405	SUGAR LAND	TX		11/17/2017		3,879		(17)			(17)		3,861	3,861			
505423164	POMPANO BEACH	FL		07/14/2023		910		132			132		1,043	1,043			
6600850868	PLANO	TX		07/14/2023		13,207		1,243			1,243		14,450	14,450			
1311078689	Fair Oaks	CA		07/14/2023		7,756		532			532		8,288	8,288			
6602704410	SAMMAMISH	WA		07/14/2023		9,019		1,681			1,681		10,700	10,700			
PEB1596053737	PINECREST	FL		11/18/2016		4,341		(77)			(77)		4,264	4,264			
6601225094	JACKSONVILLE	FL		04/10/2023		499		199			199		698	698			
302736338	DENVER	CO		07/14/2023		5,037		1,103			1,103		6,141	6,141			
6602681527	PLEASANTON	CA		04/10/2023		6,024		1,014			1,014		7,038	7,038			
6600851197	NASHVILLE	TN		04/10/2023		5,613		882			882		6,495	6,495			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602700509	SAN FRANCISCO	CA		04/10/2023		4,737		798			798		5,536	5,536			
409009388	LIVERMORE	CA		05/19/2025		4,042		18			18		4,060	4,060			
6602688928	LOS ANGELES	CA		04/10/2023		12,026		2,239			2,239		14,265	14,265			
6602680941	SANFORD	FL		04/10/2023		4,993		840			840		5,833	5,833			
6600931221	SANTA ROSA	CA		04/10/2023		13,153		951			951		14,104	14,104			
6601741967	LAKE ARROWHEAD	CA		04/10/2023		8,702		1,494			1,494		10,197	10,197			
1409087362	Burbank	CA		07/14/2023		10,135		751			751		10,886	10,886			
125062510	NAPLES	FL		07/14/2023		543		276			276		819	819			
409009319	ESTACADA	OR		05/19/2025		2,192		(53)			(53)		2,139	2,139			
6602696707	CHICAGO	IL		04/10/2023		3,547		618			618		4,165	4,165			
302780324	CHINO HILLS	CA		07/14/2023		2,912		607			607		3,519	3,519			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		3,607		(13)			(13)		3,594	3,594			
6601692780	BATON ROUGE	LA		07/14/2023		3,029		581			581		3,610	3,610			
409016893	GRANITE BAY	CA		11/18/2025		6,577		(185)			(185)		6,392	6,392			
6602674506	DEDHAM	MA		04/10/2023		4,148		747			747		4,895	4,895			
6602673474	SAN FRANCISCO	CA		04/10/2023		5,411		1,037			1,037		6,449	6,449			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		21,101		118			118		21,220	21,220			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		3,807		(25)			(25)		3,783	3,783			
6602677558	CASTLE ROCK	WA		07/14/2023		4,105		974			974		5,079	5,079			
6600849332	SCOTTSDALE	AZ		04/10/2023		3,001		470			470		3,471	3,471			
6602700129	CHANDLER	AZ		04/10/2023		2,911		490			490		3,401	3,401			
8203209676	ROYAL PLM BCH	FL		07/14/2023		329		46			46		375	375			
6601742718	SEA ISLAND	GA		07/14/2023		6,279		1,348			1,348		7,627	7,627			
6601678755	BELLEVUE	WA		07/14/2023		9,769		374			374		10,144	10,144			
6602677681	PENNGROVE	CA		04/10/2023		4,922		914			914		5,836	5,836			
6601728840	FORT WORTH	TX		07/14/2023		2,814		553			553		3,367	3,367			
6602680750	DENVER	CO		07/14/2023		4,315		921			921		5,236	5,236			
8024066850	SUNRISE	FL		07/14/2023		1,085		182			182		1,267	1,267			
6601696609	BERWYN	PA		07/14/2023		2,922		586			586		3,508	3,508			
EB1784004040	CORTE MADERA	CA		08/17/2016		4,615		(20)			(20)		4,596	4,596			
302780297	TYRONE	GA		07/14/2023		22,995		2,371			2,371		25,366	25,366			
6602699750	BRASELTON	GA		07/14/2023		3,109		670			670		3,778	3,778			
6600040684	BOTHELL	WA		07/14/2023		5,300		1,066			1,066		6,367	6,367			
6601204826	JACKSONVILLE	FL		04/10/2023		982		366			366		1,347	1,347			
6602693167	CLAREMONT	CA		04/10/2023		15,971		1,348			1,348		17,318	17,318			
409009358	PROVO	UT		05/19/2025		2,343		(43)			(43)		2,300	2,300			
303058060	Hutto	TX		07/14/2023		3,906		402			402		4,308	4,308			
7002372187	JACKSONVILLE	FL		07/14/2023		309		46			46		356	356			
6602683903	DENVER	CO		07/14/2023		3,591		706			706		4,297	4,297			
303057516	HAWORTH	NJ		07/14/2023		6,371		721			721		7,092	7,092			
6600064643	NASHVILLE	TN		04/10/2023		5,886		893			893		6,779	6,779			
0713000	Alexandria	VA		02/17/2015		208,746							208,746	208,746			
6601719914	KENT	WA		07/14/2023		8,147		856			856		9,003	9,003			
409016595	FAIRFAX STATION	VA		11/18/2025		2,278		(67)			(67)		2,211	2,211			
6601482893	VIENNA	VA		04/10/2023		12,818		573			573		13,391	13,391			
6601723031	SAN BRUNO	CA		04/10/2023		9,361		1,489			1,489		10,849	10,849			
6602693712	NAPLES	FL		04/10/2023		10,701		944			944		11,644	11,644			
6601679902	DENVER	CO		07/14/2023		12,610		123			123		12,733	12,733			
6600839713	ALPINE	UT		07/14/2023		4,287		668			668		4,955	4,955			
8199520196	PLANTATION	FL		07/14/2023		1,208		286			286		1,494	1,494			
105856892	HADDONFIELD	NJ		04/17/2026				7			7		620	620			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8201833883	POMPANO BEACH	FL		07/14/2023		747		111			111		859	859			
6601735365	CAVE CREEK	AZ		04/10/2023		12,030		1,835			1,835		13,865	13,865			
6600777921	BROOKLYN	NY		04/10/2023		3,251		366			366		3,617	3,617			
8198793188	HIALEAH	FL		07/14/2023		1,847		395			395		2,243	2,243			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		6,304		(36)			(36)		6,268	6,268			
6602680479	DOUBLE OAK	TX		07/14/2023		2,722		508			508		3,229	3,229			
6602688472	SANTA CLARITA	CA		04/10/2023		6,274		893			893		7,168	7,168			
409013723	ANTHEM	AZ		07/14/2025		6,749		(44)			(44)		6,705	6,705			
302949299	Orlando	FL		07/14/2023		2,876		322			322		3,198	3,198			
302950642	San Jose	CA		07/14/2023		3,366		374			374		3,740	3,740			
302938608	Sacramento	CA		07/14/2023		21,128		2,399			2,399		23,527	23,527			
303006386	PARKER	CO		07/14/2023		60,050		6,599			6,599		66,648	66,648			
6601383653	SANTA ISABEL	PR		04/10/2023		1,012		27			27		1,039	1,039			
302657938	MORRO BAY	CA		07/14/2023		8,023		1,631			1,631		9,654	9,654			
6602696442	ALAMEDA	CA		04/10/2023		4,557		767			767		5,324	5,324			
302615429	NEVADA CITY	CA		07/14/2023		3,524		753			753		4,277	4,277			
6601811471	ENGLEWOOD	CO		07/14/2023		3,830		746			746		4,576	4,576			
6600679333	JACKSONVILLE	FL		04/10/2023		599		316			316		915	915			
6601204743	JACKSONVILLE	FL		04/10/2023		415		170			170		585	585			
6602679109	CLYDE HILL	WA		07/14/2023		7,201		1,453			1,453		8,654	8,654			
EB1596051978	SEATTLE	WA		12/18/2015		5,621		(58)			(58)		5,563	5,563			
6601727958	OWASSO	OK		04/10/2023		4,633		806			806		5,438	5,438			
6602684604	SOUTHAMPTON	NY		04/10/2023		5,958		971			971		6,928	6,928			
6601749911	SANTA FE	NM		04/10/2023		12,545		1,079			1,079		13,624	13,624			
6601486381	BEACHWOOD	OH		07/14/2023		9,157		764			764		9,921	9,921			
1504209113	Los Angeles	CA		07/14/2023		12,957		976			976		13,933	13,933			
401065182	COVINA	CA		03/26/2026				(12)			(12)		540	540			
6602679083	LAGUNA BEACH	CA		04/10/2023		5,042		739			739		5,781	5,781			
6602676394	MANHASSET	NY		04/10/2023		4,649		894			894		5,543	5,543			
6602674571	SAN DIEGO	CA		04/10/2023		4,488		863			863		5,350	5,350			
302950431	Kyle	TX		07/14/2023		3,765		445			445		4,210	4,210			
6602687946	BEND	OR		07/14/2023		4,666		776			776		5,441	5,441			
302700746	ArUngton	VA		07/14/2023		7,323		1,604			1,604		8,927	8,927			
6601745620	LOS ANGELES	CA		04/10/2023		6,106		1,028			1,028		7,134	7,134			
6602671353	MCKINNEY	TX		07/14/2023		2,116		180			180		2,296	2,296			
6601682153	NEW YORK	NY		04/10/2023		22,913		295			295		23,207	23,207			
409013715	LITTLETON	CO		07/14/2025		3,650		(24)			(24)		3,626	3,626			
6601827220	RENO	NV		04/10/2023		5,665		892			892		6,557	6,557			
6601744326	MOUNT PLEASANT	SC		07/14/2023		2,965		572			572		3,536	3,536			
8195202563	PEMBROKE PNES	FL		07/14/2023		1,064		264			264		1,328	1,328			
6600935289	FRESNO	CA		04/10/2023		13,234		1,022			1,022		14,256	14,256			
105839699	VIRGINIA BEACH	VA		03/26/2026				(28)			(28)		1,271	1,271			
303057945	COLORADO SPRINGS	CO		07/14/2023		3,509		415			415		3,925	3,925			
6602684075	BENICIA	CA		04/10/2023		4,614		860			860		5,473	5,473			
6601477687	MAUMELLE	AR		07/14/2023		8,875		825			825		9,700	9,700			
6601673772	MARCO ISLAND	FL		04/10/2023		21,397		1,197			1,197		22,595	22,595			
6600676982	JACKSONVILLE	FL		04/10/2023		557		271			271		827	827			
6600871336	FEDERAL WAY	WA		07/14/2023		1,161		210			210		1,371	1,371			
6601712588	TRUMBULL	CT		07/14/2023		10,093		1,204			1,204		11,297	11,297			
6602680388	SAN DIEGO	CA		04/10/2023		3,043		530			530		3,574	3,574			
303180647	Alamo	CA		07/14/2023		17,230		2,089			2,089		19,319	19,319			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
303057987	SAN YSIDRO	CA		07/14/2023		13,081		1,450			1,450		14,531	14,531			
6601486696	CARMICHAEL	CA		04/10/2023		8,605		470			470		9,075	9,075			
6601719625	DRIFTWOOD	TX		07/14/2023		5,869		1,184			1,184		7,053	7,053			
303143812	WALL TOWNSHIP	NJ		07/14/2023		12,349		1,410			1,410		13,758	13,758			
6602699826	WAXHAW	NC		07/14/2023		3,386		708			708		4,094	4,094			
8017224399	HOLLYWOOD	FL		07/14/2023		1,256		204			204		1,460	1,460			
6602701283	NICHOLASVILLE	KY		04/10/2023		4,093		729			729		4,821	4,821			
302925890	Hilton Head Island	SC		07/14/2023		17,652		2,112			2,112		19,764	19,764			
302812636	SIMI VALLEY	CA		07/14/2023		17,927		2,068			2,068		19,995	19,995			
PEB1567001879	FORT COLLINS	CO		11/18/2016		5,141		(43)			(43)		5,098	5,098			
8201648358	DEERFIELD BEACH	FL		07/14/2023		1,054		198			198		1,252	1,252			
6602699560	NICHOLASVILLE	KY		04/10/2023		3,715		626			626		4,341	4,341			
401073441	MAHWAH	NJ		03/26/2026				(4)			(4)		646	646			
6602682335	CLE ELUM	WA		07/14/2023		3,093		642			642		3,736	3,736			
8199386218	FORT MYERS	FL		07/14/2023		2,014		489			489		2,504	2,504			
8199348594	LEHIGH ACRES	FL		07/14/2023		1,363		306			306		1,669	1,669			
303232606	BELLAIRE	TX		07/14/2023		9,364		1,120			1,120		10,484	10,484			
6600676586	JACKSONVILLE	FL		04/10/2023		515		271			271		786	786			
6601734137	BOSTON	MA		04/10/2023		4,847		901			901		5,748	5,748			
EB1223010671	COCOA BEACH	FL		12/18/2015		7,447		(36)			(36)		7,412	7,412			
302830981	FRIDAY HARBOR	WA		07/14/2023		12,852		1,506			1,506		14,358	14,358			
6600921495	MAMMOTH LAKES	CA		04/10/2023		2,527		285			285		2,812	2,812			
6602688035	AUSTIN	TX		07/14/2023		3,067		557			557		3,623	3,623			
409028938	BOULDER	CO		12/19/2025		3,787		(21)			(21)		3,766	3,766			
6601724864	SAN JOSE	CA		04/10/2023		3,963		714			714		4,677	4,677			
6600468224	SAN RAFAEL	CA		04/10/2023		20,362		681			681		21,042	21,042			
6601817130	HIGHLANDS RANCH	CO		07/14/2023		3,560		780			780		4,339	4,339			
6601753533	CYPRESS	TX		07/14/2023		10,363		1,175			1,175		11,537	11,537			
6602700970	DANVILLE	CA		04/10/2023		5,554		969			969		6,523	6,523			
6601699330	LAKESIDE	MT		04/10/2023		3,181		466			466		3,647	3,647			
8009999862	HOLLYWOOD	FL		07/14/2023		1,613		315			315		1,928	1,928			
302719398	LOS ANGELES	CA		07/14/2023		7,021		1,422			1,422		8,444	8,444			
6602686450	SAN JOSE	CA		04/10/2023		4,362		811			811		5,173	5,173			
6602674514	MORGAN HILL	CA		04/10/2023		6,448		1,237			1,237		7,684	7,684			
409025399	DANVILLE	CA		12/19/2025		4,478		(25)			(25)		4,453	4,453			
6601704981	TUCSON	AZ		04/10/2023		9,061		775			775		9,837	9,837			
302618352	Los Angeles	CA		07/14/2023		9,214		1,903			1,903		11,117	11,117			
303057988	SAN YSIDRO	CA		07/14/2023		7,498		831			831		8,329	8,329			
6601683243	LIVINGSTON	NJ		07/14/2023		17,849		461			461		18,310	18,310			
6601826032	OAKLAND	CA		04/10/2023		3,268		589			589		3,857	3,857			
PEB1541042447	TOMS RIVER	NJ		01/11/2018		5,185		(26)			(26)		5,158	5,158			
8000779346	Jacksonville	FL		07/14/2023		569		114			114		683	683			
6602701937	LAGUNA BEACH	CA		04/10/2023		4,261		768			768		5,029	5,029			
6602696186	ROSLYN	NY		04/10/2023		5,619		1,013			1,013		6,633	6,633			
302805708	Bend	OR		07/14/2023		11,036		1,333			1,333		12,369	12,369			
6601704676	RIVIERA BEACH	FL		04/10/2023		3,284		611			611		3,895	3,895			
6602674209	SAN JOSE	CA		04/10/2023		6,410		1,272			1,272		7,682	7,682			
302949020	CLARKSBURG	MD		07/14/2023		3,177		359			359		3,536	3,536			
2110155621	Haddonfield	NJ		07/14/2023		8,053		1,023			1,023		9,076	9,076			
6602710987	PISGAH FOREST	NC		07/14/2023		2,805		470			470		3,275	3,275			
6600786971	HOLLIS	NY		04/10/2023		3,911		501			501		4,412	4,412			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601823369	LITTLETON	CO		07/14/2023		13,853		1,402			1,402		15,255	15,255			
6601483750	MYRTLE BEACH	SC		07/14/2023		21,746		997			997		22,743	22,743			
6601712950	SCOTTSDALE	AZ		04/10/2023		3,503		552			552		4,055	4,055			
6601481374	NEW YORK	NY		04/10/2023		6,277		193			193		6,470	6,470			
6601689554	PLEASANTON	CA		04/10/2023		1,924		311			311		2,235	2,235			
6602711001	CARMEL VALLEY	CA		04/10/2023		5,777		914			914		6,690	6,690			
6600938770	STATEN ISLAND	NY		04/10/2023		329		50			50		379	379			
6602694009	WILMINGTON	NC		07/14/2023		9,559		1,157			1,157		10,716	10,716			
6600011990	JACKSONVILLE	FL		04/10/2023		531		125			125		657	657			
302950597	SALT LAKE CITY	UT		07/14/2023		5,924		682			682		6,606	6,606			
6601383455	NAPLES	FL		04/10/2023		333		53			53		386	386			
6602673920	SAN DIEGO	CA		04/10/2023		5,740		1,103			1,103		6,843	6,843			
6602693795	BALTIMORE	MD		07/14/2023		2,590		255			255		2,846	2,846			
6601820209	SANTA CLARA	CA		04/10/2023		3,186		501			501		3,687	3,687			
302950471	Little Elm	TX		07/14/2023		3,556		402			402		3,957	3,957			
PH7119108293	LAKE BLUFF	IL		01/29/2015		5,309		(25)			(25)		5,284	5,284			
6601031096	SAN FRANCISCO	CA		04/10/2023		3,831		549			549		4,381	4,381			
6601710046	CHEVY CHASE	MD		07/14/2023		9,684		2,008			2,008		11,692	11,692			
6602700269	ATLANTA	GA		07/14/2023		3,957		805			805		4,762	4,762			
505405588	CAPE CORAL	FL		07/14/2023		1,647		327			327		1,974	1,974			
6600010588	CHARLOTTE	NC		07/14/2023		63		10			10		73	73			
303057692	SPRINGVILLE	UT		07/14/2023		3,831		425			425		4,256	4,256			
6601713206	ARLINGTON	VA		04/10/2023		10,709		919			919		11,628	11,628			
302708840	Woodbury	MN		07/14/2023		3,897		811			811		4,708	4,708			
6601698209	SPRINGFIELD	VA		04/10/2023		4,309		623			623		4,933	4,933			
6600848441	PACIFICA	CA		04/10/2023		7,334		1,113			1,113		8,447	8,447			
302725820	Medina	WA		07/14/2023		18,368		2,123			2,123		20,490	20,490			
6602676584	KENSINGTON	CA		04/10/2023		13,861		1,254			1,254		15,115	15,115			
6600521774	LONGWOOD	FL		04/10/2023		3,762		408			408		4,170	4,170			
302774597	Wilmette	IL		07/14/2023		16,092		1,409			1,409		17,501	17,501			
409018433	FALLS CHURCH	VA		11/18/2025		3,488		(43)			(43)		3,445	3,445			
6600979170	BROOKLYN	NY		04/10/2023		9,888		693			693		10,581	10,581			
6601477372	GREAT FALLS	VA		04/10/2023		13,503		870			870		14,373	14,373			
6602710946	SEVERNA PARK	MD		07/14/2023		2,992		500			500		3,492	3,492			
6601029074	SAN FRANCISCO	CA		04/10/2023		3,506		465			465		3,971	3,971			
504695446	NAPLES	FL		07/14/2023		999		143			143		1,142	1,142			
303126996	Arlington	VA		07/14/2023		17,711		2,151			2,151		19,862	19,862			
6601050096	DALY CITY	CA		04/10/2023		1,679		216			216		1,895	1,895			
6602682707	ALTADENA	CA		04/10/2023		4,580		771			771		5,351	5,351			
6602682053	NAMPA	ID		04/10/2023		2,632		442			442		3,074	3,074			
8202134768	MIAMI	FL		07/14/2023		1,622		241			241		1,863	1,863			
6602678234	WASHINGTON	DC		04/10/2023		5,017		934			934		5,952	5,952			
504894438	MIAMI	FL		07/14/2023		266		34			34		300	300			
6602690411	PARK CITY	UT		07/14/2023		7,160		1,446			1,446		8,606	8,606			
303022961	Albuquerque	NM		07/14/2023		9,492		1,082			1,082		10,573	10,573			
6602683911	HILLSBORO	OR		07/14/2023		6,725		1,202			1,202		7,927	7,927			
6601480285	VIRGINIA BEACH	VA		04/10/2023		13,910		720			720		14,630	14,630			
6600934704	BOW	WA		07/14/2023		5,797		1,077			1,077		6,875	6,875			
6602705243	DENVER	CO		07/14/2023		3,396		634			634		4,030	4,030			
6601819607	WATSONVILLE	CA		04/10/2023		10,175		846			846		11,021	11,021			
6600848995	CHICAGO	IL		04/10/2023		3,372		529			529		3,902	3,902			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
303097214	MARIETTA	GA		07/14/2023		9,588		1,138			1,138		10,727	10,727			
1150695918	MASCOUTAH	IL		07/14/2023		1,772		149			149		1,921	1,921			
6601741769	REMSENBURG	NY		04/10/2023		3,706		668			668		4,374	4,374			
124844353	BROOKLYN	NY		07/14/2023		20,450		781			781		21,230	21,230			
6601745463	BOCA RATON	FL		04/10/2023		3,464		582			582		4,046	4,046			
6600679028	JACKSONVILLE	FL		04/10/2023		573		258			258		831	831			
6602682012	SAN FRANCISCO	CA		04/10/2023		5,689		991			991		6,679	6,679			
6601204768	JACKSONVILLE	FL		04/10/2023		383		139			139		522	522			
6602685726	CORAL GABLES	FL		04/10/2023		10,838		1,824			1,824		12,662	12,662			
6601492223	VANCOUVER	WA		07/14/2023		2,595		105			105		2,700	2,700			
6601225425	JACKSONVILLE	FL		04/10/2023		478		203			203		681	681			
6602681014	GRAND JUNCTION	CO		07/14/2023		5,245		977			977		6,221	6,221			
6601703611	TUSCALOOSA	AL		07/14/2023		4,791		941			941		5,732	5,732			
6602673862	LOS ANGELES	CA		04/10/2023		7,612		1,510			1,510		9,122	9,122			
6600011529	JACKSONVILLE	FL		04/10/2023		439		85			85		524	524			
6601737957	BLOOMFLD HLS	MI		04/10/2023		24,042		1,406			1,406		25,448	25,448			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		4,380		4			4		4,385	4,385			
6601693101	SAN ANSELMO	CA		04/10/2023		5,377		788			788		6,165	6,165			
6601729830	LLOYD HARBOR	NY		04/10/2023		8,668		746			746		9,414	9,414			
303106701	Charlottesville	VA		07/14/2023		9,707		1,090			1,090		10,798	10,798			
6601698217	BROOKLYN	NY		04/10/2023		6,847		975			975		7,821	7,821			
6601203182	JACKSONVILLE	FL		04/10/2023		536		121			121		657	657			
6602687912	LAKEWOOD	CO		07/14/2023		5,205		1,024			1,024		6,229	6,229			
6602677046	SULLIVANS ISLAND	SC		07/14/2023		6,095		1,358			1,358		7,453	7,453			
PEB1367015141	SAN DIEGO	CA		11/18/2016		4,595		29			29		4,624	4,624			
6602702612	GREAT NECK	NY		04/10/2023		4,804		867			867		5,671	5,671			
6602673730	CUPERTINO	CA		04/10/2023		5,734		1,137			1,137		6,871	6,871			
6602698984	AUSTIN	TX		07/14/2023		4,416		825			825		5,240	5,240			
6600675836	JACKSONVILLE	FL		04/10/2023		551		283			283		834	834			
6602677939	ARLINGTON	VA		04/10/2023		7,161		1,409			1,409		8,570	8,570			
8023076300	JACKSONVILLE	FL		07/14/2023		808		128			128		936	936			
6602694546	SPRING BRANCH	TX		07/14/2023		3,489		745			745		4,234	4,234			
6601819888	CARLSBAD	CA		04/10/2023		7,780		648			648		8,428	8,428			
302727554	CORONA	CA		07/14/2023		10,082		1,209			1,209		11,291	11,291			
6600793027	NEWPORT NEWS	VA		04/10/2023		28,036		3,486			3,486		31,521	31,521			
6601749010	NEW YORK	NY		04/10/2023		3,461		644			644		4,105	4,105			
PEB1785005793	REDWOOD CITY	CA		03/21/2018		4,022		97			97		4,118	4,118			
6602674969	BRIDGEPORT	WV		07/14/2023		4,990		1,159			1,159		6,149	6,149			
105850115	RUIDOSO	NM		03/26/2026				(16)			(16)		483	483			
6602696764	LARCHMONT	NY		04/10/2023		5,631		982			982		6,613	6,613			
401041916	WEEHAWKEN	NJ		11/13/2025		982		(6)			(6)		976	976			
6602701002	MOUNTAIN HOUSE	CA		04/10/2023		5,133		943			943		6,076	6,076			
6600990375	RANCHO SANTA FE	CA		04/10/2023		3,603		565			565		4,169	4,169			
6600067687	JACKSONVILLE	FL		04/10/2023		3,007		464			464		3,472	3,472			
302723994	SOUTH JORDAN	UT		07/14/2023		3,117		342			342		3,459	3,459			
6602711084	GAINESVILLE	GA		07/14/2023		5,496		1,006			1,006		6,502	6,502			
303118863	Huntington Beach	CA		07/14/2023		13,720		1,663			1,663		15,383	15,383			
6601725952	PISMO BEACH	CA		04/10/2023		4,811		895			895		5,706	5,706			
409009375	MISSION VIEJO	CA		05/19/2025		4,979		(91)			(91)		4,888	4,888			
6602698331	PETALUMA	CA		04/10/2023		6,581		1,108			1,108		7,688	7,688			
1610207957	Bothell	WA		07/14/2023		9,526		938			938		10,463	10,463			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600011958	JACKSONVILLE	FL		04/10/2023		799		100			100		899	899			
8027175022	PLANTATION	FL		07/14/2023		1,041		205			205		1,246	1,246			
6602682145	GILBERT	AZ		04/10/2023		3,084		519			519		3,603	3,603			
3399888772	Lehigh Acres	FL		07/14/2023		981		123			123		1,104	1,104			
6602701176	LAKEWOOD RCH	FL		04/10/2023		6,569		1,145			1,145		7,714	7,714			
3362203876	Clearwater	FL		07/14/2023		742		118			118		861	861			
6602673888	CUPERTINO	CA		04/10/2023		7,384		1,464			1,464		8,849	8,849			
6602686484	ALPINE MEADOWS	CA		04/10/2023		4,163		752			752		4,915	4,915			
6601040873	BURLINGAME	CA		04/10/2023		3,825		531			531		4,356	4,356			
6602691849	VALENCIA	CA		04/10/2023		2,200		189			189		2,389	2,389			
6602683895	ALAMEDA	CA		04/10/2023		4,489		779			779		5,268	5,268			
EB1352004398	HOBOKEN	NJ		06/24/2016		5,978		3			3		5,981	5,981			
6602688704	BERTHOUD	CO		07/14/2023		4,699		1,060			1,060		5,759	5,759			
6602693902	CAVE CREEK	AZ		04/10/2023		9,919		864			864		10,782	10,782			
6602685767	SAINT PETERSBURG	FL		04/10/2023		5,537		964			964		6,501	6,501			
6601675926	PARK CITY	UT		07/14/2023		3,447		596			596		4,043	4,043			
401068385	MIDLAND PARK	NJ		03/26/2026				(3)			(3)		1,020	1,020			
6602692912	NOVATO	CA		04/10/2023		6,436		547			547		6,984	6,984			
EB1787003346	DANVILLE	CA		06/24/2016		2,747		2			2		2,748	2,748			
6602675008	BEND	OR		07/14/2023		5,509		859			859		6,368	6,368			
6602678077	NEW CANAAN	CT		07/14/2023		5,983		1,315			1,315		7,299	7,299			
6601678029	NEWTON	MA		04/10/2023		11,321		376			376		11,697	11,697			
6602705318	BROKEN BOW	OK		04/10/2023		3,495		571			571		4,065	4,065			
6601697904	NEW YORK	NY		04/10/2023		3,592		519			519		4,112	4,112			
0853300	Novi	MI		03/14/2018		516,811							516,811	516,811			
6602676782	KAMUELA	HI		07/14/2023		4,799		1,057			1,057		5,856	5,856			
6600676024	JACKSONVILLE	FL		04/10/2023		722		360			360		1,082	1,082			
6602696434	VALLEY VILLAGE	CA		04/10/2023		6,818		1,188			1,188		8,006	8,006			
6601476721	SPRING BRANCH	TX		07/14/2023		12,368		1,044			1,044		13,412	13,412			
PEB1540095404	MOUNTAINSIDE	NJ		03/21/2018		5,576		51			51		5,627	5,627			
302710800	San Anselmo	CA		07/14/2023		5,278		1,187			1,187		6,465	6,465			
409016591	CHARLESTOWN	MA		11/18/2025		4,304		(53)			(53)		4,251	4,251			
0857000	Hopkins	MN		06/26/2018		265,740							265,740	265,740			
6601684167	EASTON	MD		07/14/2023		20,641		334			334		20,976	20,976			
6600732249	CASTLE PINES	CO		07/14/2023		3,258		564			564		3,823	3,823			
6602704774	RANCHO CUCAMONGA	CA		04/10/2023		5,890		961			961		6,851	6,851			
8000717261	WENTZVILLE	MO		07/14/2023		565		109			109		675	675			
6601681783	HOUSTON	TX		07/14/2023		13,185		303			303		13,489	13,489			
6601708974	PHOENIX	AZ		04/10/2023		2,980		501			501		3,481	3,481			
6601486860	JACKSON	WY		04/10/2023		17,872		1,035			1,035		18,907	18,907			
6602682269	SAN FRANCISCO	CA		04/10/2023		5,984		1,078			1,078		7,062	7,062			
409009112	MIDWAY	UT		07/14/2025		2,990		(42)			(42)		2,947	2,947			
6602683275	DAVIS	CA		04/10/2023		4,397		790			790		5,187	5,187			
6602678093	BEND	OR		07/14/2023		4,276		963			963		5,239	5,239			
401047000	BUCKEYE	AZ		11/13/2025		1,425		75			75		1,501	1,501			
6602674977	HUNTS POINT	WA		07/14/2023		10,231		2,363			2,363		12,594	12,594			
1501158254	Chantilly	VA		07/14/2023		10,311		872			872		11,183	11,183			
6602711357	RENO	NV		04/10/2023		4,789		658			658		5,448	5,448			
1508178512	Upper Nyack	NY		07/14/2023		14,746		1,302			1,302		16,048	16,048			
3364974851	Palm Harbor	FL		07/14/2023		541		102			102		643	643			
EB1784002358	EMERALD HILLS	CA		07/17/2015		5,390		(4)			(4)		5,386	5,386			

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6601808618	VIRGINIA BEACH	VA		04/10/2023		3,308		537			537		3,846	3,846			
401074194	MCKINNEY	TX		04/17/2026				11			11		413	413			
6602704899	KIRKLAND	WA		07/14/2023		5,384		1,183			1,183		6,568	6,568			
6602698802	FAIR OAKS	CA		04/10/2023		3,673		617			617		4,289	4,289			
6601729798	SANTA BARBARA	CA		04/10/2023		5,120		925			925		6,044	6,044			
401071974	SEATTLE	WA		04/17/2026				8			8		333	333			
302790521	SAN RAFAEL	CA		07/14/2023		8,478		938			938		9,416	9,416			
EB1351002305	EAST MEADOW	NY		07/30/2015		3,318		(8)			(8)		3,310	3,310			
105852998	SAN DIEGO	CA		04/17/2026				9			9		1,206	1,206			
6600790015	PAEONIAN SPRINGS	VA		04/10/2023		6,206		673			673		6,879	6,879			
6601673616	SAN FRANCISCO	CA		04/10/2023		13,297		838			838		14,135	14,135			
6601035816	SAN FRANCISCO	CA		04/10/2023		4,257		620			620		4,877	4,877			
8199411379	SUNRISE	FL		07/14/2023		1,417		318			318		1,735	1,735			
6602701259	AUSTIN	TX		07/14/2023		4,722		1,037			1,037		5,759	5,759			
6600677212	JACKSONVILLE	FL		04/10/2023		578		312			312		890	890			
6601823427	YARROW POINT	WA		07/14/2023		13,772		1,342			1,342		15,115	15,115			
6600533902	NAPLES	FL		04/10/2023		3,577		476			476		4,053	4,053			
6601483875	LIVERMORE	CA		04/10/2023		14,660		508			508		15,168	15,168			
6601819755	DUBLIN	CA		04/10/2023		4,801		805			805		5,607	5,607			
8204121710	JACKSONVILLE	FL		07/14/2023		889		96			96		984	984			
8197557073	NAPLES	FL		07/14/2023		1,124		266			266		1,390	1,390			
6602688696	MANHATTAN BEACH	CA		04/10/2023		6,122		1,031			1,031		7,153	7,153			
6600655507	OLD BRIDGE	NJ		07/14/2023		2,933		772			772		3,705	3,705			
303057387	MCKINNEY	TX		07/14/2023		3,962		460			460		4,422	4,422			
6602700988	LOS ANGELES	CA		04/10/2023		5,161		995			995		6,156	6,156			
6602686641	WABAN	MA		04/10/2023		10,704		946			946		11,650	11,650			
302551902	NEW YORK	NY		07/14/2023		7,480		1,683			1,683		9,163	9,163			
6601712117	EL CAJON	CA		04/10/2023		13,331		1,144			1,144		14,475	14,475			
302950174	BAKERSFIELD	CA		07/14/2023		5,290		598			598		5,888	5,888			
6602704709	LEESBURG	VA		04/10/2023		4,788		805			805		5,593	5,593			
6602686732	MILPITAS	CA		04/10/2023		6,066		1,129			1,129		7,195	7,195			
6600010554	ATLANTIC BEACH	FL		04/10/2023		417		75			75		492	492			
6602700228	ENCINO	CA		04/10/2023		9,863		1,721			1,721		11,584	11,584			
6601274233	HOLDEN BEACH	NC		07/14/2023		4,240		911			911		5,151	5,151			
6602689298	WINCHESTER	MA		04/10/2023		6,027		1,014			1,014		7,042	7,042			
2109034818	Austin	TX		07/14/2023		10,476		1,303			1,303		11,778	11,778			
6602695501	TARZANA	CA		04/10/2023		6,039		953			953		6,992	6,992			
EB1216003667	MIAMI	FL		12/16/2016		7,172		52			52		7,224	7,224			
6601678631	WOODINVILLE	WA		07/14/2023		10,263		857			857		11,119	11,119			
6600934563	GRASS VALLEY	CA		04/10/2023		5,495		833			833		6,328	6,328			
1310143887	Coopersburg	PA		07/14/2023		15,414		412			412		15,826	15,826			
6601728238	HOUSTON	TX		07/14/2023		4,706		901			901		5,607	5,607			
6602698893	WINDSOR	CA		04/10/2023		7,856		1,464			1,464		9,320	9,320			
6601693259	PALM DESERT	CA		04/10/2023		11,381		1,889			1,889		13,269	13,269			
6602692375	AVILA BEACH	CA		04/10/2023		7,635		641			641		8,276	8,276			
6601683425	GLENVIEW	IL		04/10/2023		13,236		366			366		13,603	13,603			
6602691898	HUMBLE	TX		07/14/2023		2,477		259			259		2,737	2,737			
6602695634	WINSTON SALEM	NC		07/14/2023		2,900		559			559		3,460	3,460			
6601812032	UNION CITY	CA		04/10/2023		4,150		720			720		4,870	4,870			
6600845355	JACKSONVILLE BEACH	FL		04/10/2023		3,377		529			529		3,906	3,906			
6602711621	EUGENE	OR		07/14/2023		5,059		892			892		5,951	5,951			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600674045	WASHINGTON	DC		04/10/2023		5,887		742			742		6,628	6,628			
6602682509	EVERSON	WA		07/14/2023		4,211		832			832		5,044	5,044			
6602679869	DALLAS	TX		07/14/2023		4,680		944			944		5,625	5,625			
6602692482	MENLO PARK	CA		04/10/2023		14,023		1,274			1,274		15,297	15,297			
6601687277	NEW YORK	NY		04/10/2023		2,697		253			253		2,950	2,950			
6601744839	SOUTHLAKE	TX		07/14/2023		12,851		1,360			1,360		14,211	14,211			
6600846734	DALLAS	TX		07/14/2023		3,558		635			635		4,193	4,193			
6601698928	AUSTIN	TX		07/14/2023		4,383		852			852		5,236	5,236			
409017804	LOUISVILLE	CO		11/18/2025		4,477		(93)			(93)		4,384	4,384			
6602673490	FORT LEE	NJ		07/14/2023		3,378		731			731		4,110	4,110			
302705450	LADERA RANCH	CA		07/14/2023		1,799		356			356		2,155	2,155			
6601698852	PARKER	CO		07/14/2023		3,305		646			646		3,951	3,951			
6601203257	JACKSONVILLE	FL		04/10/2023		479		118			118		598	598			
6602705672	MOUNT JULIET	TN		04/10/2023		3,753		613			613		4,366	4,366			
302695262	SAN DIEGO	CA		07/14/2023		9,548		1,990			1,990		11,538	11,538			
6600831959	HUNTS POINT	WA		07/14/2023		6,760		1,197			1,197		7,957	7,957			
6602695147	BATON ROUGE	LA		07/14/2023		3,843		781			781		4,623	4,623			
6602676568	WESTWOOD	MA		04/10/2023		10,772		948			948		11,720	11,720			
6601683979	SAINT LOUIS	MO		04/10/2023		4,713		12			12		4,725	4,725			
6601139089	TEMPE	AZ		04/10/2023		1,341		301			301		1,642	1,642			
1898093677	FLUSHING	NY		07/14/2023		1,174		87			87		1,261	1,261			
PEB1786003653	PALO ALTO	CA		11/18/2016		5,859		(49)			(49)		5,810	5,810			
6601754143	BROOKLYN	NY		04/10/2023		2,977		519			519		3,496	3,496			
6601687020	NEW YORK	NY		04/10/2023		11,741		1,194			1,194		12,934	12,934			
6602710631	SUN VALLEY	NV		04/10/2023		1,297		198			198		1,496	1,496			
3365404480	Palm Harbor	FL		07/14/2023		460		84			84		544	544			
6601686006	DARIEN	CT		07/14/2023		15,744		789			789		16,533	16,533			
6602704600	BEND	OR		07/14/2023		5,282		1,013			1,013		6,294	6,294			
303291493	MORGAN HILL	CA		07/14/2023		19,325		2,201			2,201		21,526	21,526			
6602704493	CHARLOTTESVILLE	VA		04/10/2023		3,470		585			585		4,055	4,055			
6601020040	SCOTTSDALE	AZ		04/10/2023		2,998		416			416		3,415	3,415			
6602701523	PORTLAND	OR		07/14/2023		4,173		800			800		4,973	4,973			
3380892745	SAINT PETERSBURG	FL		07/14/2023		585		100			100		685	685			
6602677459	DENVER	CO		07/14/2023		6,538		1,550			1,550		8,088	8,088			
6601681817	HOUSTON	TX		07/14/2023		14,487		326			326		14,813	14,813			
6602678283	PALOS VERDES ESTATES	CA		04/10/2023		4,828		929			929		5,757	5,757			
6601680645	CONCORD	MA		04/10/2023		14,952		210			210		15,162	15,162			
6601492298	OCONOMOWOC	WI		07/14/2023		12,462		1,152			1,152		13,614	13,614			
6602700681	SANTA ROSA	CA		04/10/2023		3,590		605			605		4,194	4,194			
6602705466	RIVERSIDE	CA		04/10/2023		4,928		728			728		5,655	5,655			
6602674480	PEORIA	AZ		04/10/2023		8,089		1,323			1,323		9,412	9,412			
6601819789	LOS ALTOS	CA		04/10/2023		28,446		2,369			2,369		30,816	30,816			
303058321	WEST HILLS	CA		07/14/2023		3,393		393			393		3,786	3,786			
6602676766	RAVENSDALE	WA		07/14/2023		6,037		1,323			1,323		7,360	7,360			
6601224402	JACKSONVILLE	FL		04/10/2023		393		187			187		580	580			
6602689546	SANTA BARBARA	CA		04/10/2023		5,638		947			947		6,585	6,585			
303057728	WESTLAKE VILLAGE	CA		07/14/2023		4,489		514			514		5,003	5,003			
302960837	Fairfield	CT		07/14/2023		17,422		2,000			2,000		19,422	19,422			
6601823534	NAPLES	FL		04/10/2023		12,398		1,948			1,948		14,347	14,347			
6600679002	JACKSONVILLE	FL		04/10/2023		456		252			252		708	708			
302789081	Simi Valley	CA		07/14/2023		3,788		437			437		4,225	4,225			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601673962	CAPE ELIZABETH	ME		07/14/2023		13,210		1,084			1,084		14,294	14,294			
6601472019	MILL VALLEY	CA		04/10/2023		18,240		875			875		19,115	19,115			
6602701358	SAN RAMON	CA		04/10/2023		6,831		1,274			1,274		8,105	8,105			
8195341122	JACKSONVILLE	FL		07/14/2023		619		607			607		1,225	1,225			
6601720847	FAYETTEVILLE	AR		07/14/2023		11,706		1,391			1,391		13,096	13,096			
303057676	SALINAS	CA		07/14/2023		3,385		384			384		3,769	3,769			
302851502	WEST BLOOMFIELD	MI		07/14/2023		13,541		1,573			1,573		15,114	15,114			
6602674159	EDEN PRAIRIE	MN		04/10/2023		6,000		1,152			1,152		7,151	7,151			
409025774	RANCHO PALOS VERDES	CA		12/19/2025		3,049		(43)			(43)		3,006	3,006			
8008268842	BOCA RATON	FL		07/14/2023		1,212		222			222		1,434	1,434			
303057716	RIDGEWOOD	NY		07/14/2023		12,284		1,367			1,367		13,652	13,652			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		3,330		(15)			(15)		3,315	3,315			
6602693159	OCEAN CITY	NJ		07/14/2023		20,779		2,257			2,257		23,036	23,036			
302981492	WESTON	FL		07/14/2023		14,388		1,669			1,669		16,057	16,057			
6601471136	JACKSONVILLE	FL		04/10/2023		524		300			300		824	824			
0695000	FORT WORTH	TX		04/08/2013		306,509							306,509	306,509			
PEB1784004521	SAN FRANCISCO	CA		11/18/2016		5,544		71			71		5,614	5,614			
303205628	Santa Rosa	CA		07/14/2023		10,611		1,291			1,291		11,902	11,902			
6602699990	AUSTIN	TX		07/14/2023		3,244		694			694		3,937	3,937			
0851000	Metuchen	NJ		12/29/2017		377,863							377,863	377,863			
6601686881	NEW YORK	NY		04/10/2023		12,491		521			521		13,012	13,012			
6602710466	VACAVILLE	CA		04/10/2023		1,322		151			151		1,473	1,473			
6601571802	MONSEY	NY		04/10/2023		8,036		1,120			1,120		9,156	9,156			
6601305458	JACKSONVILLE	FL		04/10/2023		627		327			327		954	954			
6601473314	BLOOMINGTON	IN		04/10/2023		8,571		478			478		9,049	9,049			
6601224386	JACKSONVILLE	FL		04/10/2023		410		201			201		612	612			
8028530797	MIAMI	FL		07/14/2023		882		196			196		1,078	1,078			
6602688076	BURLINGAME	CA		04/10/2023		10,265		1,975			1,975		12,239	12,239			
1404081541	Maple Plain	MN		07/14/2023		8,364		614			614		8,978	8,978			
409024623	EDWARDS	CO		12/19/2025		513,386		(2,825)			(2,825)		510,560	510,560			
1857826198	SAINT LOUIS	MO		07/14/2023		1,254		111			111		1,365	1,365			
6601693473	BRENTWOOD	TN		04/10/2023		3,766		551			551		4,317	4,317			
1506268372	Cypress	TX		07/14/2023		11,997		1,106			1,106		13,104	13,104			
6602711928	SAN FRANCISCO	CA		04/10/2023		5,965		974			974		6,939	6,939			
302949140	MCKINNEY	TX		07/14/2023		2,747		318			318		3,066	3,066			
302781842	ATLANTA	GA		07/14/2023		6,359		1,390			1,390		7,749	7,749			
6602690494	MARIETTA	GA		07/14/2023		4,128		911			911		5,039	5,039			
125026083	BROOKLYN	NY		07/14/2023		14,133		851			851		14,985	14,985			
6601693465	LOS ANGELES	CA		04/10/2023		3,489		547			547		4,036	4,036			
5512156539	N FT MYERS	FL		07/14/2023		773		377			377		1,150	1,150			
302778019	Los Angeles	CA		07/14/2023		22,941		2,699			2,699		25,640	25,640			
303057715	OCEANSIDE	CA		07/14/2023		3,330		387			387		3,717	3,717			
409012765	PURCELLVILLE	VA		07/14/2025		3,070		4			4		3,073	3,073			
105754637	NORTHPORT	AL		11/13/2025		849		(20)			(20)		829	829			
6601686139	MONROE	CT		07/14/2023		3,985		174			174		4,159	4,159			
6602711910	SAN FRANCISCO	CA		04/10/2023		2,867		394			394		3,262	3,262			
8022588460	TAMARAC	FL		07/14/2023		910		162			162		1,073	1,073			
EB1352003934	SETAUKET	NY		11/20/2015		3,365		(26)			(26)		3,339	3,339			
6602686849	MARIETTA	GA		07/14/2023		3,244		715			715		3,959	3,959			
6601713388	KEWADIN	MI		04/10/2023		3,416		308			308		3,724	3,724			
6601822965	PHOENIX	AZ		04/10/2023		16,213		978			978		17,192	17,192			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
302615411	Mendocino	CA		07/14/2023		3,705		834			834		4,539	4,539			
409015545	LA CANADA FLINTRIDGE	CA		09/22/2025		1,041,551		(19,667)			(19,667)		1,021,884	1,021,884			
6602688498	PORTLAND	OR		07/14/2023		2,854		610			610		3,464	3,464			
302723992	Fullerton	CA		07/14/2023		14,451		1,703			1,703		16,154	16,154			
6601677468	PLANO	TX		07/14/2023		10,523		830			830		11,353	11,353			
8195498832	ST. PETERSBURG	FL		07/14/2023		1,668		414			414		2,082	2,082			
8195761442	JACKSONVILLE	FL		07/14/2023		972		236			236		1,207	1,207			
302902170	NAPLES	FL		07/14/2023		13,874		1,566			1,566		15,440	15,440			
6601001693	CAMBRIDGE	MA		04/10/2023		2,763		404			404		3,167	3,167			
6602677822	SAN DIEGO	CA		04/10/2023		4,565		874			874		5,439	5,439			
8196750504	FORT MYERS	FL		07/14/2023		1,378		294			294		1,673	1,673			
PEB1541042324	BODEGA BAY	CA		11/17/2017		5,157		(122)			(122)		5,036	5,036			
6601827600	LIVERMORE	CA		04/10/2023		3,059		552			552		3,610	3,610			
409016525	AUSTIN	TX		09/22/2025		4,411		(111)			(111)		4,300	4,300			
6601680520	BROOKLYN	NY		04/10/2023		17,186		745			745		17,931	17,931			
EB1793001664	DARIEN	CT		12/16/2016		4,234		20			20		4,254	4,254			
0708407	Van Nuys	CA		10/16/2014		29,161							29,161	29,161			
PEB1541043016	NASHVILLE	TN		03/21/2018		14,030		121			121		14,151	14,151			
6602696814	UPTON	MA		04/10/2023		4,120		717			717		4,837	4,837			
6601720235	LOS GATOS	CA		04/10/2023		5,777		1,040			1,040		6,817	6,817			
6601696088	AUSTIN	TX		07/14/2023		16,105		1,463			1,463		17,568	17,568			
6601703926	SANTA FE	NM		04/10/2023		2,965		535			535		3,500	3,500			
6602692003	MORRISVILLE	NC		07/14/2023		1,862		222			222		2,084	2,084			
6601742221	PARK CITY	UT		07/14/2023		4,248		857			857		5,105	5,105			
6600059858	MOUNT PLEASANT	SC		07/14/2023		2,733		602			602		3,335	3,335			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		4,569		(15)			(15)		4,554	4,554			
303045441	PASADENA	CA		07/14/2023		41,177		4,992			4,992		46,169	46,169			
303206976	Soddy Daisy	TN		07/14/2023		16,376		1,909			1,909		18,285	18,285			
6602691955	CHATTANOOGA	TN		04/10/2023		1,876		140			140		2,016	2,016			
6602711449	PARKER	CO		07/14/2023		3,042		616			616		3,658	3,658			
6601699678	PROSPER	TX		07/14/2023		2,512		466			466		2,978	2,978			
6602683184	REDONDO BEACH	CA		04/10/2023		6,067		1,130			1,130		7,196	7,196			
6601469452	ATLANTIC BEACH	FL		04/10/2023		394		222			222		615	615			
6602684778	CHICAGO	IL		04/10/2023		10,662		943			943		11,606	11,606			
8201658657	BOYNTON BEACH	FL		07/14/2023		2,510		473			473		2,982	2,982			
6602684208	BOISE	ID		04/10/2023		1,514		1,590			1,590		3,104	3,104			
303254468	Laguna Beach	CA		07/14/2023		23,231		2,702			2,702		25,934	25,934			
505385174	TAMARAC	FL		07/14/2023		1,216		254			254		1,470	1,470			
6600919317	ENCINITAS	CA		04/10/2023		7,530		943			943		8,473	8,473			
112921887	Bonita Springs	FL		07/14/2023		(438)		87			87		(352)	(352)			
6602697432	SAN JOSE	CA		04/10/2023		14,860		1,208			1,208		16,068	16,068			
303180645	Henderson	NV		07/14/2023		13,481		1,638			1,638		15,119	15,119			
303058160	OAKLAND	CA		07/14/2023		4,456		505			505		4,961	4,961			
124857868	NEW YORK	NY		07/14/2023		9,489		520			520		10,009	10,009			
302949303	INDIANAPOLIS	IN		07/14/2023		5,488		610			610		6,098	6,098			
6602705599	HOUSTON	TX		07/14/2023		4,236		834			834		5,070	5,070			
124961140	DUXBURY	MA		07/14/2023		15,121		774			774		15,895	15,895			
6601820365	PALOS VERDES ESTATES	CA		04/10/2023		4,209		707			707		4,916	4,916			
6600441494	SCOTTS VALLEY	CA		04/10/2023		17,121		1,296			1,296		18,417	18,417			
6602701465	DENVER	CO		07/14/2023		3,024		664			664		3,689	3,689			
6600980822	CHICO	CA		04/10/2023		3,566		222			222		3,787	3,787			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601682898	NEW YORK	NY		04/10/2023		1,436		141			141		1,577	1,577			
PH7132735130	WASHINGTON	DC		01/16/2015		4,938		(14)			(14)		4,924	4,924			
6600925223	REDWOOD CITY	CA		04/10/2023		9,204		619			619		9,823	9,823			
6602673813	LIVERMORE	CA		04/10/2023		4,777		918			918		5,695	5,695			
302949657	HOUSTON	TX		07/14/2023		4,270		473			473		4,743	4,743			
6602693878	RIALTO	CA		04/10/2023		2,518		203			203		2,721	2,721			
6602684612	GARDEN CITY	NY		04/10/2023		4,529		789			789		5,318	5,318			
6601733394	SAN JOSE	CA		04/10/2023		11,511		1,070			1,070		12,581	12,581			
6601486274	AUSTIN	TX		07/14/2023		12,468		944			944		13,411	13,411			
1701196540	Parker	CO		07/14/2023		9,026		818			818		9,844	9,844			
6602698125	WESTFIELD	NJ		07/14/2023		7,080		1,390			1,390		8,471	8,471			
302704596	San Clemente	CA		07/14/2023		4,857		1,064			1,064		5,921	5,921			
401068340	SAN JOSE	CA		03/26/2026				(39)			(39)		1,921	1,921			
302711197	San Diego	CA		07/14/2023		12,077		1,309			1,309		13,386	13,386			
6602687219	SAN DIEGO	CA		04/10/2023		5,185		872			872		6,057	6,057			
PEB1400005055	CEDAR RAPIDS	IA		11/17/2017		3,114		30			30		3,144	3,144			
6601709162	SAN JOSE	CA		04/10/2023		4,226		735			735		4,961	4,961			
8000509837	JAMUL	CA		07/14/2023		2,744		149			149		2,893	2,893			
6602671122	KIRKLAND	WA		07/14/2023		12,476		292			292		12,768	12,768			
6601712489	GUILFORD	CT		07/14/2023		3,409		731			731		4,140	4,140			
409030377	SAN MARCOS	CA		12/19/2025		3,715		(52)			(52)		3,663	3,663			
6600994872	ROCHESTER HILLS	MI		04/10/2023		3,637		653			653		4,290	4,290			
6601383679	BARCELONETA	PR		04/10/2023		971		27			27		998	998			
6600789900	NORTHRIDGE	CA		04/10/2023		3,830		430			430		4,260	4,260			
1505157882	Shavano Park	TX		07/14/2023		10,646		953			953		11,600	11,600			
PH7118593339	GROTON	MA		12/29/2014		3,386		(16)			(16)		3,370	3,370			
1306261184	Encino	CA		07/14/2023		23,160		1,506			1,506		24,666	24,666			
303058019	KISSIMMEE	FL		07/14/2023		5,660		656			656		6,315	6,315			
6600011842	JACKSONVILLE	FL		04/10/2023		525		119			119		644	644			
1507169849	N Ft. Myers	FL		07/14/2023		9,605		774			774		10,379	10,379			
1408281318	CLARKSVILLE	MD		07/14/2023		9,321		727			727		10,047	10,047			
6601710616	BROOKLYN	NY		04/10/2023		6,547		1,100			1,100		7,648	7,648			
6602680081	ROSWELL	GA		07/14/2023		1,561		317			317		1,877	1,877			
6602700947	OVERLAND PARK	KS		07/14/2023		3,870		851			851		4,720	4,720			
0624600	CHICAGO	IL		01/03/2006		1,655,842							1,655,842	1,655,842			
6601711911	GLENDALE	NY		04/10/2023		3,707		619			619		4,326	4,326			
6600555459	KEY LARGO	FL		04/10/2023		5,020		844			844		5,865	5,865			
303057348	NORTH POTOMAC	MD		07/14/2023		3,783		429			429		4,212	4,212			
6601272781	VERNON HILLS	IL		04/10/2023		1,576		151			151		1,727	1,727			
302711238	The Woodlands	TX		07/14/2023		26,301		2,386			2,386		28,687	28,687			
6602679828	CYPRESS	TX		07/14/2023		2,626		503			503		3,129	3,129			
6601686923	NEW YORK	NY		04/10/2023		24,816		1,192			1,192		26,008	26,008			
6601697672	SHERMAN OAKS	CA		04/10/2023		4,427		622			622		5,049	5,049			
6601741355	SCOTTSDALE	AZ		04/10/2023		3,740		609			609		4,349	4,349			
409026326	DANVILLE	CA		12/19/2025		3,008		(17)			(17)		2,991	2,991			
1505118407	Sammamish	WA		07/14/2023		11,316		974			974		12,290	12,290			
6602681584	VICTORIA	TX		07/14/2023		4,341		828			828		5,169	5,169			
303039591	REDMOND	WA		07/14/2023		14,607		1,695			1,695		16,302	16,302			
8199142252	HIALEAH	FL		07/14/2023		1,967		429			429		2,396	2,396			
870778109	FORT BRAGG	CA		07/14/2023		4,880		386			386		5,266	5,266			
6601693846	SACRAMENTO	CA		04/10/2023		6,470		740			740		7,210	7,210			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602705524	SCOTTSDALE	AZ		04/10/2023		3,823		545			545		4,368	4,368			
6601735076	FALLBROOK	CA		04/10/2023		4,085		811			811		4,896	4,896			
PEB122106856 7	FERNANDINA BEACH	FL		11/18/2016		3,449		3			3		3,452	3,452			
6601710715	KEY BISCAYNE	FL		04/10/2023		3,557		640			640		4,197	4,197			
1506106560	Ann Arbor	MI		07/14/2023		11,417		1,023			1,023		12,440	12,440			
6602680057	LIVERMORE	CA		04/10/2023		4,724		696			696		5,420	5,420			
6601203406	JACKSONVILLE	FL		04/10/2023		497		130			130		627	627			
6602673755	SAN JOSE	CA		04/10/2023		5,238		1,039			1,039		6,277	6,277			
6601679225	GLEN COVE	NY		04/10/2023		4,080		24			24		4,104	4,104			
409013707	PROSPECT	KY		07/14/2025		3,432		(49)			(49)		3,383	3,383			
6601686188	NORWALK	CT		07/14/2023		3,621		366			366		3,987	3,987			
6602690007	KAILUA	HI		07/14/2023		5,310		1,050			1,050		6,361	6,361			
6602681865	SACRAMENTO	CA		04/10/2023		3,782		659			659		4,441	4,441			
8000741883	JACKSONVILLE	FL		07/14/2023		360		76			76		436	436			
6601204271	JACKSONVILLE	FL		04/10/2023		454		205			205		659	659			
6601695825	SOUTHWEST RANCHES	FL		04/10/2023		12,454		867			867		13,320	13,320			
PEB1540093879	MARVIN	NC		11/18/2016		13,281		30			30		13,311	13,311			
PEB1596056279	FORESTHILL	CA		03/21/2018		9,297		20			20		9,317	9,317			
6601383968	ATLANTIC BEACH	FL		04/10/2023		683		328			328		1,011	1,011			
6602673425	GREENWOOD VLG	CO		07/14/2023		16,452		1,518			1,518		17,970	17,970			
6600795410	SAN MARINO	CA		04/10/2023		4,860		815			815		5,675	5,675			
8191872696	JACKSONVILLE	FL		07/14/2023		1,106		275			275		1,381	1,381			
302629892	CAMPBELL	CA		07/14/2023		6,900		1,511			1,511		8,411	8,411			
8196972877	WEST PALM BCH	FL		07/14/2023		1,729		408			408		2,137	2,137			
6600177726	SAINT AUGUSTINE	FL		04/10/2023		2,722		159			159		2,881	2,881			
6601680587	OAKLAND GARDENS	NY		04/10/2023		5,281		87			87		5,368	5,368			
1148198580	SAINT LOUIS	MO		07/14/2023		3,278		338			338		3,617	3,617			
6601713396	VALLEY VILLAGE	CA		04/10/2023		4,909		854			854		5,762	5,762			
6602696723	SAN JOSE	CA		04/10/2023		6,480		1,022			1,022		7,503	7,503			
6600636366	NORWOOD	NJ		07/14/2023		3,995		725			725		4,720	4,720			
6601818674	SAINT LOUIS	MO		04/10/2023		3,145		604			604		3,748	3,748			
303064600	REDLANDS	CA		07/14/2023		12,392		1,415			1,415		13,807	13,807			
6601225334	JACKSONVILLE	FL		04/10/2023		465		201			201		666	666			
105861900	HOMESTEAD	FL		04/17/2026				(1)			(1)		446	446			
6601805853	AUSTIN	TX		07/14/2023		3,734		839			839		4,573	4,573			
6602681238	LINCOLN	CA		04/10/2023		5,907		1,088			1,088		6,996	6,996			
302757117	SANTA MONICA	CA		07/14/2023		13,257		1,566			1,566		14,823	14,823			
401075680	BARTOW	FL		04/17/2026				25			25		936	936			
409012334	MC LEAN	VA		07/14/2025		3,632		4			4		3,637	3,637			
PEB1596055990	PHOENIX	AZ		03/21/2018		4,193		69			69		4,262	4,262			
8000250277	O FALLON	IL		07/14/2023		837		148			148		985	985			
6601729947	NEW YORK	NY		04/10/2023		4,245		816			816		5,061	5,061			
409030405	ELK GROVE	CA		12/19/2025		2,739		(64)			(64)		2,675	2,675			
PEB1784006269	SANTA CLARA	CA		03/21/2018		3,516		63			63		3,579	3,579			
6601703348	MORGAN HILL	CA		04/10/2023		4,261		741			741		5,002	5,002			
8197517077	HIALEAH	FL		07/14/2023		1,140		284			284		1,423	1,423			
6602681055	PEACHTREE CTY	GA		07/14/2023		2,940		582			582		3,521	3,521			
6602682624	EMERALD ISLE	NC		07/14/2023		3,062		614			614		3,676	3,676			
6602689124	DENVER	CO		07/14/2023		4,594		955			955		5,549	5,549			
6602678804	SANTA BARBARA	CA		04/10/2023		7,051		1,228			1,228		8,279	8,279			
6602702125	PACIFICA	CA		04/10/2023		6,038		1,127			1,127		7,165	7,165			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
401082688	LAKEBAY	WA		05/26/2026				3			3		253	253			
6600011867	JACKSONVILLE	FL		04/10/2023		530		124			124		654	654			
6601680165	BROOKLYN	NY		04/10/2023		1,447		176			176		1,623	1,623			
8023682872	NAPLES	FL		07/14/2023		1,145		187			187		1,332	1,332			
303057350	Winter Park	FL		07/14/2023		4,485		509			509		4,995	4,995			
6602693829	EL MIRAGE	AZ		04/10/2023		2,387		179			179		2,566	2,566			
125094131	WESTFIELD	NJ		07/14/2023		9,224		570			570		9,794	9,794			
8200781593	MIAMI	FL		07/14/2023		1,897		377			377		2,274	2,274			
6601719286	PORT ST JOE	FL		04/10/2023		3,222		525			525		3,746	3,746			
6602683853	SEATTLE	WA		07/14/2023		3,088		714			714		3,803	3,803			
EB1541040031	MAGNOLIA	TX		12/18/2015		3,614		(23)			(23)		3,591	3,591			
8195299728	FT LAUDERDALE	FL		07/14/2023		3,157		781			781		3,938	3,938			
6602686294	PALM SPRINGS	CA		04/10/2023		7,755		1,489			1,489		9,244	9,244			
303057510	NEW BRUNSWICK	NJ		07/14/2023		3,602		399			399		4,000	4,000			
6600846403	RANCHO CUCAMONGA	CA		04/10/2023		9,262		611			611		9,873	9,873			
6601733493	EAST MEADOW	NY		04/10/2023		3,150		586			586		3,736	3,736			
6602673946	FREMONT	CA		04/10/2023		4,963		984			984		5,947	5,947			
409023952	GREENWOOD VILLAGE	CO		12/19/2025		2,809		(39)			(39)		2,770	2,770			
302950183	Newark	DE		07/14/2023		3,034		341			341		3,375	3,375			
6602675750	DANVILLE	CA		04/10/2023		5,721		1,098			1,098		6,820	6,820			
6602677426	WEST LAKE HILLS	TX		07/14/2023		3,897		925			925		4,821	4,821			
6601472159	PORTLAND	OR		07/14/2023		8,613		604			604		9,216	9,216			
6601474866	SAINT LOUIS	MO		04/10/2023		1,099		140			140		1,239	1,239			
FR125697446	WELLESLEY	MA		10/07/2016		4,938		17			17		4,955	4,955			
6601726141	CARTERSVILLE	GA		07/14/2023		4,943		992			992		5,934	5,934			
6601711754	SAN DIEGO	CA		04/10/2023		5,337		896			896		6,233	6,233			
6601821751	NEW SMYRNA BEACH	FL		04/10/2023		7,184		630			630		7,814	7,814			
409013500	BERKELEY	CA		07/14/2025		3,242		(34)			(34)		3,208	3,208			
302719366	EL DORADO HILLS	CA		07/14/2023		4,681		975			975		5,655	5,655			
302699058	Huntington	NY		07/14/2023		2,620		2,513			2,513		5,132	5,132			
8194828241	CAPE CORAL	FL		07/14/2023		755		188			188		943	943			
6601745877	MADEIRA BEACH	FL		04/10/2023		14,606		1,216			1,216		15,822	15,822			
8195744050	MIAMI	FL		07/14/2023		2,341		558			558		2,899	2,899			
6602696236	NEW YORK	NY		04/10/2023		6,175		1,038			1,038		7,214	7,214			
6601478891	ATLANTA	GA		07/14/2023		12,979		1,166			1,166		14,145	14,145			
6601686758	CORONA	NY		04/10/2023		2,238		152			152		2,390	2,390			
6602681451	MILTON	GA		07/14/2023		5,683		1,220			1,220		6,902	6,902			
6601710004	RENO	NV		04/10/2023		19,279		1,696			1,696		20,975	20,975			
401075600	WEST JORDAN	UT		03/26/2026				(16)			(16)		712	712			
8198743665	FT LAUDERDALE	FL		07/14/2023		2,005		439			439		2,444	2,444			
6602677277	AUSTIN	TX		07/14/2023		3,691		852			852		4,543	4,543			
6601687566	SAN JOSE	CA		04/10/2023		9,105		553			553		9,657	9,657			
409025740	LA CONNER	WA		12/19/2025		1,627		(38)			(38)		1,589	1,589			
303246312	Canton	MA		07/14/2023		13,362		1,623			1,623		14,986	14,986			
6601225227	JACKSONVILLE	FL		04/10/2023		465		233			233		698	698			
6600676636	JACKSONVILLE	FL		04/10/2023		539		235			235		774	774			
6600646621	SAN FRANCISCO	CA		04/10/2023		5,046		649			649		5,695	5,695			
6601305482	JACKSONVILLE	FL		04/10/2023		593		277			277		870	870			
8201089156	MIAMI	FL		07/14/2023		1,594		333			333		1,928	1,928			
105757716	SEATTLE	WA		11/13/2025		1,292		12			12		1,304	1,304			
303058214	NAPA	CA		07/14/2023		8,740		978			978		9,718	9,718			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602701184	EAGLEVILLE	TN		04/10/2023		3,867		590			590		4,457	4,457			
6600793456	KURE BEACH	NC		07/14/2023		6,145		1,136			1,136		7,281	7,281			
1501306174	New Canaan	CT		07/14/2023		20,686		1,717			1,717		22,404	22,404			
8028289615	HOMESTEAD	FL		07/14/2023		883		145			145		1,028	1,028			
6602677574	GRASS VALLEY	CA		04/10/2023		5,173		994			994		6,167	6,167			
6602671718	SAN JOSE	CA		04/10/2023		11,103		711			711		11,814	11,814			
303057844	ORANGE	CA		07/14/2023		3,460		426			426		3,886	3,886			
6602679687	VACAVILLE	CA		04/10/2023		3,525		655			655		4,180	4,180			
302698117	Breckenridge	CO		07/14/2023		4,453		951			951		5,405	5,405			
6600839101	BOULDER	CO		07/14/2023		7,079		1,041			1,041		8,120	8,120			
6602699768	FRANKLIN	TN		04/10/2023		4,345		709			709		5,054	5,054			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		7,602		(36)			(36)		7,565	7,565			
8201116490	SAINT PETERSBURG	FL		07/14/2023		747		156			156		903	903			
302659911	DALLAS	TX		07/14/2023		8,304		1,684			1,684		9,988	9,988			
6601224089	JACKSONVILLE	FL		04/10/2023		556		215			215		771	771			
8202949969	FLORIDA CITY	FL		07/14/2023		1,256		203			203		1,460	1,460			
6602698299	BATON ROUGE	LA		07/14/2023		3,770		788			788		4,558	4,558			
6602694017	SAN DIEGO	CA		04/10/2023		25,831		2,369			2,369		28,200	28,200			
303057336	Bethesda	MD		07/14/2023		3,084		357			357		3,442	3,442			
6601062265	SAN JOSE	CA		04/10/2023		8,849		1,112			1,112		9,961	9,961			
PEB1541042729	SANTE FE	NM		03/21/2018		2,338		43			43		2,381	2,381			
505388248	OPA LOCKA	FL		07/14/2023		1,453		291			291		1,744	1,744			
303246767	KIRKLAND	WA		07/14/2023		15,330		1,863			1,863		17,193	17,193			
8199450576	TAMARAC	FL		07/14/2023		1,170		263			263		1,433	1,433			
6602676022	SAN JOSE	CA		04/10/2023		5,157		991			991		6,148	6,148			
6602701200	BELLINGHAM	WA		07/14/2023		3,799		790			790		4,589	4,589			
8202685040	WESTON	FL		07/14/2023		1,288		191			191		1,479	1,479			
6602694538	FAYETTEVILLE	GA		07/14/2023		7,012		1,385			1,385		8,397	8,397			
409030369	BENICIA	CA		12/19/2025		3,580		(20)			(20)		3,560	3,560			
6602675826	DIABLO	CA		04/10/2023		7,484		1,392			1,392		8,875	8,875			
6601486928	AIKEN	SC		07/14/2023		4,061		237			237		4,298	4,298			
6600851965	NAPERVILLE	IL		04/10/2023		3,637		588			588		4,225	4,225			
1509215241	Glendale	CA		07/14/2023		13,082		1,072			1,072		14,154	14,154			
6602699610	LOS GATOS	CA		04/10/2023		5,787		975			975		6,762	6,762			
1302255343	Fort Worth	TX		07/14/2023		8,066		546			546		8,612	8,612			
6601709097	POULSBO	WA		07/14/2023		8,369		1,778			1,778		10,147	10,147			
6600035247	PHOENIX	AZ		04/10/2023		3,160		495			495		3,654	3,654			
8201063561	MIAMI	FL		07/14/2023		2,165		441			441		2,606	2,606			
6601722892	SAN JOSE	CA		04/10/2023		5,117		891			891		6,008	6,008			
6602683564	SARATOGA	CA		04/10/2023		7,505		1,307			1,307		8,812	8,812			
8000527161	BALTIMORE	MD		07/14/2023		3,706		73			73		3,779	3,779			
6602699958	BATON ROUGE	LA		07/14/2023		3,869		832			832		4,701	4,701			
6602690379	NASHVILLE	TN		04/10/2023		5,259		886			886		6,145	6,145			
505289697	MIAMI GARDENS	FL		07/14/2023		2,054		247			247		2,301	2,301			
6601696716	SAN JOSE	CA		04/10/2023		4,481		726			726		5,207	5,207			
6600484478	EDMOND	OK		04/10/2023		3,648		587			587		4,235	4,235			
1505016347	Bryn Mawr	PA		07/14/2023		7,574		679			679		8,253	8,253			
6601750877	ESCONDIDO	CA		04/10/2023		4,238		713			713		4,951	4,951			
8000730772	O FALLON	MO		07/14/2023		1,272		106			106		1,378	1,378			
8201707792	KENNETH CITY	FL		07/14/2023		382		55			55		437	437			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		11,064		(1)			(1)		11,064	11,064			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601479659	CHICAGO	IL		04/10/2023		7,444		454			454		7,898	7,898			
8197133858	WELLINGTON	FL		07/14/2023		1,371		315			315		1,687	1,687			
1407081991	Lake Barrington	IL		07/14/2023		9,957		708			708		10,665	10,665			
6600845157	DALLAS	TX		07/14/2023		7,691		674			674		8,366	8,366			
6601716738	WESTPORT	CT		07/14/2023		9,119		1,103			1,103		10,222	10,222			
6601204610	JACKSONVILLE	FL		04/10/2023		511		177			177		688	688			
6602673516	REDDING	CA		04/10/2023		9,899		813			813		10,711	10,711			
6602676311	CUPERTINO	CA		04/10/2023		5,181		995			995		6,176	6,176			
6602685098	ATLANTA	GA		07/14/2023		11,356		1,388			1,388		12,744	12,744			
6601204370	JACKSONVILLE	FL		04/10/2023		534		173			173		707	707			
409016381	WILMINGTON	MA		11/18/2025		2,936		(61)			(61)		2,875	2,875			
EB1351005791	ARLINGTON	VA		12/16/2016		2,878		(7)			(7)		2,871	2,871			
6602694686	MILLBRAE	CA		04/10/2023		7,465		1,301			1,301		8,766	8,766			
8198566925	HOMESTEAD	FL		07/14/2023		1,717		376			376		2,093	2,093			
6602698505	PORTLAND	OR		07/14/2023		4,455		979			979		5,434	5,434			
303057428	RANCHO CUCAMONGA	CA		07/14/2023		5,090		561			561		5,651	5,651			
302713032	Hanford	CA		07/14/2023		8,479		998			998		9,476	9,476			
6601809657	BAINBRIDGE IS	WA		07/14/2023		8,634		1,789			1,789		10,423	10,423			
401070940	OOLTEWAH	TN		04/17/2026				4			4		347	347			
8200536241	TARPON SPRINGS	FL		07/14/2023		1,265		272			272		1,537	1,537			
0866900	Miami Beach	FL		10/16/2018		347,847							347,847	347,847			
PEB1540095771	STATEN ISLAND	NY		03/21/2018		7,252		186			186		7,439	7,439			
6600675521	JACKSONVILLE	FL		04/10/2023		815		383			383		1,198	1,198			
8000712480	CAHOKIA	IL		07/14/2023		325		58			58		382	382			
6600679846	JACKSONVILLE	FL		04/10/2023		480		61			61		541	541			
6602680396	ATLANTA	GA		07/14/2023		4,603		935			935		5,538	5,538			
6602700897	NORTH TUSTIN	CA		04/10/2023		4,649		783			783		5,433	5,433			
303057901	HOUSTON	TX		07/14/2023		3,387		393			393		3,780	3,780			
6602679000	SAN JOSE	CA		04/10/2023		4,066		641			641		4,707	4,707			
6600934597	PORTLAND	OR		07/14/2023		1,971		356			356		2,328	2,328			
6602676261	WINCHESTER	MA		04/10/2023		5,671		1,090			1,090		6,761	6,761			
6602673185	SEA ISLE CITY	NJ		07/14/2023		11,601		1,269			1,269		12,870	12,870			
8199560526	PINELLAS PARK	FL		07/14/2023		1,354		337			337		1,692	1,692			
302949686	Albany	NY		07/14/2023		3,387		376			376		3,762	3,762			
8195099360	DAVIE	FL		07/14/2023		853		187			187		1,040	1,040			
6602687268	SAN JOSE	CA		04/10/2023		8,217		1,631			1,631		9,848	9,848			
8000406727	JOLIET	IL		07/14/2023		2,265		141			141		2,406	2,406			
PEB1541040724	HOUSTON	TX		11/18/2016		3,072		(37)			(37)		3,035	3,035			
6602687474	OWINGS MILLS	MD		07/14/2023		13,875		1,539			1,539		15,413	15,413			
6601008938	EUGENE	OR		07/14/2023		5,479		604			604		6,083	6,083			
401040188	ANTIOCH	TN		11/13/2025		2,531		102			102		2,633	2,633			
6600681065	JACKSONVILLE	FL		04/10/2023		528		295			295		823	823			
6601721340	HALF MOON BAY	CA		04/10/2023		6,592		1,073			1,073		7,665	7,665			
6602679943	AUSTIN	TX		07/14/2023		4,063		820			820		4,883	4,883			
6601733568	CHAPEL HILL	NC		07/14/2023		11,216		1,318			1,318		12,534	12,534			
6600770934	OZONE PARK	NY		04/10/2023		3,590		12			12		3,601	3,601			
302949236	Phoenix	AZ		07/14/2023		2,676		301			301		2,976	2,976			
6602682517	LOS ANGELES	CA		04/10/2023		4,495		809			809		5,304	5,304			
6602685775	EASTHAM	MA		04/10/2023		7,565		1,246			1,246		8,811	8,811			
6602698646	MOUNTAIN HOUSE	CA		04/10/2023		4,850		875			875		5,726	5,726			
1409225535	Sewickley	PA		07/14/2023		12,158		958			958		13,116	13,116			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602698786	HOUSTON	TX		07/14/2023		3,668		762			762		4,430	4,430			
6601734319	THE VILLAGES	FL		04/10/2023		10,693		970			970		11,663	11,663			
6601681585	CHAPEL HILL	NC		07/14/2023		15,951		622			622		16,574	16,574			
PEB1357001231	BOSTON	MA		11/18/2016		6,160		98			98		6,258	6,258			
6601224469	JACKSONVILLE	FL		04/10/2023		562		221			221		782	782			
PEB1027558076	MOUNT JULIET	TN		11/17/2017		3,910		(20)			(20)		3,890	3,890			
6602678648	SCOTTSDALE	AZ		04/10/2023		3,628		591			591		4,220	4,220			
6600943861	HYATTSVILLE	MD		07/14/2023		2,373		271			271		2,644	2,644			
6601673251	BENTON HARBOR	MI		04/10/2023		7,995		515			515		8,510	8,510			
409017628	ENCINO	CA		09/22/2025		4,182		(105)			(105)		4,077	4,077			
6600069261	BOGART	GA		07/14/2023		232		216			216		448	448			
6601694042	PARKLAND	FL		04/10/2023		8,274		538			538		8,812	8,812			
6601808550	MIAMI	FL		04/10/2023		3,640		592			592		4,232	4,232			
6602677640	MEQUON	WI		07/14/2023		3,153		714			714		3,867	3,867			
6600011479	JACKSONVILLE	FL		04/10/2023		509		131			131		640	640			
401042622	REDLANDS	CA		11/13/2025		2,156		12			12		2,168	2,168			
6602681980	MIDDLEBURY	IN		04/10/2023		3,955		688			688		4,643	4,643			
6601721639	DENVER	CO		07/14/2023		3,486		760			760		4,246	4,246			
6600012113	JACKSONVILLE	FL		04/10/2023		480		117			117		598	598			
2112323147	Rancho Santa Fe	CA		07/14/2023		17,984		2,381			2,381		20,365	20,365			
6601745612	WASHINGTON	DC		04/10/2023		5,318		895			895		6,213	6,213			
505332890	LAKE WORTH	FL		07/14/2023		2,594		539			539		3,134	3,134			
8201793164	MIAMI GARDENS	FL		07/14/2023		8,092		1,452			1,452		9,543	9,543			
6602689777	SAN FRANCISCO	CA		04/10/2023		4,113		742			742		4,855	4,855			
303452066	Henderson	NV		07/14/2023		15,705		1,547			1,547		17,251	17,251			
6600000308	CORAL SPRINGS	FL		04/10/2023		776		58			58		834	834			
6601825521	KNOXVILLE	TN		04/10/2023		4,136		695			695		4,831	4,831			
6600676479	JACKSONVILLE	FL		04/10/2023		536		263			263		799	799			
124721866	WALNUT CREEK	CA		07/14/2023		7,140		48			48		7,187	7,187			
6602681774	SNELLVILLE	GA		07/14/2023		2,675		543			543		3,218	3,218			
6602695733	GRANITE BAY	CA		04/10/2023		3,670		579			579		4,249	4,249			
6601710988	HOUSTON	TX		07/14/2023		13,280		1,360			1,360		14,640	14,640			
PEB1596055708	HAYWARD	CA		01/11/2018		3,320		(16)			(16)		3,305	3,305			
6601685206	WESTPORT	CT		07/14/2023		15,373		2,419			2,419		17,791	17,791			
6602675800	WARREN	NJ		07/14/2023		7,486		1,520			1,520		9,006	9,006			
6602699396	KILDEER	IL		04/10/2023		3,140		512			512		3,652	3,652			
6600912304	WEST HOLLYWOOD	CA		04/10/2023		3,849		510			510		4,359	4,359			
8201218282	POMPANO BEACH	FL		07/14/2023		2,829		501			501		3,330	3,330			
6601224592	JACKSONVILLE	FL		04/10/2023		407		200			200		607	607			
6602675891	SAN JOSE	CA		04/10/2023		4,404		846			846		5,251	5,251			
6601712505	SEATTLE	WA		07/14/2023		5,493		1,139			1,139		6,632	6,632			
6601699660	LUCAS	TX		07/14/2023		2,965		535			535		3,500	3,500			
6602692672	CHINO HILLS	CA		04/10/2023		15,181		1,150			1,150		16,332	16,332			
6601825539	WILTON	CT		07/14/2023		3,708		795			795		4,502	4,502			
6600923699	CONCORD	CA		04/10/2023		4,636		273			273		4,909	4,909			
3850849	SAN JACINTO	CA		07/14/2023		1,122		80			80		1,202	1,202			
6602698596	SUGAR LAND	TX		07/14/2023		3,050		670			670		3,719	3,719			
EB1171012511	SNOHOMISH	WA		12/18/2015		5,625		(36)			(36)		5,589	5,589			
6602689504	ROSLYN	NY		04/10/2023		5,587		1,042			1,042		6,629	6,629			
6600680661	JACKSONVILLE	FL		04/10/2023		422		237			237		659	659			
6602698265	MOUNTAIN HOUSE	CA		04/10/2023		2,939		494			494		3,432	3,432			

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6601733907	SAN DIEGO	CA		04/10/2023		4,114		670			670		4,783	4,783			
6602676519	WEST LONG BRANCH	NJ		07/14/2023		5,684		1,280			1,280		6,965	6,965			
6602705110	LYNDEN	WA		07/14/2023		2,856		505			505		3,360	3,360			
105848210	RENO	NV		04/17/2026				(4)			(4)		597	597			
6600994138	LELAND	NC		07/14/2023		3,236		622			622		3,858	3,858			
6600634395	PHILADELPHIA	PA		07/14/2023		752		122			122		874	874			
6601485615	NAPLES	FL		04/10/2023		12,696		663			663		13,358	13,358			
6602699214	DALLAS	TX		07/14/2023		4,437		949			949		5,385	5,385			
302788572	SANTA BARBARA	CA		07/14/2023		6,568		747			747		7,315	7,315			
6602682343	ESCONDIDO	CA		04/10/2023		4,394		792			792		5,186	5,186			
124973541	BROOKLYN	NY		07/14/2023		11,466		668			668		12,133	12,133			
6602705185	WASHINGTON	DC		04/10/2023		4,745		700			700		5,445	5,445			
409030434	SCOTTSDALE	AZ		12/19/2025		4,426		(24)			(24)		4,402	4,402			
6601697250	PASADENA	CA		04/10/2023		4,736		740			740		5,476	5,476			
PEB1352005531	FIRE ISLAND PINES	NY		03/21/2018		4,175		144			144		4,319	4,319			
6601678672	JAMAICA PLAIN	MA		04/10/2023		4,933		56			56		4,989	4,989			
8202827672	JACKSONVILLE	FL		07/14/2023		494		76			76		569	569			
3361659622	Naples	FL		07/14/2023		322		53			53		374	374			
0864200	New Milford	NJ		10/09/2018		117,021							117,021	117,021			
302684722	RIVERSIDE	CA		07/14/2023		3,689		808			808		4,497	4,497			
6600529041	BOCA RATON	FL		04/10/2023		4,176		619			619		4,795	4,795			
6600795642	CHARLOTTE	NC		07/14/2023		6,246		1,359			1,359		7,605	7,605			
6602689926	PRESCOTT VALLEY	AZ		04/10/2023		3,171		500			500		3,672	3,672			
8201684428	MIAMI	FL		07/14/2023		1,907		275			275		2,182	2,182			
105860571	MECHANICSVILLE	VA		04/17/2026				7			7		580	580			
6602683846	ALBANY	CA		04/10/2023		6,735		1,133			1,133		7,869	7,869			
PH7119119472	LOS GATOS	CA		04/24/2015		6,892		(65)			(65)		6,827	6,827			
8000424753	BROOKLYN	NY		07/14/2023		1,613		252			252		1,865	1,865			
6601730713	CARY	NC		07/14/2023		3,459		754			754		4,212	4,212			
6602681329	BUCKEYE	AZ		04/10/2023		3,308		539			539		3,847	3,847			
8197087396	PALM HARBOR	FL		07/14/2023		825		176			176		1,002	1,002			
6601693135	LAGUNA NIGUEL	CA		04/10/2023		5,438		874			874		6,313	6,313			
6601690123	TERRELL HILLS	TX		07/14/2023		4,568		737			737		5,305	5,305			
6602711217	HARRISBURG	PA		07/14/2023		3,689		657			657		4,346	4,346			
6600840349	MALVERN	PA		07/14/2023		2,788		438			438		3,227	3,227			
6601825133	CARLSBAD	CA		04/10/2023		4,922		724			724		5,646	5,646			
6602695261	MOUNTAIN HOUSE	CA		04/10/2023		2,819		475			475		3,294	3,294			
8195952780	ATLANTIC BEACH	FL		07/14/2023		1,792		423			423		2,216	2,216			
124853511	LOS ALTOS HILLS	CA		07/14/2023		28,285		1,203			1,203		29,489	29,489			
6600053703	THOMPSONS STATION	TN		04/10/2023		3,218		503			503		3,721	3,721			
504693511	FORT LAUDERDALE	FL		07/14/2023		443		68			68		511	511			
6601696542	PLEASANTON	CA		04/10/2023		4,555		714			714		5,270	5,270			
6601482026	ELMHURST	IL		04/10/2023		10,157		370			370		10,527	10,527			
6601708784	GOLDEN	CO		07/14/2023		5,287		1,012			1,012		6,299	6,299			
409021087	FRISCO	TX		11/18/2025		2,804		(58)			(58)		2,746	2,746			
6601724039	HUDSON	OH		07/14/2023		3,047		654			654		3,702	3,702			
6601682807	LAKE FOREST	IL		04/10/2023		8,271		303			303		8,575	8,575			
6601809517	SOUTH LAKE TAHOE	CA		04/10/2023		3,320		505			505		3,825	3,825			
302949397	MILLIKEN	CO		07/14/2023		3,064		354			354		3,418	3,418			
6601698605	AVALON	NJ		07/14/2023		2,823		489			489		3,313	3,313			
6602690106	HUNTINGTON BEACH	CA		04/10/2023		9,282		1,667			1,667		10,950	10,950			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601677732	BAYSIDE	NY		04/10/2023		3,150		387			387		3,537	3,537			
6601738856	FORT SMITH	AR		07/14/2023		11,894		1,427			1,427		13,320	13,320			
6601471110	JACKSONVILLE	FL		04/10/2023		611		353			353		964	964			
409030422	DENVER	CO		12/19/2025		3,911		(55)			(55)		3,856	3,856			
6601703215	CORONA DEL MAR	CA		04/10/2023		18,661		1,682			1,682		20,342	20,342			
401074993	SMYRNA	TN		04/17/2026				18			18		686	686			
8198795120	NAPLES	FL		07/14/2023		1,133		254			254		1,387	1,387			
8191724780	MIAMI	FL		07/14/2023		1,151		245			245		1,396	1,396			
303057878	Homestead	FL		07/14/2023		3,588		393			393		3,982	3,982			
PEB1221067205	JACKSONVILLE BEACH	FL		11/18/2016		5,648		13			13		5,661	5,661			
303057360	Saint Augustine	FL		07/14/2023		3,579		397			397		3,976	3,976			
6602701655	SAN DIEGO	CA		04/10/2023		3,908		705			705		4,613	4,613			
409016814	MISSION VIEJO	CA		11/18/2025		763		(21)			(21)		741	741			
6601698282	NEW YORK	NY		04/10/2023		7,002		974			974		7,976	7,976			
6601224675	JACKSONVILLE	FL		04/10/2023		409		205			205		614	614			
6602680636	SANTA BARBARA	CA		04/10/2023		4,664		840			840		5,504	5,504			
1301085996	Lyme	NH		07/14/2023		11,703		708			708		12,410	12,410			
6601808923	NEW BRAUNFELS	TX		07/14/2023		4,776		913			913		5,689	5,689			
6601715722	WEST HILLS	CA		04/10/2023		4,423		823			823		5,246	5,246			
302893142	Brea	CA		07/14/2023		14,330		1,734			1,734		16,064	16,064			
6601737809	WESTBOROUGH	MA		04/10/2023		8,675		767			767		9,442	9,442			
6602712231	DEL MAR	CA		04/10/2023		9,770		1,707			1,707		11,477	11,477			
6601696906	LOS ANGELES	CA		04/10/2023		5,153		893			893		6,046	6,046			
FR125690953	LEXINGTON	MA		09/09/2016		3,966		10			10		3,976	3,976			
6601225110	JACKSONVILLE	FL		04/10/2023		553		231			231		785	785			
6602695402	PONTE VEDRA	FL		04/10/2023		3,730		606			606		4,336	4,336			
6600425661	MONTGOMERY	TX		07/14/2023		4,941		361			361		5,302	5,302			
303057488	AUSTIN	TX		07/14/2023		2,901		322			322		3,223	3,223			
6602679539	EL DORADO HILLS	CA		04/10/2023		4,277		674			674		4,951	4,951			
6602691914	HOUSTON	TX		07/14/2023		2,844		298			298		3,142	3,142			
6601469338	ATLANTIC BEACH	FL		04/10/2023		523		294			294		817	817			
8202608399	CAPE CORAL	FL		07/14/2023		882		127			127		1,009	1,009			
302727547	Austin	TX		07/14/2023		25,030		2,659			2,659		27,688	27,688			
6601704940	NEW YORK	NY		04/10/2023		4,355		810			810		5,165	5,165			
6600542895	TELLURIDE	CO		07/14/2023		34,404		2,453			2,453		36,857	36,857			
6602701820	EAGLE	ID		04/10/2023		5,154		814			814		5,967	5,967			
6602698372	MOUNTAIN HOUSE	CA		04/10/2023		3,477		648			648		4,125	4,125			
302780220	Chandler	AZ		07/14/2023		9,311		1,101			1,101		10,412	10,412			
6602694876	OAKLAND	MI		04/10/2023		4,010		697			697		4,707	4,707			
2108866663	Dallas	TX		07/14/2023		61,828		8,001			8,001		69,828	69,828			
6601679282	WHITESTONE	NY		04/10/2023		7,334		479			479		7,813	7,813			
6602682277	GLEN ELLYN	IL		04/10/2023		3,226		581			581		3,808	3,808			
6600479056	CARMEL BY THE SEA	CA		04/10/2023		9,558		1,394			1,394		10,952	10,952			
303188952	Ponte Vedra	FL		07/14/2023		16,148		1,739			1,739		17,886	17,886			
6601743203	MAMMOTH LAKES	CA		04/10/2023		2,896		237			237		3,133	3,133			
EB1725002907	COSTA MESA	CA		03/24/2016		5,089		(48)			(48)		5,040	5,040			
6602676287	SUNNYVALE	CA		04/10/2023		5,937		1,129			1,129		7,066	7,066			
303057718	LEXINGTON	KY		07/14/2023		2,976		330			330		3,306	3,306			
302936881	DEL MAR	CA		07/14/2023		16,307		1,977			1,977		18,284	18,284			
EB1786003970	SAN MATEO	CA		12/16/2016		6,146		(62)			(62)		6,085	6,085			
6602674365	ALAMO	CA		04/10/2023		7,678		1,521			1,521		9,199	9,199			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8202744273	DEERFIELD BEACH	FL		07/14/2023		1,481		217			217		1,698	1,698			
6602700145	YORBA LINDA	CA		04/10/2023		4,350		787			787		5,137	5,137			
303192630	Lindon	UT		07/14/2023		10,507		1,252			1,252		11,758	11,758			
409016698	CHULUOTA	FL		11/18/2025		3,077		(87)			(87)		2,990	2,990			
6601483073	ELMHURST	IL		04/10/2023		11,228		298			298		11,527	11,527			
6602702554	PARKLAND	FL		04/10/2023		3,484		585			585		4,069	4,069			
6601685990	PLAINVIEW	NY		04/10/2023		10,793		460			460		11,252	11,252			
6601204529	JACKSONVILLE	FL		04/10/2023		554		198			198		751	751			
302949026	SAN DIEGO	CA		07/14/2023		3,051		353			353		3,404	3,404			
6602690023	BEND	OR		07/14/2023		2,920		624			624		3,544	3,544			
6602705847	LOS ANGELES	CA		04/10/2023		5,004		713			713		5,717	5,717			
1305304615	Stone Harbor	NJ		07/14/2023		24,409		1,619			1,619		26,028	26,028			
6601683441	IRVINGTON	NY		04/10/2023		9,011		1,099			1,099		10,110	10,110			
6601818724	LAS VEGAS	NV		04/10/2023		4,409		792			792		5,202	5,202			
6600026840	JACKSONVILLE	FL		04/10/2023		517		130			130		647	647			
102063815	JACKSONVILLE	FL		07/14/2023		722		122			122		844	844			
6601712067	WELLFLEET	MA		04/10/2023		8,318		1,447			1,447		9,766	9,766			
6601476960	SAINT LOUIS	MO		04/10/2023		896		128			128		1,024	1,024			
0696500	NEW YORK	NY		07/31/2013		526,768							526,768	526,768			
302708822	Silverton	OR		07/14/2023		3,688		829			829		4,518	4,518			
6602695279	CARLSBAD	CA		04/10/2023		6,715		1,130			1,130		7,845	7,845			
1093070498	RICHMOND	CA		07/14/2023		1,436		220			220		1,657	1,657			
6601692822	SEAL BEACH	CA		04/10/2023		3,827		580			580		4,407	4,407			
6601703231	CONCORD	CA		04/10/2023		3,523		592			592		4,115	4,115			
1150757651	SAINT PETERS	MO		07/14/2023		1,207		92			92		1,299	1,299			
303057852	REDWOOD CITY	CA		07/14/2023		7,499		832			832		8,330	8,330			
6601737619	DEWEY BEACH	DE		04/10/2023		5,524		871			871		6,395	6,395			
302949797	FORNEY	TX		07/14/2023		3,041		344			344		3,386	3,386			
6602699552	LAGUNA HILLS	CA		04/10/2023		12,088		2,037			2,037		14,124	14,124			
6600794975	SAN JOSE	CA		04/10/2023		4,399		645			645		5,044	5,044			
6601214320	VIDOR	TX		07/14/2023		1,323		87			87		1,410	1,410			
6601678870	NEW YORK	NY		04/10/2023		13,217		447			447		13,664	13,664			
1869337610	SAINT LOUIS	MO		07/14/2023		450		73			73		523	523			
6600676214	JACKSONVILLE	FL		04/10/2023		401		207			207		608	608			
6601811919	FONTANA	CA		04/10/2023		2,696		423			423		3,119	3,119			
8024066185	HOLLYWOOD	FL		07/14/2023		595		102			102		697	697			
6601685560	ROSLYN HEIGHTS	NY		04/10/2023		14,561		668			668		15,229	15,229			
6601686675	NEW YORK	NY		04/10/2023		36,781		805			805		37,586	37,586			
6602704352	CORONA	CA		04/10/2023		2,890		426			426		3,316	3,316			
6602684414	DALLAS	TX		07/14/2023		2,993		674			674		3,667	3,667			
EB1541040302	PLANO	TX		06/24/2016		7,823		(74)			(74)		7,749	7,749			
8017746123	MIRAMAR	FL		07/14/2023		1,082		180			180		1,262	1,262			
6601686873	MCLEAN	VA		04/10/2023		20,656		1,441			1,441		22,097	22,097			
6601475566	SANTA CLARA	CA		04/10/2023		13,700		846			846		14,546	14,546			
8195606829	MIAMI	FL		07/14/2023		572		146			146		718	718			
6601708305	BERTHOUD	CO		07/14/2023		9,498		1,888			1,888		11,387	11,387			
6602701895	PINECREST	FL		04/10/2023		13,743		2,171			2,171		15,913	15,913			
401071048	HILLSDALE	NJ		04/17/2026				11			11		491	491			
303057899	TRABUCO CANYON	CA		07/14/2023		3,290		373			373		3,663	3,663			
0839500	Boston	MA		05/22/2017		241,620							241,620	241,620			
6600680539	JACKSONVILLE	FL		04/10/2023		602		321			321		923	923			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601749044	SEDONA	AZ		04/10/2023		4,814		810			810		5,624	5,624			
1312177628	Boulder Creek	CA		07/14/2023		7,925		555			555		8,480	8,480			
6601825422	PARKLAND	FL		04/10/2023		10,223		805			805		11,028	11,028			
6601487603	LAWRENCEVILLE	GA		07/14/2023		8,173		681			681		8,855	8,855			
1148143599	SAINT PETERS	MO		07/14/2023		1,361		267			267		1,628	1,628			
6601487371	MANHATTAN BEACH	CA		04/10/2023		9,127		456			456		9,584	9,584			
6601697375	MCLEAN	VA		04/10/2023		3,945		538			538		4,483	4,483			
6600681628	JACKSONVILLE	FL		04/10/2023		469		266			266		735	735			
6600669763	JACKSONVILLE	FL		04/10/2023		598		35			35		633	633			
6602698851	BLOOMFIELD HILLS	MI		04/10/2023		4,518		817			817		5,335	5,335			
6602682103	CHARLOTTE	NC		07/14/2023		3,539		739			739		4,278	4,278			
6602677368	MOUNT PLEASANT	SC		07/14/2023		5,257		1,184			1,184		6,441	6,441			
8200213338	PINELLAS PARK	FL		07/14/2023		1,447		287			287		1,734	1,734			
6601692087	DAVIDSONVILLE	MD		07/14/2023		4,088		635			635		4,722	4,722			
409017702	BRISBANE	CA		09/22/2025		4,123		(103)			(103)		4,020	4,020			
6601703280	SACRAMENTO	CA		04/10/2023		8,002		685			685		8,687	8,687			
EB1540092773	MCKEES ROCK	PA		09/25/2015		12,912		(33)			(33)		12,879	12,879			
6602702489	SEATTLE	WA		07/14/2023		5,343		1,111			1,111		6,454	6,454			
6600039801	READING	MA		04/10/2023		16,257		1,303			1,303		17,560	17,560			
6602675396	SOLANA BEACH	CA		04/10/2023		2,983		470			470		3,454	3,454			
8195104919	BOYNTON BEACH	FL		07/14/2023		1,522		367			367		1,889	1,889			
6602687409	STAMFORD	CT		07/14/2023		11,429		1,371			1,371		12,800	12,800			
6601811851	BANNOCKBURN	IL		04/10/2023		4,243		661			661		4,904	4,904			
303057449	IRVINE	CA		07/14/2023		7,590		840			840		8,429	8,429			
1505086885	Glen Mills	PA		07/14/2023		9,187		816			816		10,004	10,004			
6600679184	JACKSONVILLE	FL		04/10/2023		(6,269)		153			153		(6,116)	(6,116)			
6601804989	PARADISE VALLEY	AZ		04/10/2023		7,125		1,159			1,159		8,284	8,284			
6600679416	JACKSONVILLE	FL		04/10/2023		501		279			279		780	780			
302960957	HOUSTON	TX		07/14/2023		13,845		1,594			1,594		15,439	15,439			
6601471318	BARRINGTON	RI		07/14/2023		8,547		648			648		9,195	9,195			
EB1144000106	NEW YORK	NY		06/24/2016		4,149		(20)			(20)		4,130	4,130			
302786157	Chino Hills	CA		07/14/2023		3,650		430			430		4,079	4,079			
6602690155	CHICAGO	IL		04/10/2023		3,047		550			550		3,597	3,597			
6602676998	BATON ROUGE	LA		07/14/2023		15,466		1,725			1,725		17,191	17,191			
6602711035	FRANKLIN	TN		04/10/2023		4,766		727			727		5,493	5,493			
401068244	LOS ANGELES	CA		03/26/2026				(26)			(26)		1,286	1,286			
6601682203	BROOKVILLE	NY		04/10/2023		18,195		196			196		18,391	18,391			
6600448044	LAKE FOREST PARK	WA		07/14/2023		4,516		753			753		5,268	5,268			
6601204446	JACKSONVILLE	FL		04/10/2023		449		148			148		596	596			
6602711969	LOS ANGELES	CA		04/10/2023		3,302		488			488		3,791	3,791			
6602698448	TROPHY CLUB	TX		07/14/2023		3,535		777			777		4,312	4,312			
8025018849	NAPLES	FL		07/14/2023		1,240		225			225		1,465	1,465			
6602676410	BROOKLINE	MA		04/10/2023		6,478		1,240			1,240		7,718	7,718			
6602675982	ATLANTA	GA		07/14/2023		3,925		889			889		4,814	4,814			
6600434945	SAN DIEGO	CA		04/10/2023		2,930		460			460		3,390	3,390			
302846035	TRACY	CA		07/14/2023		10,374		1,225			1,225		11,599	11,599			
6601740951	NASHVILLE	TN		04/10/2023		7,911		1,289			1,289		9,200	9,200			
303013389	FORT COLLINS	CO		07/14/2023		3,045		346			346		3,392	3,392			
1305228157	Spring Lake	NJ		07/14/2023		23,816		1,574			1,574		25,390	25,390			
6601743278	SANTA FE	NM		04/10/2023		3,878		722			722		4,600	4,600			
6602671726	SCOTTSDALE	AZ		04/10/2023		10,983		771			771		11,754	11,754			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8202449212	TARPON SPRINGS	FL		07/14/2023		1,043		151			151		1,193	1,193			
6601740464	CHICAGO	IL		04/10/2023		7,086		1,320			1,320		8,406	8,406			
409042998	WALNUT CREEK	CA		05/28/2026				(4)			(4)		1,206	1,206			
6601709105	CORONADO	CA		04/10/2023		19,047		1,722			1,722		20,769	20,769			
6601724591	LONE TREE	CO		07/14/2023		5,617		1,221			1,221		6,838	6,838			
6602689470	RIVER FOREST	IL		04/10/2023		4,011		654			654		4,665	4,665			
6600849365	COLLEYVILLE	TX		07/14/2023		4,562		847			847		5,408	5,408			
6602696392	MISSION VIEJO	CA		04/10/2023		5,817		1,014			1,014		6,831	6,831			
6602691559	BRYN MAWR	PA		07/14/2023		4,948		1,119			1,119		6,068	6,068			
6601696955	FAIRFIELD	CA		04/10/2023		2,855		389			389		3,244	3,244			
6601225219	JACKSONVILLE	FL		04/10/2023		572		282			282		854	854			
6601709964	CRESTED BUTTE	CO		07/14/2023		5,849		1,213			1,213		7,062	7,062			
6602700392	WAXHAW	NC		07/14/2023		3,379		707			707		4,086	4,086			
303451900	MIRAMAR BEACH	FL		07/14/2023		14,517		1,430			1,430		15,947	15,947			
6602675172	SCOTTSDALE	AZ		04/10/2023		4,398		792			792		5,190	5,190			
6600681271	JACKSONVILLE	FL		04/10/2023		599		323			323		922	922			
302705186	DAVIE	FL		07/14/2023		4,083		830			830		4,912	4,912			
6601736199	LINCOLN	NE		04/10/2023		3,068		553			553		3,621	3,621			
401053186	EAST BRIDGEWATER	MA		04/17/2026				(1)			(1)		414	414			
6602672864	NAPERVILLE	IL		04/10/2023		3,998		519			519		4,517	4,517			
1401088550	East Hampton	NY		07/14/2023		11,718		809			809		12,527	12,527			
6601750133	TIJERAS	NM		04/10/2023		2,987		487			487		3,474	3,474			
303057673	ROCHESTER HILLS	MI		07/14/2023		4,690		556			556		5,246	5,246			
6601825786	SHERRILLS FORD	NC		07/14/2023		4,152		939			939		5,091	5,091			
409030387	COLLEYVILLE	TX		12/19/2025		2,403		(34)			(34)		2,369	2,369			
6602680990	WOODINVILLE	WA		07/14/2023		6,151		1,277			1,277		7,429	7,429			
6602691278	LEXINGTON	KY		04/10/2023		11,181		1,020			1,020		12,201	12,201			
8201392230	PALM BEACH GARDENS	FL		07/14/2023		2,229		409			409		2,638	2,638			
6601708560	GLENDALE	CA		04/10/2023		5,418		975			975		6,393	6,393			
6600012022	JACKSONVILLE	FL		04/10/2023		532		123			123		655	655			
8195686819	MIAMI	FL		07/14/2023		997		236			236		1,233	1,233			
303260210	GILBERT	AZ		07/14/2023		4,165		826			826		4,991	4,991			
6602699511	LAS VEGAS	NV		04/10/2023		6,850		1,230			1,230		8,080	8,080			
303058264	ALHAMBRA	CA		07/14/2023		8,817		973			973		9,791	9,791			
6601752352	BELLAIRE	TX		07/14/2023		4,454		854			854		5,308	5,308			
6600675471	JACKSONVILLE	FL		04/10/2023		443		223			223		666	666			
6601684282	NORTHBROOK	IL		04/10/2023		15,215		1,715			1,715		16,930	16,930			
8024046416	MIAMI	FL		07/14/2023		669		118			118		787	787			
6600037292	TULSA	OK		04/10/2023		4,158		652			652		4,810	4,810			
6600831488	FULSHEAR	TX		07/14/2023		9,449		1,552			1,552		11,001	11,001			
6602702513	CARLSBAD	CA		04/10/2023		6,671		1,204			1,204		7,875	7,875			
6601739623	NORTH MYRTLE BEACH	SC		07/14/2023		6,148		1,150			1,150		7,298	7,298			
6602704832	SHORELINE	WA		07/14/2023		3,037		567			567		3,604	3,604			
6600694290	DEL MAR	CA		04/10/2023		6,046		1,120			1,120		7,166	7,166			
PEB1596054934	NORTHRIDGE	CA		08/14/2017		4,660		(109)			(109)		4,551	4,551			
6600038191	HALF MOON BAY	CA		04/10/2023		6,742		1,058			1,058		7,800	7,800			
6600934894	NEWCASTLE	CA		04/10/2023		9,784		788			788		10,572	10,572			
302711224	Boston	MA		07/14/2023		3,724		776			776		4,500	4,500			
409008644	SCOTTSDALE	AZ		05/19/2025		2,368		(21)			(21)		2,347	2,347			
6602685296	QUEEN CREEK	AZ		04/10/2023		3,621		666			666		4,287	4,287			
6601736439	ATLANTA	GA		07/14/2023		4,324		927			927		5,251	5,251			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602682111	FRUITA	CO		07/14/2023		3,853		776			776		4,629	4,629			
6602699370	CLAREMONT	CA		04/10/2023		5,991		1,005			1,005		6,996	6,996			
1304245319	Haverford	PA		07/14/2023		10,522		667			667		11,189	11,189			
6601709014	SARASOTA	FL		04/10/2023		5,418		882			882		6,300	6,300			
6601742015	VAIL	CO		07/14/2023		4,113		830			830		4,943	4,943			
6601203356	JACKSONVILLE	FL		04/10/2023		534		123			123		657	657			
6601679845	BROOKLYN	NY		04/10/2023		6,313		779			779		7,092	7,092			
6601751115	VALLEJO	CA		04/10/2023		2,897		575			575		3,472	3,472			
303058265	FLUSHING	NY		07/14/2023		3,289		370			370		3,659	3,659			
302847743	Zebulon	NC		07/14/2023		2,786		308			308		3,094	3,094			
6602689603	SAN JOSE	CA		04/10/2023		5,499		1,025			1,025		6,524	6,524			
1310314690	CHICAGO	IL		07/14/2023		11,102		762			762		11,865	11,865			
6601749481	PORTLAND	OR		07/14/2023		9,997		1,084			1,084		11,081	11,081			
401039072	NEW YORK	NY		11/13/2025		54,720		(711)			(711)		54,009	54,009			
8202219123	FORT MYERS	FL		07/14/2023		1,547		250			250		1,797	1,797			
6600935024	BLACK DIAMOND	WA		07/14/2023		7,038		1,352			1,352		8,390	8,390			
6602682434	LAKE BARRINGTON	IL		04/10/2023		3,026		527			527		3,553	3,553			
124748562	BELVEDERE	CA		07/14/2023		21,231		443			443		21,674	21,674			
6601723932	BRYN MAWR	PA		07/14/2023		11,721		2,311			2,311		14,033	14,033			
505295916	WEST PALM BEACH	FL		07/14/2023		704		128			128		832	832			
401072363	RANCHO CORDOVA	CA		04/17/2026				13			13		490	490			
PEB1216003634	MIAMI	FL		11/18/2016		4,782		(28)			(28)		4,754	4,754			
6601728907	KATY	TX		07/14/2023		4,786		1,022			1,022		5,808	5,808			
409020840	GREENWOOD VILLAGE	CO		12/19/2025		2,519		(35)			(35)		2,483	2,483			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		4,451		(17)			(17)		4,434	4,434			
6601823203	SAN FRANCISCO	CA		04/10/2023		4,376		787			787		5,164	5,164			
6602699198	LAS VEGAS	NV		04/10/2023		6,083		1,134			1,134		7,217	7,217			
8027775518	LANTANA	FL		07/14/2023		1,647		267			267		1,915	1,915			
6602682673	TERRELL	NC		07/14/2023		6,266		1,343			1,343		7,609	7,609			
6601486621	LAKE MARY	FL		04/10/2023		8,753		531			531		9,284	9,284			
302795913	Shreveport	LA		07/14/2023		9,708		1,918			1,918		11,626	11,626			
409030371	GREENWOOD VILLAGE	CO		12/19/2025		4,090		(23)			(23)		4,068	4,068			
6601485789	TETON VILLAGE	WY		04/10/2023		18,205		950			950		19,155	19,155			
6602678853	SAN JOSE	CA		04/10/2023		3,697		602			602		4,300	4,300			
8000438022	CHICAGO	IL		07/14/2023		2,791		160			160		2,950	2,950			
1407167404	Penn Valley	PA		07/14/2023		12,273		916			916		13,189	13,189			
1148220180	COLLINSVILLE	IL		07/14/2023		589		129			129		718	718			
EB1369002397	SARASOTA	FL		07/17/2015		3,503		13			13		3,516	3,516			
302984117	Chatsworth	CA		07/14/2023		25,660		2,917			2,917		28,577	28,577			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		3,013		3			3		3,017	3,017			
EB1352004188	QUIOGUE	NY		12/18/2015		6,459		(11)			(11)		6,448	6,448			
6601818484	SANTA CLARA	CA		04/10/2023		5,148		926			926		6,074	6,074			
302945767	WOODINVILLE	WA		07/14/2023		13,911		1,614			1,614		15,526	15,526			
6602694579	GREENSBORO	NC		07/14/2023		4,244		862			862		5,106	5,106			
505382421	CAPE CORAL	FL		07/14/2023		1,347		288			288		1,635	1,635			
302949030	ANNA	TX		07/14/2023		2,954		342			342		3,295	3,295			
6602702588	SAN JOSE	CA		04/10/2023		5,233		976			976		6,209	6,209			
6600793274	BELLEVUE	WA		07/14/2023		22,532		3,583			3,583		26,114	26,114			
1857100851	SWANSEA	IL		07/14/2023		1,976		157			157		2,133	2,133			
6602701242	KIHEI	HI		07/14/2023		4,437		953			953		5,391	5,391			
PEB1541042455	BRENTWOOD	TN		01/11/2018		3,104		(16)			(16)		3,089	3,089			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
409025127	BRENTWOOD	TN		12/19/2025		3,058		(43)			(43)		3,015	3,015			
8191396248	WEST PALM BCH	FL		07/14/2023		1,511		384			384		1,895	1,895			
6601739102	JUPITER	FL		04/10/2023		4,565		849			849		5,414	5,414			
6601726828	SANIBEL	FL		04/10/2023		5,515		889			889		6,404	6,404			
8197451387	BOCA RATON	FL		07/14/2023		4,327		918			918		5,245	5,245			
6601723650	MESA	AZ		04/10/2023		5,647		948			948		6,595	6,595			
6602710607	ROUND ROCK	TX		07/14/2023		1,624		328			328		1,952	1,952			
6601811893	SAN DIEGO	CA		04/10/2023		6,986		1,171			1,171		8,157	8,157			
6601097907	COLLEYVILLE	TX		07/14/2023		4,703		658			658		5,361	5,361			
302950241	MIAMI	FL		07/14/2023		2,704		319			319		3,023	3,023			
6601815688	EAST MARION	NY		04/10/2023		4,125		671			671		4,796	4,796			
6601473058	DALLAS	TX		07/14/2023		17,263		1,171			1,171		18,434	18,434			
302950289	SIMI VALLEY	CA		07/14/2023		3,731		414			414		4,145	4,145			
302950269	ROCKVILLE	MD		07/14/2023		7,079		786			786		7,865	7,865			
6602676477	CHICAGO	IL		04/10/2023		3,877		745			745		4,622	4,622			
6602688209	GUNNISON	CO		07/14/2023		2,987		557			557		3,544	3,544			
6601680389	BROOKLYN	NY		04/10/2023		15,266		816			816		16,082	16,082			
6602683739	SALT LAKE CITY	UT		07/14/2023		4,955		1,028			1,028		5,984	5,984			
PEB1540093740	COHASSET	MA		11/18/2016		5,911		(88)			(88)		5,823	5,823			
6601472936	SANTA ANA	CA		04/10/2023		16,469		416			416		16,884	16,884			
302949462	RIVERBANK	CA		07/14/2023		6,020		666			666		6,686	6,686			
6600845702	MOUNT PLEASANT	SC		07/14/2023		10,135		961			961		11,096	11,096			
6602687870	SCOTTSDALE	AZ		04/10/2023		4,363		712			712		5,075	5,075			
6600482415	SAN DIEGO	CA		04/10/2023		4,261		668			668		4,929	4,929			
6600011727	JACKSONVILLE	FL		04/10/2023		497		100			100		597	597			
6601712034	FAIRFIELD	CT		07/14/2023		3,626		715			715		4,341	4,341			
8202161985	MARGATE	FL		07/14/2023		792		121			121		913	913			
6602696475	MALIBU	CA		04/10/2023		5,013		872			872		5,885	5,885			
6601476853	ELLISVILLE	MO		04/10/2023		919		132			132		1,051	1,051			
6601468983	ATLANTIC BEACH	FL		04/10/2023		533		297			297		830	830			
302708889	CENTRAL POINT	OR		07/14/2023		5,796		1,173			1,173		6,969	6,969			
EB1785003246	LOS ANGELES	CA		03/24/2016		3,529		(32)			(32)		3,497	3,497			
6601225243	JACKSONVILLE	FL		04/10/2023		468		197			197		665	665			
6601481754	WESTWOOD	MA		04/10/2023		12,843		520			520		13,363	13,363			
1401036117	Oxnard	CA		07/14/2023		22,419		1,547			1,547		23,965	23,965			
6602699164	PORTLAND	OR		07/14/2023		3,747		801			801		4,548	4,548			
6601489807	SAN BERNARDINO	CA		04/10/2023		2,328		135			135		2,464	2,464			
6601224816	JACKSONVILLE	FL		04/10/2023		560		276			276		836	836			
6602688241	WESTCHESTER	CA		04/10/2023		6,753		1,066			1,066		7,819	7,819			
125066832	BOSTON	MA		07/14/2023		14,867		951			951		15,818	15,818			
6600012006	JACKSONVILLE	FL		04/10/2023		495		103			103		598	598			
6601742510	WESTLAKE	TX		07/14/2023		9,608		1,938			1,938		11,547	11,547			
6602695329	SOUTH SAN FRANCISCO	CA		04/10/2023		5,162		900			900		6,062	6,062			
6601682872	NEW YORK	NY		04/10/2023		5,041		561			561		5,602	5,602			
6601731547	PASADENA	CA		04/10/2023		12,169		1,908			1,908		14,077	14,077			
6600911785	SANTA MONICA	CA		04/10/2023		21,340		1,153			1,153		22,494	22,494			
8200873055	WEST PALM BEACH	FL		07/14/2023		932		208			208		1,140	1,140			
6601682294	NEW YORK	NY		04/10/2023		12,454		1,482			1,482		13,936	13,936			
6602687243	EL SEGUNDO	CA		04/10/2023		6,742		1,296			1,296		8,037	8,037			
6601696427	MUKWONAGO	WI		07/14/2023		21,801		1,646			1,646		23,447	23,447			
6602689108	CHARLESTON	SC		07/14/2023		8,285		1,780			1,780		10,065	10,065			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		6,517		37			37		6,555	6,555			
6600023060	JACKSONVILLE	FL		04/10/2023		544		504			504		1,049	1,049			
6601058347	MORGAN HILL	CA		04/10/2023		3,849		530			530		4,379	4,379			
302949416	APEX	NC		07/14/2023		4,768		575			575		5,343	5,343			
6601286328	PASS CHRISTIAN	MS		07/14/2023		617		44			44		661	661			
PH7118585004	HARVARD	MA		10/10/2014		3,594		(21)			(21)		3,573	3,573			
105871616	WELLINGTON	NV		03/26/2026				(12)			(12)		534	534			
302821984	Davie	FL		07/14/2023		13,704		1,574			1,574		15,277	15,277			
6602693787	MURRAY	UT		07/14/2023		6,148		651			651		6,799	6,799			
6601721928	SAN RAFAEL	CA		04/10/2023		3,929		640			640		4,569	4,569			
409030315	JORDAN	MN		12/19/2025		3,113		(44)			(44)		3,070	3,070			
6600040551	INDIANAPOLIS	IN		04/10/2023		5,236		943			943		6,180	6,180			
6601286609	CAPE MAY COURT HOUSE	NJ		07/14/2023		1,430		257			257		1,688	1,688			
6600477829	LAS VEGAS	NV		04/10/2023		4,313		721			721		5,033	5,033			
6601682757	BROOKLYN	NY		04/10/2023		1,104		68			68		1,172	1,172			
409023889	LA CRESCENTA	CA		12/19/2025		3,778		(53)			(53)		3,725	3,725			
6602676527	WINCHESTER	MA		04/10/2023		4,947		951			951		5,898	5,898			
6602679273	DAVIS	CA		04/10/2023		3,780		651			651		4,431	4,431			
6602687839	RANCHO MIRAGE	CA		04/10/2023		2,692		331			331		3,023	3,023			
6600932054	MOUNTAIN HOUSE	CA		04/10/2023		3,821		269			269		4,090	4,090			
6602673326	WHITEFISH	MT		04/10/2023		9,986		858			858		10,844	10,844			
6602676758	SARATOGA	CA		04/10/2023		6,939		1,375			1,375		8,314	8,314			
6602702141	SAN DIEGO	CA		04/10/2023		5,635		1,052			1,052		6,687	6,687			
8001782573	NORTH MIAMI BEACH	FL		07/14/2023		641		91			91		733	733			
6602687144	SAN DIEGO	CA		04/10/2023		5,068		944			944		6,012	6,012			
6602685569	POWAY	CA		04/10/2023		1,362		229			229		1,590	1,590			
505373854	HOLLYWOOD	FL		07/14/2023		2,551		546			546		3,097	3,097			
6602712892	BROOKLYN	NY		04/10/2023		32,563		2,986			2,986		35,549	35,549			
6602681790	PHOENIX	AZ		04/10/2023		5,733		1,034			1,034		6,767	6,767			
6602700046	SAN DIEGO	CA		04/10/2023		5,571		1,004			1,004		6,575	6,575			
6602674522	WALNUT CREEK	CA		04/10/2023		4,321		852			852		5,173	5,173			
302943328	BROOMFIELD	CO		07/14/2023		9,973		1,106			1,106		11,079	11,079			
303058104	AMERICAN CANYON	CA		07/14/2023		3,372		399			399		3,771	3,771			
6602683929	PLEASANTON	CA		04/10/2023		6,281		1,057			1,057		7,338	7,338			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		3,694		(38)			(38)		3,655	3,655			
6602705177	UPPER ARLINGTON	OH		07/14/2023		3,305		691			691		3,996	3,996			
505268377	HIALEAH	FL		07/14/2023		1,379		210			210		1,590	1,590			
8198836907	OAKLAND PARK	FL		07/14/2023		1,401		323			323		1,725	1,725			
6601678946	MERCER ISLAND	WA		07/14/2023		13,258		197			197		13,455	13,455			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		9,548		(70)			(70)		9,479	9,479			
6602672559	ROYSE CITY	TX		07/14/2023		3,926		416			416		4,341	4,341			
303058183	HEMET	CA		07/14/2023		3,757		415			415		4,172	4,172			
6600984741	NEWPORT BEACH	CA		04/10/2023		5,476		952			952		6,427	6,427			
6600851619	FAIR OAKS RANCH	TX		07/14/2023		23,237		2,133			2,133		25,371	25,371			
6600562760	LONG ISLAND CITY	NY		04/10/2023		3,961		588			588		4,549	4,549			
PEB1249003049	NORTH VENICE	FL		11/18/2016		8,961		(1)			(1)		8,961	8,961			
409017582	BONITA SPRINGS	FL		09/22/2025		3,390		(64)			(64)		3,326	3,326			
1412290007	Powhatan	VA		07/14/2023		10,644		853			853		11,496	11,496			
6602700665	EAGLE	ID		04/10/2023		8,831		1,599			1,599		10,429	10,429			
6602677715	TAMPA	FL		04/10/2023		3,830		713			713		4,543	4,543			
3358763768	Miami	FL		07/14/2023		925		119			119		1,044	1,044			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8204306189	LAKE WORTH	FL		07/14/2023		729		78			78		807	807			
6600991001	SAN DIEGO	CA		04/10/2023		2,951		447			447		3,398	3,398			
6601741496	SEATTLE	WA		07/14/2023		9,383		1,797			1,797		11,180	11,180			
8201061928	CAPE CORAL	FL		07/14/2023		1,434		269			269		1,703	1,703			
6602682467	HURRICANE	UT		07/14/2023		3,227		635			635		3,862	3,862			
6602696921	SANTA BARBARA	CA		04/10/2023		4,845		874			874		5,719	5,719			
8198806197	MIAMI	FL		07/14/2023		1,685		351			351		2,036	2,036			
EB1222530332	CEDAR HILL	TX		07/17/2015		7,137		(25)			(25)		7,113	7,113			
6601014837	CARDIFF BY THE SEA	CA		04/10/2023		4,109		565			565		4,674	4,674			
6602700111	SANTA MARIA	CA		04/10/2023		3,580		648			648		4,228	4,228			
6600850918	BRENTWOOD	TN		04/10/2023		5,093		800			800		5,894	5,894			
0713700	New York	NY		02/05/2015		535,814							535,814	535,814			
6601696732	ENCINITAS	CA		04/10/2023		3,680		595			595		4,276	4,276			
6601204289	JACKSONVILLE	FL		04/10/2023		70		55			55		125	125			
105854888	ARLINGTON	MA		04/17/2026				12			12		1,534	1,534			
6601726851	BAINBRIDGE IS	WA		07/14/2023		6,876		1,458			1,458		8,334	8,334			
6602710433	FORT MYERS BEACH	FL		04/10/2023		2,299		293			293		2,592	2,592			
6601477646	CLARKSVILLE	MD		07/14/2023		12,411		1,057			1,057		13,468	13,468			
6602712033	LAHAINA	HI		07/14/2023		4,996		752			752		5,749	5,749			
PEB1596053567	LA SELVA BEACH	CA		11/18/2016		8,391		(60)			(60)		8,331	8,331			
6601469312	ATLANTIC BEACH	FL		04/10/2023		398		223			223		621	621			
6600794553	VIRGINIA BEACH	VA		04/10/2023		11,253		823			823		12,075	12,075			
6601214692	BROOKLYN	NY		04/10/2023		1,328		173			173		1,501	1,501			
303057317	RIVERVIEW	FL		07/14/2023		3,937		485			485		4,422	4,422			
EB1564000618	DENVER	CO		08/07/2015		5,308		(10)			(10)		5,298	5,298			
8200919345	LAKE WORTH	FL		07/14/2023		1,218		296			296		1,514	1,514			
3371274298	Lehigh Acres	FL		07/14/2023		657		95			95		751	751			
6601696989	ELK GROVE	CA		04/10/2023		4,279		625			625		4,904	4,904			
PEB1725003797	SAN MARINO	CA		11/17/2017		22,518		(571)			(571)		21,947	21,947			
6601726935	NEWPORT BEACH	CA		04/10/2023		6,571		1,184			1,184		7,755	7,755			
6601681304	NAPERVILLE	IL		04/10/2023		15,919		595			595		16,514	16,514			
6601817999	KELLER	TX		07/14/2023		4,863		980			980		5,843	5,843			
6602671171	HUNTINGTON BEACH	CA		04/10/2023		16,457		921			921		17,378	17,378			
8201732523	LEHIGH ACRES	FL		07/14/2023		1,023		178			178		1,202	1,202			
6602687953	MORGAN HILL	CA		04/10/2023		4,235		646			646		4,881	4,881			
8203148562	BELLE GLADE	FL		07/14/2023		932		115			115		1,047	1,047			
6601679803	BROOKLYN	NY		04/10/2023		5,165		373			373		5,538	5,538			
302847542	Yorba Linda	CA		07/14/2023		4,871		623			623		5,494	5,494			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		4,440		(20)			(20)		4,420	4,420			
6602681295	FRESNO	CA		04/10/2023		3,387		499			499		3,886	3,886			
6600482019	JACKSONVILLE	FL		04/10/2023		1,844		282			282		2,126	2,126			
1505205721	West Chester	PA		07/14/2023		14,076		1,256			1,256		15,332	15,332			
6601749754	SANTA BARBARA	CA		04/10/2023		3,894		678			678		4,572	4,572			
6602671460	AUSTIN	TX		07/14/2023		10,838		767			767		11,605	11,605			
6600662115	GREAT FALLS	VA		04/10/2023		13,967		666			666		14,633	14,633			
409017459	LINCOLN	MA		11/18/2025		2,809		(58)			(58)		2,751	2,751			
6600845835	SAN RAMON	CA		04/10/2023		9,285		1,442			1,442		10,726	10,726			
6601684266	GLENCOE	IL		04/10/2023		15,459		682			682		16,142	16,142			
6601253849	JOHNSTON	SC		07/14/2023		243		36			36		278	278			
FR125718754	SAN JOSE	CA		10/21/2016		8,293		26			26		8,319	8,319			
PEB1596056115	SAN RAFAEL	CA		03/21/2018		3,172		8			8		3,180	3,180			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
409016703	ALAMEDA	CA		09/22/2025		3,247		(31)			(31)		3,216	3,216			
6602677343	ELMHURST	IL		04/10/2023		6,033		1,076			1,076		7,110	7,110			
6601685867	LEXINGTON	MA		04/10/2023		17,215		414			414		17,628	17,628			
6600012048	JACKSONVILLE	FL		04/10/2023		660		37			37		697	697			
6600441536	SCOTTSDALE	AZ		04/10/2023		4,337		728			728		5,064	5,064			
3393269491	Lehigh Acres	FL		07/14/2023		688		114			114		802	802			
302616031	CANYON LAKE	CA		07/14/2023		2,939		582			582		3,521	3,521			
6602699677	BOERNE	TX		07/14/2023		5,286		1,132			1,132		6,418	6,418			
125082078	BOSTON	MA		07/14/2023		6,020		385			385		6,405	6,405			
6602710789	MADISON	TN		04/10/2023		3,829		626			626		4,455	4,455			
6602696053	KINGSLAND	TX		07/14/2023		4,499		906			906		5,406	5,406			
EB1564000716	FRASER	CO		12/18/2015		4,559		(6)			(6)		4,553	4,553			
6602682137	GOLDEN	CO		07/14/2023		4,814		1,027			1,027		5,841	5,841			
6602701713	WASHOUGAL	WA		07/14/2023		3,057		618			618		3,675	3,675			
6601469296	BROOKLYN	NY		04/10/2023		4,812		632			632		5,445	5,445			
302949813	PORT SAINT LUCIE	FL		07/14/2023		2,915		378			378		3,293	3,293			
409021792	PHOENIX	AZ		12/19/2025		2,991		(70)			(70)		2,921	2,921			
6601809228	SANTA ANA	CA		04/10/2023		4,982		865			865		5,847	5,847			
6601678284	SOUTHBOROUGH	MA		04/10/2023		11,184		715			715		11,899	11,899			
6601482935	HOUSTON	TX		07/14/2023		21,703		1,186			1,186		22,889	22,889			
8195489260	DORAL	FL		07/14/2023		1,402		336			336		1,738	1,738			
303057475	Tracy	CA		07/14/2023		6,148		682			682		6,830	6,830			
6602676279	SCOTTSDALE	AZ		04/10/2023		8,099		1,545			1,545		9,644	9,644			
303058273	Stockton	CA		07/14/2023		3,312		374			374		3,686	3,686			
6601479071	NORTHBROOK	IL		04/10/2023		14,859		858			858		15,717	15,717			
6602685981	SAN MATEO	CA		04/10/2023		5,074		944			944		6,017	6,017			
6602695493	RALEIGH	NC		07/14/2023		3,641		702			702		4,343	4,343			
6602705391	INDIAN LAND	SC		07/14/2023		2,936		582			582		3,518	3,518			
6601724336	NEW YORK	NY		04/10/2023		4,947		392			392		5,340	5,340			
1607068358	Orlando	FL		07/14/2023		13,458		1,128			1,128		14,587	14,587			
8199174154	RIVIERA BEACH	FL		07/14/2023		4,362		932			932		5,294	5,294			
0838501	Frederick	MD		11/05/2020		978,112							978,112	978,112			
105758730	MILTON	MA		11/13/2025		1,004		(9)			(9)		994	994			
6600849423	DALLAS	TX		07/14/2023		11,731		1,102			1,102		12,833	12,833			
6602701705	BLOOMINGTON	MN		04/10/2023		3,211		579			579		3,790	3,790			
6601711036	ALBUQUERQUE	NM		04/10/2023		9,200		1,601			1,601		10,800	10,800			
EB1541040473	LEAGUE CITY	TX		08/19/2016		4,180		(14)			(14)		4,167	4,167			
6602705912	SAN CLEMENTE	CA		04/10/2023		6,009		826			826		6,835	6,835			
6601750604	PASADENA	CA		04/10/2023		14,418		1,185			1,185		15,602	15,602			
6600058769	ENCINITAS	CA		04/10/2023		9,006		1,508			1,508		10,513	10,513			
302950052	BUFFALO GROVE	IL		07/14/2023		3,895		429			429		4,323	4,323			
PEB1171015052	SAMMAMISH	WA		11/18/2016		4,472		(52)			(52)		4,420	4,420			
0703900	Glenview	IL		07/01/2014		257,304							257,304	257,304			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		5,157		(9)			(9)		5,148	5,148			
EB1784002309	LAFAYETTE	CA		10/12/2016		8,957		(57)			(57)		8,901	8,901			
6602697994	RANCHO MISSION VIEJO	CA		04/10/2023		4,727		852			852		5,578	5,578			
6602711373	GILBERT	AZ		04/10/2023		3,400		450			450		3,851	3,851			
6602693407	PORTERVILLE	CA		04/10/2023		9,879		804			804		10,683	10,683			
302703369	Los Altos	CA		07/14/2023		7,580		1,619			1,619		9,199	9,199			
0915400	Burlingame	CA		04/30/2020		113,083							113,083	113,083			
6601680744	LOS ANGELES	CA		04/10/2023		14,696		970			970		15,666	15,666			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602683093	MILL VALLEY	CA		04/10/2023		9,051		1,686			1,686		10,737	10,737			
6601285908	SOUTHFIELD	MI		04/10/2023		976		99			99		1,075	1,075			
6601489096	MOUNTAIN LAKES	NJ		07/14/2023		16,324		1,188			1,188		17,512	17,512			
6602685213	GILBERT	AZ		04/10/2023		9,425		724			724		10,148	10,148			
3365282370	Palm Beach	FL		07/14/2023		427		75			75		502	502			
6601720177	SAUTEE NACOOCHEE	GA		07/14/2023		2,966		653			653		3,619	3,619			
6602674282	SAN JOSE	CA		04/10/2023		5,591		1,109			1,109		6,700	6,700			
6601471391	MARINA DEL REY	CA		04/10/2023		12,649		746			746		13,396	13,396			
6602671213	ROGERS	MN		04/10/2023		14,731		177			177		14,908	14,908			
302695390	LOS ANGELES	CA		07/14/2023		5,819		1,274			1,274		7,093	7,093			
6601753616	DALLAS	TX		07/14/2023		6,044		1,098			1,098		7,141	7,141			
6601290064	MATTESON	IL		04/10/2023		941		138			138		1,079	1,079			
8194409972	JACKSONVILLE	FL		07/14/2023		927		228			228		1,155	1,155			
6601483545	SAMMAMISH	WA		07/14/2023		12,729		370			370		13,098	13,098			
302774669	SAINT CHARLES	IL		07/14/2023		12,885		1,522			1,522		14,407	14,407			
PEB1352005431	ROCKVILLE CENTRE	NY		11/17/2017		3,164		26			26		3,190	3,190			
6600263963	UTICA	IL		04/10/2023		4,405		381			381		4,786	4,786			
8000712915	SAINT CHARLES	MO		07/14/2023		1,356		124			124		1,480	1,480			
6602694884	CLOVIS	CA		04/10/2023		6,958		1,150			1,150		8,107	8,107			
PEB1222602001	MAGNOLIA	TX		11/18/2016		8,394		(23)			(23)		8,371	8,371			
8030853189	HOLLYWOOD	FL		07/14/2023		3,241		243			243		3,484	3,484			
6601482125	BOULDER	CO		07/14/2023		11,531		578			578		12,110	12,110			
6602692342	YUCAIPA	CA		04/10/2023		4,469		353			353		4,822	4,822			
EB1357000849	MARSHFIELD	MA		12/18/2015		3,305		10			10		3,315	3,315			
6602698836	CAPE CORAL	FL		04/10/2023		3,074		556			556		3,630	3,630			
6601028571	MILL VALLEY	CA		04/10/2023		2,405		378			378		2,783	2,783			
8000399136	CONCORD	CA		07/14/2023		740		138			138		879	879			
6601816694	BRECKENRIDGE	CO		07/14/2023		3,744		735			735		4,480	4,480			
105823283	LEXINGTON	KY		03/26/2026				(4)			(4)		1,528	1,528			
303097229	RANCHO PALOS VERDES	CA		07/14/2023		14,138		1,714			1,714		15,851	15,851			
6600674599	ARMONK	NY		07/14/2023		3,796		1,015			1,015		4,811	4,811			
6601699728	HOUSTON	TX		07/14/2023		3,972		777			777		4,749	4,749			
6602683440	ALLEN	TX		07/14/2023		3,312		669			669		3,981	3,981			
6600934761	MONMOUTH	OR		07/14/2023		2,874		505			505		3,379	3,379			
8201313933	GREENACRES	FL		07/14/2023		1,084		184			184		1,268	1,268			
8195447491	WEST PALM BEACH	FL		07/14/2023		1,447		338			338		1,784	1,784			
6601482711	BROOKLINE	MA		04/10/2023		16,515		527			527		17,041	17,041			
8200985205	BOCA RATON	FL		07/14/2023		1,162		243			243		1,405	1,405			
8026819804	NAPLES	FL		07/14/2023		1,212		214			214		1,426	1,426			
3393629912	Jacksonville	FL		07/14/2023		2,120		170			170		2,290	2,290			
6601750646	NEW YORK	NY		04/10/2023		5,323		896			896		6,220	6,220			
409045349	GRANITE BAY	CA		05/28/2026				(16)			(16)		1,401	1,401			
PEB1540095253	SAN RAMON	CA		08/14/2017		3,789		(72)			(72)		3,717	3,717			
8200848004	HIALEAH	FL		07/14/2023		1,338		266			266		1,603	1,603			
6602678556	BRENTWOOD	TN		04/10/2023		9,705		1,632			1,632		11,337	11,337			
6600676362	JACKSONVILLE	FL		04/10/2023		436		228			228		663	663			
6602679695	BLOOMFLD HLS	MI		04/10/2023		5,326		840			840		6,166	6,166			
6602681972	LA GRANGE PARK	IL		04/10/2023		3,121		509			509		3,630	3,630			
6601678987	BROOKLYN	NY		04/10/2023		5,415		729			729		6,144	6,144			
6601697029	PACIFICA	CA		04/10/2023		3,099		469			469		3,568	3,568			
6602690346	PALMETTO BAY	FL		04/10/2023		3,162		551			551		3,713	3,713			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602688043	CARLSBAD	CA		04/10/2023		6,457		986			986		7,443	7,443			
6601471953	CHICAGO	IL		04/10/2023		22,563		750			750		23,313	23,313			
302789354	RICHMOND	TX		07/14/2023		2,995		345			345		3,340	3,340			
303577271	MORRO BAY	CA		07/14/2023		10,603		1,070			1,070		11,673	11,673			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		4,671		43			43		4,715	4,715			
6602674274	PIEDMONT	CA		04/10/2023		4,477		861			861		5,337	5,337			
6601729137	GLASTONBURY	CT		07/14/2023		2,893		621			621		3,514	3,514			
6601811869	ELMHURST	IL		04/10/2023		3,070		498			498		3,568	3,568			
303106712	Brentwood	TN		07/14/2023		26,635		2,974			2,974		29,609	29,609			
6600040403	BRENTWOOD	CA		04/10/2023		3,862		647			647		4,509	4,509			
6600717588	CHANDLER	AZ		04/10/2023		2,792		360			360		3,152	3,152			
6996265	CLEARWATER	FL		07/14/2023		843		52			52		895	895			
8195565808	SUNRISE	FL		07/14/2023		2,528		563			563		3,091	3,091			
6602699263	LAKEVILLE	MN		04/10/2023		4,141		747			747		4,888	4,888			
401077868	FAIR OAKS	CA		04/17/2026				(4)			(4)		589	589			
6602690296	FORT MILL	SC		07/14/2023		4,385		890			890		5,276	5,276			
6600679325	JACKSONVILLE	FL		04/10/2023		456		253			253		708	708			
302714108	MIAMI	FL		07/14/2023		4,268		930			930		5,198	5,198			
303057939	Lakewood	CO		07/14/2023		3,758		464			464		4,223	4,223			
6602674126	SEATTLE	WA		07/14/2023		6,141		1,419			1,419		7,560	7,560			
6600454927	LYNNWOOD	WA		07/14/2023		1,566		256			256		1,822	1,822			
6602678440	PEOA	UT		07/14/2023		12,914		2,961			2,961		15,875	15,875			
6600525585	DORAL	FL		04/10/2023		3,012		430			430		3,442	3,442			
0848500	Newport Beach	CA		01/19/2018		587,297							587,297	587,297			
6601685859	ROSLYN HARBOR	NY		04/10/2023		12,129		147			147		12,276	12,276			
6601680975	AUSTIN	TX		07/14/2023		15,216		961			961		16,178	16,178			
6601705368	SPARTANBURG	SC		07/14/2023		5,223		1,213			1,213		6,436	6,436			
505135061	PINELLAS PARK	FL		07/14/2023		737		126			126		863	863			
6602704642	BELLE ISLE	FL		04/10/2023		3,356		584			584		3,940	3,940			
302689934	Phoenix	AZ		07/14/2023		2,972		588			588		3,560	3,560			
6602690734	SHORT HILLS	NJ		07/14/2023		5,551		1,250			1,250		6,801	6,801			
6602687763	MISSOURI CITY	TX		07/14/2023		3,727		714			714		4,441	4,441			
6600840463	RAVENEL	SC		07/14/2023		8,866		807			807		9,673	9,673			
105852169	MOUNT SHASTA	CA		04/17/2026				12			12		792	792			
6600735283	LINWOOD	NJ		07/14/2023		597		133			133		730	730			
6600011214	JACKSONVILLE	FL		04/10/2023		511		85			85		596	596			
6601734129	NASHVILLE	TN		04/10/2023		7,320		1,192			1,192		8,513	8,513			
6601825174	PORTER RANCH	CA		04/10/2023		4,988		867			867		5,855	5,855			
303057776	PHOENIX	AZ		07/14/2023		4,077		482			482		4,560	4,560			
6602696855	BRECKSVILLE	OH		07/14/2023		5,357		1,059			1,059		6,415	6,415			
PEB1382003271	SAN DIEGO	CA		11/18/2016		4,087		(15)			(15)		4,072	4,072			
6601685339	WINCHESTER	MA		04/10/2023		15,290		478			478		15,768	15,768			
6602682392	NOLENSVILLE	TN		04/10/2023		4,361		734			734		5,095	5,095			
6601741256	LOVELAND	OH		07/14/2023		2,788		552			552		3,339	3,339			
8030572746	HIALEAH	FL		07/14/2023		1,176		243			243		1,419	1,419			
6602677483	SAINT LOUIS	MO		04/10/2023		3,909		776			776		4,684	4,684			
6601720110	AUSTIN	TX		07/14/2023		4,874		1,037			1,037		5,911	5,911			
6602684810	BLOOMFLD HLS	MI		04/10/2023		11,994		993			993		12,987	12,987			
6601472126	DALLAS	TX		07/14/2023		12,620		863			863		13,483	13,483			
6602673607	CARLSBAD	CA		04/10/2023		6,655		1,278			1,278		7,933	7,933			
6601693192	LAND O LAKES	FL		04/10/2023		3,107		520			520		3,627	3,627			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8201338905	LEHIGH ACRES	FL		07/14/2023		1,020		213			213		1,233	1,233			
6601728188	SAN FRANCISCO	CA		04/10/2023		7,151		1,331			1,331		8,482	8,482			
303057746	KINGSBURG	CA		07/14/2023		2,917		325			325		3,241	3,241			
6600914888	SARATOGA	CA		04/10/2023		5,654		840			840		6,494	6,494			
6602677897	DALLAS	TX		07/14/2023		7,530		1,741			1,741		9,271	9,271			
6602673482	CORONADO	CA		04/10/2023		11,926		1,045			1,045		12,971	12,971			
6602691856	SANTA CLARITA	CA		04/10/2023		2,326		195			195		2,521	2,521			
6601683128	FAR HILLS	NJ		07/14/2023		16,424		624			624		17,048	17,048			
6601711952	SEATTLE	WA		07/14/2023		10,886		1,050			1,050		11,935	11,935			
8195097882	MARGATE	FL		07/14/2023		1,694		421			421		2,115	2,115			
302934049	SAN DIEGO	CA		07/14/2023		16,132		1,949			1,949		18,081	18,081			
6602672716	ESCONDIDO	CA		04/10/2023		2,020		310			310		2,330	2,330			
6601203430	JACKSONVILLE	FL		04/10/2023		723		213			213		935	935			
8199159415	ESTERO	FL		07/14/2023		2,441		545			545		2,986	2,986			
6602679166	LEEDS	UT		07/14/2023		4,705		875			875		5,579	5,579			
8008437482	OLDSMAR	FL		07/14/2023		556		106			106		661	661			
6601680132	REGO PARK	NY		04/10/2023		6,484		387			387		6,871	6,871			
6602682251	FULSHEAR	TX		07/14/2023		3,023		610			610		3,633	3,633			
6600023052	RENO	NV		04/10/2023		1,753		(4)			(4)		1,748	1,748			
6601820811	PARK CITY	UT		07/14/2023		3,107		594			594		3,701	3,701			
6601023481	SAN JUAN CAPISTRANO	CA		04/10/2023		6,270		1,023			1,023		7,293	7,293			
6602685106	CHICAGO	IL		04/10/2023		11,725		1,061			1,061		12,786	12,786			
6602702224	PORTLAND	OR		07/14/2023		3,792		789			789		4,581	4,581			
6601723676	WEST PALM BEACH	FL		04/10/2023		3,344		491			491		3,836	3,836			
6601718973	SARATOGA	CA		04/10/2023		18,129		1,592			1,592		19,721	19,721			
1403258773	Alexandria	VA		07/14/2023		15,663		789			789		16,451	16,451			
6601734699	WASHINGTON	DC		04/10/2023		8,581		739			739		9,320	9,320			
6600928326	RANCHO MISSION VIEJO	CA		04/10/2023		4,555		642			642		5,197	5,197			
302625770	Encinitas	CA		07/14/2023		9,966		2,073			2,073		12,039	12,039			
1309207307	Fairfax	VA		07/14/2023		8,947		601			601		9,549	9,549			
6602688514	COPPELL	TX		07/14/2023		2,943		520			520		3,463	3,463			
6602683473	PORTLAND	OR		07/14/2023		3,045		631			631		3,676	3,676			
8202207315	BOCA RATON	FL		07/14/2023		3,320		338			338		3,658	3,658			
302960919	FLOWER MOUND	TX		07/14/2023		16,595		1,288			1,288		17,883	17,883			
0955601	Torrance	CA		12/03/2021		1,250,000							1,250,000	1,250,000			
6602682780	SAN ANSELMO	CA		04/10/2023		4,721		794			794		5,515	5,515			
6601821876	LAFAYETTE	CA		04/10/2023		6,463		1,124			1,124		7,586	7,586			
6601472274	BOULDER	CO		07/14/2023		11,157		789			789		11,946	11,946			
108632225	Lehigh Acres	FL		07/14/2023		1,275		215			215		1,491	1,491			
6600930975	MAGNOLIA	TX		07/14/2023		3,242		601			601		3,843	3,843			
6601692327	TRUCKEE	CA		04/10/2023		12,617		697			697		13,314	13,314			
6600794074	LIVINGSTON	NJ		07/14/2023		4,299		775			775		5,074	5,074			
EB1786002424	LOS ALTOS	CA		09/25/2015		15,933		(60)			(60)		15,873	15,873			
6602676667	NAPLES	FL		04/10/2023		14,461		1,104			1,104		15,566	15,566			
6601202242	JACKSONVILLE	FL		04/10/2023		544		236			236		780	780			
8197142012	LAKE WORTH	FL		07/14/2023		1,680		350			350		2,031	2,031			
409009257	PAOLA	KS		11/18/2025		9,712		(273)			(273)		9,439	9,439			
PEB1357001972	SEATTLE	WA		03/21/2018		1,387		60			60		1,447	1,447			
6600852484	MORRISON	CO		07/14/2023		5,469		1,017			1,017		6,486	6,486			
124961108	SHELTER ISLAND	NY		07/14/2023		25,811		1,426			1,426		27,237	27,237			
6601698787	DRAPER	UT		07/14/2023		3,756		676			676		4,432	4,432			

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6601818534	GAITHERSBURG	MD		07/14/2023		4,015		809			809		4,824	4,824			
6602681337	ALPHARETTA	GA		07/14/2023		2,885		585			585		3,471	3,471			
303057632	Little Elm	TX		07/14/2023		2,751		312			312		3,064	3,064			
6602693720	HATTERAS	NC		07/14/2023		10,322		1,210			1,210		11,532	11,532			
8000625546	SAINT PETERS	MO		07/14/2023		865		154			154		1,019	1,019			
PH7132279568	SOUTHLAKE	TX		11/07/2014		7,685		(22)			(22)		7,663	7,663			
6601681239	LOCUST VALLEY	NY		04/10/2023		11,372		439			439		11,811	11,811			
6601224220	JACKSONVILLE	FL		04/10/2023		779		378			378		1,157	1,157			
6601203422	JACKSONVILLE	FL		04/10/2023		528		128			128		656	656			
PH7131736733	MAHWAH	NJ		06/19/2015		5,686		(14)			(14)		5,672	5,672			
1502275903	GREENVILLE	SC		07/14/2023		13,733		1,067			1,067		14,800	14,800			
6602695097	BENTONVILLE	AR		07/14/2023		3,298		689			689		3,987	3,987			
8195062599	JACKSONVILLE	FL		07/14/2023		676		164			164		840	840			
6602677442	REDINGTON SHORES	FL		04/10/2023		5,429		1,043			1,043		6,472	6,472			
6601730663	BELMONT	CA		04/10/2023		5,733		1,138			1,138		6,871	6,871			
6601727677	BEND	OR		07/14/2023		3,145		618			618		3,763	3,763			
409030349	SEATTLE	WA		12/19/2025		4,396		(24)			(24)		4,371	4,371			
409015737	NEWTON	MA		11/18/2025		3,892		(109)			(109)		3,782	3,782			
0848100	Chicago	IL		12/15/2017		366,533							366,533	366,533			
105815026	JERSEY CITY	NJ		03/26/2026				(23)			(23)		1,073	1,073			
6602689371	BLUE RIVER	CO		07/14/2023		3,448		716			716		4,164	4,164			
6601490201	ROCKAWAY PARK	NY		04/10/2023		9,158		434			434		9,591	9,591			
6601202150	ATLANTIC BEACH	FL		04/10/2023		699		291			291		990	990			
EB1222545020	SAN DIEGO	CA		08/17/2016		4,092		(17)			(17)		4,075	4,075			
PH7131264066	HOUSTON	TX		08/01/2014		7,416		(22)			(22)		7,394	7,394			
302767159	EL DORADO HILLS	CA		07/14/2023		3,583		747			747		4,330	4,330			
6602678101	SARASOTA	FL		04/10/2023		5,868		1,092			1,092		6,960	6,960			
302949842	CONCORD	NC		07/14/2023		2,603		288			288		2,892	2,892			
8200460476	LAKE WORTH	FL		07/14/2023		2,215		498			498		2,713	2,713			
6602674407	NEWPORT BEACH	CA		04/10/2023		6,000		1,189			1,189		7,189	7,189			
6602685924	LA CANADA FLINTRIDGE	CA		04/10/2023		6,910		1,244			1,244		8,153	8,153			
6600794835	WASHINGTON	DC		04/10/2023		3,955		519			519		4,473	4,473			
8012047991	BOCA RATON	FL		07/14/2023		1,643		235			235		1,878	1,878			
6602680677	CAMPBELL	CA		04/10/2023		5,249		909			909		6,158	6,158			
6602698588	VENICE	CA		04/10/2023		9,904		1,727			1,727		11,631	11,631			
6602683309	BROOMFIELD	CO		07/14/2023		3,649		757			757		4,406	4,406			
6602683481	YORKTOWN	VA		04/10/2023		3,641		574			574		4,215	4,215			
6600681743	JACKSONVILLE	FL		04/10/2023		513		291			291		804	804			
6600010539	JACKSONVILLE	FL		04/10/2023		424		71			71		495	495			
6602700483	AURORA	CO		07/14/2023		3,313		689			689		4,002	4,002			
6602675503	SEATTLE	WA		07/14/2023		3,046		553			553		3,599	3,599			
6601006445	ESCONDIDO	CA		04/10/2023		2,622		412			412		3,033	3,033			
1501229549	Northport	NY		07/14/2023		15,814		1,276			1,276		17,089	17,089			
6602680735	ATHOL	ID		04/10/2023		4,588		748			748		5,335	5,335			
EB1789004398	REDWOOD CITY	CA		06/24/2016		6,942		1			1		6,944	6,944			
6602705938	LAKEVILLE	MN		04/10/2023		6,167		1,114			1,114		7,281	7,281			
6602690858	SALT LAKE CTY	UT		07/14/2023		4,758		1,095			1,095		5,853	5,853			
6602705284	ROCKPORT	MA		04/10/2023		4,481		781			781		5,263	5,263			
6601203547	JACKSONVILLE	FL		04/10/2023		553		150			150		702	702			
6600849308	NEEDHAM	MA		04/10/2023		5,054		820			820		5,874	5,874			
4010064537	PLYMOUTH	MA		03/26/2026				(6)			(6)		827	827			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602694314	DRAPER	UT		07/14/2023		4,109		829			829		4,938	4,938			
6602699727	NASHVILLE	TN		04/10/2023		3,761		680			680		4,441	4,441			
6602695170	VALLEJO	CA		04/10/2023		3,891		614			614		4,505	4,505			
6600829599	LAKE OSWEGO	OR		07/14/2023		6,622		1,102			1,102		7,724	7,724			
6601699066	TIGARD	OR		07/14/2023		3,516		561			561		4,077	4,077			
124730081	NEW YORK	NY		07/14/2023		20,105		412			412		20,517	20,517			
8201717797	BOCA RATON	FL		07/14/2023		7,828		1,180			1,180		9,008	9,008			
6601678573	ANDOVER	MA		04/10/2023		10,491		223			223		10,714	10,714			
6601489492	COLORADO SPRINGS	CO		07/14/2023		12,820		422			422		13,242	13,242			
302949883	Newtown	PA		07/14/2023		3,059		337			337		3,396	3,396			
6602674381	WASHINGTON	DC		04/10/2023		4,944		981			981		5,925	5,925			
401039132	ONTARIO	CA		11/13/2025		1,934		25			25		1,959	1,959			
105851874	SANTA CRUZ	CA		04/17/2026				9			9		1,207	1,207			
6602702364	PHOENIX	AZ		04/10/2023		6,671		1,204			1,204		7,875	7,875			
1312166228	Wilmington	DE		07/14/2023		8,861		522			522		9,383	9,383			
6602690304	WILMETTE	IL		04/10/2023		3,085		556			556		3,641	3,641			
6602675107	WOODLAND HILLS	CA		04/10/2023		6,076		833			833		6,909	6,909			
303192629	Fresno	CA		07/14/2023		10,471		1,223			1,223		11,695	11,695			
6602677566	JACKSONVILLE	FL		04/10/2023		3,498		650			650		4,147	4,147			
PEB1541041609	NICHOLS HILLS	OK		08/14/2017		16,950		(401)			(401)		16,549	16,549			
6601735324	FORT MYERS	FL		04/10/2023		10,269		1,582			1,582		11,850	11,850			
8201018355	JACKSONVILLE	FL		07/14/2023		1,618		289			289		1,907	1,907			
302983917	Bellevue	WA		07/14/2023		9,552		2,089			2,089		11,641	11,641			
6601717942	SAINT PETERSBURG	FL		04/10/2023		10,028		1,745			1,745		11,774	11,774			
6601747717	CRYSTAL BEACH	FL		04/10/2023		3,940		641			641		4,581	4,581			
6602673615	DALY CITY	CA		04/10/2023		5,389		1,035			1,035		6,424	6,424			
303057891	Eden Prairie	MN		07/14/2023		3,709		426			426		4,135	4,135			
6601714261	NANTUCKET	MA		04/10/2023		5,809		1,011			1,011		6,820	6,820			
6600941113	BROOKLYN	NY		04/10/2023		2,381		462			462		2,843	2,843			
6602683077	CULVER CITY	CA		04/10/2023		5,274		887			887		6,161	6,161			
8198764085	HIALEAH	FL		07/14/2023		2,413		529			529		2,942	2,942			
409017590	DRIPPING SPRINGS	TX		09/22/2025		1,870		(38)			(38)		1,832	1,832			
302949021	ASHBURN	VA		07/14/2023		2,859		324			324		3,183	3,183			
302708704	Los Angeles (Pacific Palisades	CA		07/14/2023		9,676		2,119			2,119		11,795	11,795			
302949022	BREINIGSVILLE	PA		07/14/2023		2,974		329			329		3,303	3,303			
8201522052	DELRAY BEACH	FL		07/14/2023		975		149			149		1,124	1,124			
401069361	LADERA RANCH	CA		03/26/2026				(22)			(22)		1,239	1,239			
6602678127	RIVERSIDE	CA		04/10/2023		6,054		1,048			1,048		7,101	7,101			
6602675438	LITCHFIELD PARK	AZ		04/10/2023		5,376		847			847		6,224	6,224			
8198341517	MIAMI	FL		07/14/2023		1,803		405			405		2,209	2,209			
6601487553	TRAVERSE CITY	MI		04/10/2023		9,705		546			546		10,251	10,251			
6602704444	AUSTIN	TX		07/14/2023		5,076		843			843		5,919	5,919			
6602685254	WILMETTE	IL		04/10/2023		4,387		816			816		5,203	5,203			
409030319	KIRKLAND	WA		12/19/2025		4,961		(27)			(27)		4,934	4,934			
302672908	EAGLE	ID		07/14/2023		11,652		1,249			1,249		12,902	12,902			
6602702273	KAILUA	HI		07/14/2023		5,224		1,091			1,091		6,315	6,315			
6600011941	JACKSONVILLE	FL		04/10/2023		575		128			128		703	703			
6601204636	JACKSONVILLE	FL		04/10/2023		505		182			182		687	687			
6600830910	SUMMERDALE	AL		07/14/2023		3,283		565			565		3,848	3,848			
504684220	BOYNTON BEACH	FL		07/14/2023		544		78			78		623	623			
302950378	BUENA PARK	CA		07/14/2023		4,148		393			393		4,541	4,541			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8000539376	SAINT LOUIS	MO		07/14/2023		1,127		194			194		1,321	1,321			
1306193029	Beverly Hills	CA		07/14/2023		98,629		5,670			5,670		104,299	104,299			
6601822148	BOTHELL	WA		07/14/2023		4,441		892			892		5,334	5,334			
303396954	HOLLYWOOD	FL		07/14/2023		10,421		1,221			1,221		11,642	11,642			
6601698795	BOULDER	CO		07/14/2023		3,794		273			273		4,067	4,067			
6602682152	NORTH READING	MA		04/10/2023		5,143		927			927		6,069	6,069			
8199110069	LK WORTH BCH	FL		07/14/2023		1,469		339			339		1,808	1,808			
6601818526	CYPRESS	TX		07/14/2023		4,378		958			958		5,336	5,336			
1857987437	SAINT LOUIS	MO		07/14/2023		1,239		71			71		1,311	1,311			
401074284	SURPRISE	AZ		04/17/2026				33			33		1,731	1,731			
303215960	Harriman	TN		07/14/2023		11,755		1,253			1,253		13,008	13,008			
6602692268	FULLERTON	CA		04/10/2023		3,822		278			278		4,100	4,100			
6600435058	KESWICK	VA		04/10/2023		2,719		427			427		3,145	3,145			
303106724	Warrensburg	MO		07/14/2023		4,507		941			941		5,449	5,449			
6601699595	BOYNTON BEACH	FL		04/10/2023		5,883		793			793		6,676	6,676			
303057810	HOLLY SPRINGS	GA		07/14/2023		3,116		369			369		3,485	3,485			
6601483701	WINSTON SALEM	NC		07/14/2023		14,358		725			725		15,083	15,083			
6601285957	TOMS RIVER	NJ		07/14/2023		609		100			100		709	709			
6600935511	EDEN	UT		07/14/2023		18,793		3,353			3,353		22,146	22,146			
303058174	FRESNO	CA		07/14/2023		3,203		378			378		3,581	3,581			
302780321	BRIGANTINE	NJ		07/14/2023		13,111		1,391			1,391		14,502	14,502			
6601713941	AUSTIN	TX		07/14/2023		6,301		1,238			1,238		7,539	7,539			
6600119967	POULSBO	WA		07/14/2023		3,633		660			660		4,292	4,292			
6601737973	CHEVY CHASE	MD		07/14/2023		6,720		1,356			1,356		8,076	8,076			
6602711555	SHERMAN OAKS	CA		04/10/2023		6,329		836			836		7,165	7,165			
EB1786002720	EL GRANADA	CA		11/20/2015		6,432		8			8		6,440	6,440			
124931481	NEW YORK	NY		07/14/2023		5,261		290			290		5,551	5,551			
8197187137	FORT MYERS	FL		07/14/2023		1,493		354			354		1,846	1,846			
303184200	SCOTTSDALE	AZ		07/14/2023		17,733		2,151			2,151		19,883	19,883			
6601749879	FLEMING ISLAND	FL		04/10/2023		9,302		825			825		10,128	10,128			
6602699453	CORPUS CHRISTI	TX		07/14/2023		3,917		811			811		4,728	4,728			
6602695683	GLENDALE	AZ		04/10/2023		1,294		218			218		1,512	1,512			
6602705359	QUEEN CREEK	AZ		04/10/2023		4,288		722			722		5,011	5,011			
409009040	HOUSTON	TX		05/19/2025		3,443		(31)			(31)		3,412	3,412			
EB1341001773	DAVIE	FL		12/18/2015		4,049		(24)			(24)		4,025	4,025			
EB1786003598	FOSTER CITY	CA		08/17/2016		12,826		(3)			(3)		12,823	12,823			
401006047	LATHROP	CA		11/13/2025		1,469		(17)			(17)		1,452	1,452			
4766299673	ANAHEIM	CA		07/14/2023		14,526		1,483			1,483		16,009	16,009			
3358896230	Hialeah	FL		07/14/2023		331		53			53		384	384			
6601673608	GLEN HEAD	NY		04/10/2023		7,545		492			492		8,037	8,037			
3362463526	Fort Myers	FL		07/14/2023		573		90			90		663	663			
6602684422	PLEASANTON	CA		04/10/2023		5,462		1,018			1,018		6,480	6,480			
6602694918	LA CANADA FLINTRIDGE	CA		04/10/2023		4,584		771			771		5,355	5,355			
EB1787003434	UNION CITY	CA		10/12/2016		4,548		(8)			(8)		4,540	4,540			
6601686543	NEEDHAM	MA		04/10/2023		12,427		493			493		12,920	12,920			
6601729178	SCOTTSDALE	AZ		04/10/2023		27,025		1,867			1,867		28,892	28,892			
6602685205	HOLLADAY	UT		07/14/2023		12,809		1,415			1,415		14,224	14,224			
6601819060	CHATSWORTH	CA		04/10/2023		14,630		1,246			1,246		15,876	15,876			
6601717041	WEST PALM BEACH	FL		04/10/2023		4,688		784			784		5,472	5,472			
6601488320	WELLESLEY	MA		04/10/2023		11,316		542			542		11,858	11,858			
6601827238	MCKINNEY	TX		07/14/2023		2,864		577			577		3,441	3,441			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602700194	GLENDALE	CA		04/10/2023		4,371		736			736		5,107	5,107			
6600841032	LOS ANGELES	CA		04/10/2023		4,123		601			601		4,725	4,725			
6601683631	WILTON	CT		07/14/2023		14,539		776			776		15,315	15,315			
6602701697	LOS GATOS	CA		04/10/2023		4,245		766			766		5,011	5,011			
6602702422	STOWE	VT		07/14/2023		3,508		754			754		4,262	4,262			
1502039152	Dallas	TX		07/14/2023		7,742		676			676		8,418	8,418			
302837141	PASADENA	CA		07/14/2023		53,704		6,337			6,337		60,040	60,040			
401041626	NASHVILLE	TN		11/13/2025		1,302		58			58		1,360	1,360			
6601750711	DANVILLE	CA		04/10/2023		6,009		975			975		6,984	6,984			
6601203299	JACKSONVILLE	FL		04/10/2023		671		147			147		819	819			
6602701960	BOULDER CITY	NV		04/10/2023		4,927		919			919		5,847	5,847			
302758906	DENVER	CO		07/14/2023		4,876		1,068			1,068		5,944	5,944			
8199310899	FORT MYERS	FL		07/14/2023		1,413		326			326		1,740	1,740			
6601753764	AUSTIN	TX		07/14/2023		3,029		550			550		3,578	3,578			
303058111	Half Moon Bay	CA		07/14/2023		4,037		473			473		4,510	4,510			
409017607	FORT PIERCE	FL		09/22/2025		7,212		(69)			(69)		7,143	7,143			
6602705086	KALISPELL	MT		04/10/2023		5,453		833			833		6,287	6,287			
6602676451	DOVER	ID		04/10/2023		3,461		665			665		4,126	4,126			
6602678192	LONG GROVE	IL		04/10/2023		3,418		557			557		3,975	3,975			
6602679133	SOQUEL	CA		04/10/2023		5,365		1,031			1,031		6,396	6,396			
6601679886	ASTORIA	NY		04/10/2023		2,881		203			203		3,084	3,084			
6601739847	FORT MILL	SC		07/14/2023		2,916		592			592		3,507	3,507			
6601224568	JACKSONVILLE	FL		04/10/2023		415		205			205		620	620			
6602700996	ATLANTA	GA		07/14/2023		5,486		1,179			1,179		6,665	6,665			
409014137	LAKE FOREST	CA		07/14/2025		1,672		(24)			(24)		1,648	1,648			
303057811	Buford	GA		07/14/2023		3,256		369			369		3,625	3,625			
6602700566	HONOLULU	HI		07/14/2023		6,937		1,374			1,374		8,311	8,311			
0802801	YORK	PA		09/26/2019		4,931,466							4,931,466	4,931,466			
6600848177	HOUSTON	TX		07/14/2023		4,290		732			732		5,022	5,022			
6602676253	BOSTON	MA		04/10/2023		5,299		1,019			1,019		6,317	6,317			
4766024022	BLOOMFIELD TOWNSHIP	MI		07/14/2023		6,845		568			568		7,412	7,412			
6602673292	ARROYO GRANDE	CA		04/10/2023		20,494		1,664			1,664		22,159	22,159			
6601686725	CAMBRIDGE	MA		04/10/2023		9,661		351			351		10,012	10,012			
6601719419	ROSLYN	NY		04/10/2023		4,645		864			864		5,509	5,509			
401041944	ANTIOCH	TN		11/13/2025		1,425		8			8		1,433	1,433			
1710198584	Hoover	AL		07/14/2023		8,086		750			750		8,837	8,837			
6601482430	CORNELIUS	NC		07/14/2023		10,202		632			632		10,833	10,833			
6601710723	BRENTWOOD	TN		04/10/2023		9,602		1,778			1,778		11,380	11,380			
6601684498	HOBOKEN	NJ		07/14/2023		7,598		1,157			1,157		8,755	8,755			
6601684712	SETAUKET	NY		04/10/2023		19,156		516			516		19,672	19,672			
6602680867	AURORA	CO		07/14/2023		3,403		707			707		4,110	4,110			
303057671	CHICAGO	IL		07/14/2023		7,010		802			802		7,812	7,812			
6601723072	TUPPER LAKE	NY		04/10/2023		3,686		686			686		4,371	4,371			
6600935578	AUBURN	WA		07/14/2023		3,974		800			800		4,774	4,774			
302950069	MESA	AZ		07/14/2023		5,662		634			634		6,296	6,296			
303106708	Menlo Park	CA		07/14/2023		10,225		1,193			1,193		11,417	11,417			
6601486506	WEST CHESTER	PA		07/14/2023		13,416		1,091			1,091		14,507	14,507			
0837700	Raleigh	NC		05/01/2017		760,317							760,317	760,317			
1410303145	Skillman	NJ		07/14/2023		12,192		999			999		13,191	13,191			
6600680786	JACKSONVILLE	FL		04/10/2023		505		270			270		775	775			
6602704428	BELLEVUE	ID		04/10/2023		3,597		716			716		4,313	4,313			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8195876623	DEERFIELD BEACH	FL		07/14/2023		929		214			214		1,143	1,143			
8195663585	WEST PALM BCH	FL		07/14/2023		1,817		429			429		2,245	2,245			
6600913260	OJAI	CA		04/10/2023		2,437		2,365			2,365		4,802	4,802			
6601693572	SAMMAMISH	WA		07/14/2023		3,969		769			769		4,739	4,739			
6601745083	CHINO HILLS	CA		04/10/2023		10,606		917			917		11,522	11,522			
6602678143	BELLEVUE	WA		07/14/2023		4,533		1,021			1,021		5,553	5,553			
6601719773	LOS ANGELES	CA		04/10/2023		4,658		867			867		5,525	5,525			
6602695030	SEATTLE	WA		07/14/2023		5,416		1,157			1,157		6,573	6,573			
6601820050	WEST HILLS	CA		04/10/2023		6,199		1,150			1,150		7,350	7,350			
6600733411	SAINT JAMES	NY		04/10/2023		1,852		281			281		2,133	2,133			
6600795089	WESTPORT	CT		07/14/2023		7,291		1,433			1,433		8,724	8,724			
6602695048	SANDY	UT		07/14/2023		3,813		751			751		4,563	4,563			
6601165225	SMYRNA	TN		04/10/2023		1,998		329			329		2,327	2,327			
6601708636	LITTLETON	CO		07/14/2023		8,277		610			610		8,887	8,887			
6602696038	SAN FRANCISCO	CA		04/10/2023		5,924		997			997		6,922	6,922			
302757065	Afton	MN		07/14/2023		10,211		1,233			1,233		11,444	11,444			
6601684449	BROOKLYN	NY		04/10/2023		20,433		168			168		20,601	20,601			
6601692848	PORTLAND	OR		07/14/2023		3,240		617			617		3,857	3,857			
EB1382003273	PHOENIX	AZ		12/16/2016		3,670		24			24		3,694	3,694			
6600675141	JACKSONVILLE	FL		04/10/2023		434		221			221		655	655			
8195812932	NAPLES	FL		07/14/2023		1,054		231			231		1,285	1,285			
6602676709	ALAMO	CA		04/10/2023		6,736		1,378			1,378		8,114	8,114			
6601683748	ORANGE	CT		07/14/2023		13,186		1,118			1,118		14,304	14,304			
6602711514	SAMMAMISH	WA		07/14/2023		3,274		596			596		3,870	3,870			
303057568	VENICE	CA		07/14/2023		7,496		853			853		8,349	8,349			
6602686013	WOODSTOCK	GA		07/14/2023		5,701		1,256			1,256		6,958	6,958			
6601684605	UPPER BROOKVILLE	NY		04/10/2023		18,435		761			761		19,196	19,196			
303058277	Madison Lake	MN		07/14/2023		4,619		523			523		5,141	5,141			
8201624198	MIAMI	FL		07/14/2023		703		105			105		808	808			
409024026	LAGUNA HILLS	CA		12/19/2025		6,804		(96)			(96)		6,708	6,708			
409030344	CHANDLER	AZ		12/19/2025		3,093		(17)			(17)		3,076	3,076			
6602696376	FORT COLLINS	CO		07/14/2023		3,134		669			669		3,803	3,803			
6601726372	SAINT JOHNS	FL		04/10/2023		3,255		604			604		3,859	3,859			
6602705276	NORTH TOPSAIL BEACH	NC		07/14/2023		3,888		790			790		4,678	4,678			
6602691666	OREM	UT		07/14/2023		11,220		1,151			1,151		12,370	12,370			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		5,075		5			5		5,080	5,080			
303057494	ODENTON	MD		07/14/2023		3,712		421			421		4,133	4,133			
PEB1596053483	LAKE STEVENS	WA		11/18/2016		6,710		(150)			(150)		6,560	6,560			
6601245803	MANCHESTER	CT		07/14/2023		1,398		172			172		1,570	1,570			
6601717074	HOUSTON	TX		07/14/2023		6,171		1,087			1,087		7,259	7,259			
6601690024	FORT WORTH	TX		07/14/2023		3,594		583			583		4,178	4,178			
6600479072	REGO PARK	NY		04/10/2023		2,846		417			417		3,263	3,263			
PEB1027558435	WEDDINGTON	NC		11/17/2017		3,266		8			8		3,274	3,274			
409012436	DENVER	CO		07/14/2025		2,462		(16)			(16)		2,446	2,446			
6602700319	IRVINE	CA		04/10/2023		8,572		1,445			1,445		10,017	10,017			
6600675992	JACKSONVILLE	FL		04/10/2023		360		185			185		545	545			
409030325	SAN FRANCISCO	CA		12/19/2025		4,479		(25)			(25)		4,455	4,455			
302686904	Miami	FL		07/14/2023		6,030		1,256			1,256		7,286	7,286			
302886956	POWAY	CA		07/14/2023		18,029		2,128			2,128		20,157	20,157			
8000625745	O FALLON	MO		07/14/2023		1,926		154			154		2,079	2,079			
6602682939	AUSTIN	TX		07/14/2023		5,226		998			998		6,224	6,224			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1510137198	Jupiter	FL		07/14/2023		12,624		1,015			1,015		13,638	13,638			
6601823088	DEWEY BEACH	DE		04/10/2023		5,449		858			858		6,307	6,307			
401074448	CITRUS HEIGHTS	CA		04/17/2026									424	424			
0839300	San Diego	CA		06/29/2017		486,047							486,047	486,047			
6601486845	HOPKINS	MN		04/10/2023		10,550		373			373		10,923	10,923			
409017568	CHANDLER	AZ		09/22/2025		3,087		(58)			(58)		3,029	3,029			
1506257176	Moorestown	NJ		07/14/2023		17,788		741			741		18,528	18,528			
EB1351003915	NEW YORK	NY		12/18/2015		7,360		23			23		7,383	7,383			
6601488395	BAYSIDE	NY		04/10/2023		8,360		457			457		8,817	8,817			
6602685643	FAIRFIELD	CA		04/10/2023		4,456		749			749		5,206	5,206			
6600011982	JACKSONVILLE	FL		04/10/2023		496		161			161		657	657			
6600677196	JACKSONVILLE	FL		04/10/2023		575		307			307		882	882			
302950394	San Bruno	CA		07/14/2023		2,754		318			318		3,073	3,073			
6602689769	MOORESVILLE	NC		07/14/2023		6,989		1,460			1,460		8,449	8,449			
6601673749	PHILADELPHIA	PA		07/14/2023		2,303		199			199		2,501	2,501			
6602705151	COLLEGE GROVE	TN		04/10/2023		6,005		981			981		6,985	6,985			
6602675958	PLEASANTON	CA		04/10/2023		7,131		1,415			1,415		8,546	8,546			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		5,773		(42)			(42)		5,731	5,731			
6600876459	BEND	OR		07/14/2023		1,077		119			119		1,197	1,197			
6600838848	HOLMDEL	NJ		07/14/2023		2,512		350			350		2,862	2,862			
6601473587	LYON TOWNSHIP	MI		04/10/2023		11,033		389			389		11,422	11,422			
PH7135362676	FLEMINGTON	NJ		04/08/2016		4,612		(5)			(5)		4,607	4,607			
6602704584	JERSEY CITY	NJ		07/14/2023		4,719		928			928		5,647	5,647			
105868319	West Palm Beach	FL		07/14/2023		587		98			98		685	685			
409016908	MESQUITE	NV		11/18/2025		2,196		(67)			(67)		2,129	2,129			
8191823575	MIAMI	FL		07/14/2023		1,486		350			350		1,837	1,837			
409025809	DRAPER	UT		12/19/2025		4,269		(100)			(100)		4,169	4,169			
6602699719	BRIGHTON	CO		07/14/2023		2,963		635			635		3,598	3,598			
6601688762	LAGO VISTA	TX		07/14/2023		24,028		1,032			1,032		25,060	25,060			
6601740837	SEAL BEACH	CA		04/10/2023		7,630		1,378			1,378		9,008	9,008			
8000437432	OAK LAWN	IL		07/14/2023		118		19			19		137	137			
6602686351	SAN FRANCISCO	CA		04/10/2023		18,083		1,552			1,552		19,635	19,635			
6602699065	TRUCKEE	CA		04/10/2023		7,355		1,327			1,327		8,682	8,682			
303106735	Ponte Vedra Beach	FL		07/14/2023		11,432		1,383			1,383		12,815	12,815			
6600677014	JACKSONVILLE	FL		04/10/2023		523		255			255		778	778			
6601227413	NORTH AUGUSTA	SC		07/14/2023		644		105			105		749	749			
6601224287	JACKSONVILLE	FL		04/10/2023		439		215			215		654	654			
6601827618	ALPHARETTA	GA		07/14/2023		3,049		654			654		3,702	3,702			
6601698944	HILTON HEAD ISLAND	SC		07/14/2023		14,643		2,720			2,720		17,363	17,363			
6601809533	GILBERT	AZ		04/10/2023		11,098		840			840		11,939	11,939			
6600681677	JACKSONVILLE	FL		04/10/2023		559		319			319		878	878			
6602674241	DANVILLE	CA		04/10/2023		4,689		901			901		5,590	5,590			
302602912	HOUSTON	TX		07/14/2023		4,212		893			893		5,105	5,105			
1601205269	Burbank	CA		07/14/2023		11,608		162			162		11,770	11,770			
6602681717	SEATTLE	WA		07/14/2023		4,135		859			859		4,994	4,994			
6601007021	PITTSBURGH	PA		07/14/2023		3,026		333			333		3,360	3,360			
6601203471	JACKSONVILLE	FL		04/10/2023		502		124			124		625	625			
6602687854	BURLINGTON	WI		07/14/2023		4,255		794			794		5,049	5,049			
6600852641	ANDERSON	SC		07/14/2023		3,773		745			745		4,518	4,518			
6602701127	ERIE	CO		07/14/2023		3,036		649			649		3,686	3,686			
6602702208	OAKLAND	CA		04/10/2023		5,685		1,060			1,060		6,745	6,745			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600053000	PHOENIX	AZ		04/10/2023		3,546		555			555		4,100	4,100			
3365737025	Tamarac	FL		07/14/2023		485		85			85		570	570			
302708838	Carlsbad	CA		07/14/2023		4,085		852			852		4,937	4,937			
6602681162	DALLAS	TX		07/14/2023		3,073		604			604		3,677	3,677			
6600676529	JACKSONVILLE	FL		04/10/2023		447		236			236		683	683			
EB1540093290	SWARTHMORE	PA		08/07/2015		3,548		(14)			(14)		3,534	3,534			
6601739391	PHOENIX	AZ		04/10/2023		4,222		710			710		4,932	4,932			
302847940	GREENBELT	MD		07/14/2023		3,456		382			382		3,838	3,838			
6600107749	NEW YORK	NY		04/10/2023		4,350		622			622		4,972	4,972			
6602677418	GOLF	IL		04/10/2023		4,942		890			890		5,832	5,832			
6602671437	MT CRESTED BUTTE	CO		07/14/2023		8,507		686			686		9,192	9,192			
6602690403	CLAYTON	NC		07/14/2023		4,667		1,003			1,003		5,670	5,670			
3368065569	Palm Beach	FL		07/14/2023		696		93			93		790	790			
6602683259	BOZEMAN	MT		04/10/2023		7,203		1,202			1,202		8,405	8,405			
EB1784003436	SANTA ROSA	CA		06/24/2016		3,279		(35)			(35)		3,244	3,244			
PEB1795002131	SEASIDE HEIGHTS	NJ		06/13/2017		2,837		(6)			(6)		2,831	2,831			
6600681909	JACKSONVILLE	FL		04/10/2023		515		292			292		807	807			
6602693852	RESTON	VA		04/10/2023		3,740		298			298		4,037	4,037			
6601678615	LEXINGTON	MA		04/10/2023		11,123		267			267		11,390	11,390			
PEB1027606900	POTOMAC	MD		11/17/2017		6,894		(38)			(38)		6,856	6,856			
409017572	FLAGSTAFF	AZ		09/22/2025		3,270		(31)			(31)		3,238	3,238			
6601711812	SOUTHAMPTON	NY		04/10/2023		9,785		1,602			1,602		11,387	11,387			
6601696633	CHULA VISTA	CA		04/10/2023		4,026		719			719		4,745	4,745			
303075876	Orange Beach	AL		07/14/2023		16,762		1,707			1,707		18,469	18,469			
6602671528	LOS ANGELES	CA		04/10/2023		2,447		268			268		2,715	2,715			
6600011230	JACKSONVILLE	FL		04/10/2023		537		111			111		648	648			
6601807479	COSTA MESA	CA		04/10/2023		3,524		592			592		4,116	4,116			
6602675974	BURLINGAME	CA		04/10/2023		8,122		1,605			1,605		9,727	9,727			
8030849517	FLORIDA CITY	FL		07/14/2023		1,306		244			244		1,550	1,550			
6600046400	FORT LAUDERDALE	FL		04/10/2023		10,635		622			622		11,257	11,257			
8203895682	ST PETERSBURG	FL		07/14/2023		902		116			116		1,017	1,017			
409020639	SHORELINE	WA		11/18/2025		9,604		(119)			(119)		9,485	9,485			
6602674878	LONE TREE	CO		07/14/2023		5,126		1,093			1,093		6,219	6,219			
6602676535	SANTA CLARA	CA		04/10/2023		4,728		909			909		5,636	5,636			
FR125709688	PASADENA	CA		11/18/2016		4,553		(39)			(39)		4,514	4,514			
6601697326	LEAWOOD	KS		07/14/2023		3,538		639			639		4,177	4,177			
6602697002	PAYSON	UT		07/14/2023		4,847		1,032			1,032		5,879	5,879			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		4,413		(16)			(16)		4,397	4,397			
6601680769	BOSTON	MA		04/10/2023		16,513		516			516		17,029	17,029			
8201610594	HALLANDALE BEACH	FL		07/14/2023		1,392		255			255		1,647	1,647			
6602680461	POST FALLS	ID		04/10/2023		4,520		726			726		5,247	5,247			
6601718379	WESTPORT	CT		07/14/2023		6,530		1,362			1,362		7,892	7,892			
6601487728	BEAVERTON	OR		07/14/2023		13,825		1,017			1,017		14,842	14,842			
EB1789003549	SAN MATEO	CA		06/24/2016		8,514		(34)			(34)		8,480	8,480			
6601271668	LEXINGTON	KY		04/10/2023		259		35			35		295	295			
6602683721	DENVER	CO		07/14/2023		3,542		736			736		4,278	4,278			
6602702059	CHICAGO	IL		04/10/2023		3,260		608			608		3,869	3,869			
6601570606	CANOGA PARK	CA		04/10/2023		2,418		337			337		2,754	2,754			
505369125	Lake Worth	FL		07/14/2023		1,648		329			329		1,976	1,976			
6600932518	SAN LUIS OBISPO	CA		04/10/2023		18,565		1,356			1,356		19,921	19,921			
303395862	UKIAH	CA		07/14/2023		13,001		1,489			1,489		14,490	14,490			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602683523	SUNNYVALE	CA		04/10/2023		6,063		1,092			1,092		7,155	7,155			
6600056045	ALLEN	TX		07/14/2023		4,549		841			841		5,390	5,390			
6601709386	SACRAMENTO	CA		04/10/2023		3,618		606			606		4,224	4,224			
6602702075	SAN JOSE	CA		04/10/2023		6,155		1,074			1,074		7,229	7,229			
6602682616	PORT JEFFERSON	NY		04/10/2023		4,770		917			917		5,687	5,687			
6602676360	SAN FRANCISCO	CA		04/10/2023		5,055		971			971		6,026	6,026			
6600428970	RIVERDALE	MD		07/14/2023		853		123			123		976	976			
6602682558	SANDY	UT		07/14/2023		4,458		951			951		5,409	5,409			
6602711787	OCEAN CITY	NJ		07/14/2023		7,304		1,256			1,256		8,561	8,561			
6601739482	SEATTLE	WA		07/14/2023		15,016		1,388			1,388		16,405	16,405			
EB1794003584	ANNANDALE	VA		06/24/2016		5,794		5			5		5,799	5,799			
6602711100	BREMERTON	WA		07/14/2023		5,081		899			899		5,980	5,980			
1307318683	Fremont	CA		07/14/2023		12,596		865			865		13,461	13,461			
303058238	Round Rock	TX		07/14/2023		3,694		429			429		4,124	4,124			
8200742762	MARGATE	FL		07/14/2023		2,815		568			568		3,382	3,382			
6601724237	OLYMPIA	WA		07/14/2023		2,935		626			626		3,561	3,561			
6601470823	ATLANTIC BEACH	FL		04/10/2023		558		315			315		874	874			
PEB1785004743	MONTEREY	CA		11/18/2016		4,337		71			71		4,408	4,408			
6600793258	BROOKLYN	NY		04/10/2023		4,403		618			618		5,021	5,021			
8000385031	LAUREL	MD		07/14/2023		874		149			149		1,023	1,023			
409012199	PLYMOUTH	MN		07/14/2025		7,220		9			9		7,229	7,229			
6601480590	QUEEN CREEK	AZ		04/10/2023		29,876		1,793			1,793		31,668	31,668			
6600669755	JACKSONVILLE	FL		04/10/2023		915		47			47		962	962			
303106698	Lathrop	CA		07/14/2023		3,866		846			846		4,713	4,713			
302754611	LAKESIDE	AZ		07/14/2023		3,266		647			647		3,913	3,913			
1307154313	Bryn Mawr	PA		07/14/2023		17,505		666			666		18,170	18,170			
8027061472	NAPLES	FL		07/14/2023		1,773		342			342		2,115	2,115			
8199230087	BONITA SPRINGS	FL		07/14/2023		1,904		439			439		2,343	2,343			
6602680826	BOISE	ID		04/10/2023		4,930		910			910		5,840	5,840			
108611138	Seminole	FL		07/14/2023		467		81			81		547	547			
6601684787	SCARSDALE	NY		04/10/2023		12,890		900			900		13,790	13,790			
409023880	HAMILTON	MT		12/19/2025		2,907		(41)			(41)		2,866	2,866			
302933940	Clovis	CA		07/14/2023		8,091		917			917		9,008	9,008			
6600852427	DALLAS	TX		07/14/2023		7,898		1,545			1,545		9,442	9,442			
6601708032	AVALON	NJ		07/14/2023		19,775		2,122			2,122		21,897	21,897			
8195246863	MIAMI	FL		07/14/2023		3,198		793			793		3,991	3,991			
6601817627	LAMY	NM		04/10/2023		3,581		622			622		4,202	4,202			
6601825166	BRANFORD	CT		07/14/2023		3,841		779			779		4,619	4,619			
6601684076	JERICHO	NY		04/10/2023		8,392		125			125		8,517	8,517			
6601204396	JACKSONVILLE	FL		04/10/2023		494		183			183		677	677			
6602681659	CARMICHAEL	CA		04/10/2023		3,685		708			708		4,393	4,393			
6602701432	SCOTTSDALE	AZ		04/10/2023		6,807		1,225			1,225		8,032	8,032			
302945794	VANCOUVER	WA		07/14/2023		9,054		1,071			1,071		10,125	10,125			
6602675057	LAWRENCEVILLE	GA		07/14/2023		3,031		568			568		3,599	3,599			
6602694728	KNOXVILLE	TN		04/10/2023		3,812		687			687		4,500	4,500			
6600476425	TULSA	OK		04/10/2023		5,011		785			785		5,796	5,796			
6600935438	PALM DESERT	CA		04/10/2023		7,641		1,111			1,111		8,753	8,753			
6601721522	ALDIE	VA		04/10/2023		15,728		2,392			2,392		18,120	18,120			
302949032	SAN JOSE	CA		07/14/2023		2,803		316			316		3,119	3,119			
6601819094	SAN JOSE	CA		04/10/2023		4,782		829			829		5,610	5,610			
6600999897	BUFFALO	NY		04/10/2023		13,733		1,541			1,541		15,275	15,275			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
303574540	ST PETE BEACH	FL		07/14/2023		23,809		1,785			1,785		25,594	25,594			
6601746867	KULA	HI		07/14/2023		4,673		901			901		5,574	5,574			
303058051	MCKINLEYVILLE	CA		07/14/2023		3,432		414			414		3,846	3,846			
302638186	ALBUQUERQUE	NM		07/14/2023		4,411		919			919		5,330	5,330			
505381736	HOLLYWOOD	FL		07/14/2023		1,130		223			223		1,353	1,353			
6601823211	JACKSONVILLE	FL		04/10/2023		9,270		791			791		10,062	10,062			
8195287836	MIAMI	FL		07/14/2023		1,713		415			415		2,128	2,128			
6600850900	HOUSTON	TX		07/14/2023		6,466		1,163			1,163		7,629	7,629			
6602711571	KISSIMMEE	FL		04/10/2023		3,250		464			464		3,714	3,714			
6600064973	WEST HOLLYWOOD	CA		04/10/2023		18,687		1,634			1,634		20,322	20,322			
302949034	Carrollton	TX		07/14/2023		2,943		336			336		3,279	3,279			
6602694561	SAN JOSE	CA		04/10/2023		7,312		1,274			1,274		8,585	8,585			
6602684547	SEATTLE	WA		07/14/2023		5,011		1,086			1,086		6,097	6,097			
6601693044	REDMOND	WA		07/14/2023		31,677		5,700			5,700		37,377	37,377			
6602695089	DENVER	CO		07/14/2023		5,178		1,106			1,106		6,284	6,284			
6600871344	RENTON	WA		07/14/2023		3,108		314			314		3,422	3,422			
6602250182	BURLESON	TX		07/14/2023		15,473		1,156			1,156		16,628	16,628			
6601477224	BRENTWOOD	TN		04/10/2023		10,490		654			654		11,144	11,144			
1869921323	BEVERLY	MA		07/14/2023		884		174			174		1,058	1,058			
303057228	BROOKLYN	NY		07/14/2023		13,597		1,653			1,653		15,250	15,250			
303109773	Ellicott City	MD		07/14/2023		9,136		1,033			1,033		10,169	10,169			
6601811505	MERCER ISLAND	WA		07/14/2023		6,424		1,290			1,290		7,714	7,714			
105852617	COLLEGE GROVE	TN		04/17/2026				6			6		773	773			
6601679167	LYNBROOK	NY		04/10/2023		1,975		76			76		2,051	2,051			
6601477448	CINCINNATI	OH		07/14/2023		12,212		1,074			1,074		13,286	13,286			
8198733792	MIAMI	FL		07/14/2023		2,339		568			568		2,907	2,907			
6602684786	MERCER ISLAND	WA		07/14/2023		15,382		1,610			1,610		16,991	16,991			
6601684977	CHEVY CHASE	MD		07/14/2023		17,636		746			746		18,382	18,382			
302949640	KERMAN	CA		07/14/2023		2,450		283			283		2,733	2,733			
112982897	Bonita Springs	FL		07/14/2023		874		145			145		1,019	1,019			
6601204693	JACKSONVILLE	FL		04/10/2023		388		136			136		523	523			
401017313	BUZZARDS BAY	MA		11/13/2025		51,862		(1,049)			(1,049)		50,812	50,812			
6600056755	JOHNS CREEK	GA		07/14/2023		3,552		700			700		4,252	4,252			
6602693209	LAUREL	MD		07/14/2023		8,212		907			907		9,118	9,118			
8200642240	DORAL	FL		07/14/2023		968		230			230		1,198	1,198			
6601224865	JACKSONVILLE	FL		04/10/2023		414		206			206		620	620			
6602688506	OAKLAND	CA		04/10/2023		6,085		929			929		7,014	7,014			
6602681022	FRASER	CO		07/14/2023		2,741		569			569		3,310	3,310			
6600058348	GLEN MILLS	PA		07/14/2023		4,497		858			858		5,356	5,356			
PEB1249004719	NAPLES	FL		11/17/2017		3,069		(11)			(11)		3,058	3,058			
8202403654	LEHIGH ACRES	FL		07/14/2023		804		113			113		917	917			
401078890	DOVER	FL		03/26/2026				13			13		1,088	1,088			
409018421	MARGATE CITY	NJ		11/18/2025		2,695		(76)			(76)		2,619	2,619			
6602676576	DENVER	CO		07/14/2023		5,202		1,171			1,171		6,374	6,374			
6601028381	MILL VALLEY	CA		04/10/2023		6,599		936			936		7,536	7,536			
6601714055	EDINA	MN		04/10/2023		5,965		873			873		6,838	6,838			
8023932317	LAKE WORTH	FL		07/14/2023		1,110		185			185		1,295	1,295			
6602710938	BROKEN BOW	OK		04/10/2023		3,209		491			491		3,700	3,700			
8197416078	DEERFIELD BEACH	FL		07/14/2023		1,677		196			196		1,873	1,873			
1507026212	Orinda	CA		07/14/2023		16,609		1,460			1,460		18,068	18,068			
302602858	RALEIGH	NC		07/14/2023		13,983		3,150			3,150		17,134	17,134			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
401073903	JERSEY CITY	NJ		04/17/2026									665	665			
6602672179	DALLAS	TX		07/14/2023		12,988		1,157			1,157		14,145	14,145			
6601742999	RENTON	WA		07/14/2023		6,166		1,317			1,317		7,483	7,483			
6602681568	DANVILLE	CA		04/10/2023		5,406		909			909		6,316	6,316			
6601714204	SAN DIEGO	CA		04/10/2023		5,406		905			905		6,311	6,311			
401037321	POMPTON LAKES	NJ		11/13/2025		1,191		(14)			(14)		1,177	1,177			
303042198	CALABASAS	CA		07/14/2023		37,847		4,091			4,091		41,937	41,937			
6602679570	TEMECULA	CA		04/10/2023		3,314		558			558		3,872	3,872			
6601744771	BROOKLYN	NY		04/10/2023		6,835		1,043			1,043		7,877	7,877			
6602249804	NASHVILLE	TN		04/10/2023		10,092		592			592		10,684	10,684			
1506089467	Hewlett	NY		07/14/2023		16,965		1,532			1,532		18,497	18,497			
6601751842	JACKSONVILLE	FL		04/10/2023		4,761		886			886		5,647	5,647			
409009153	LOS ANGELES	CA		05/19/2025		3,835		(56)			(56)		3,779	3,779			
8201771022	LEHIGH ACRES	FL		07/14/2023		1,077		179			179		1,255	1,255			
6601817874	PETALUMA	CA		04/10/2023		6,318		1,138			1,138		7,456	7,456			
6601203380	JACKSONVILLE	FL		04/10/2023		481		125			125		606	606			
6601678003	KATONAH	NY		04/10/2023		16,243		566			566		16,809	16,809			
6602696244	BELMONT	MA		04/10/2023		7,950		1,386			1,386		9,335	9,335			
6601698100	NEW YORK	NY		04/10/2023		3,193		461			461		3,654	3,654			
6602689330	REDWOOD CITY	CA		04/10/2023		5,132		894			894		6,026	6,026			
6602702414	PASO ROBLES	CA		04/10/2023		6,296		1,136			1,136		7,432	7,432			
6601808519	MIRAMAR	FL		04/10/2023		14,196		1,902			1,902		16,098	16,098			
0847000	Marlton	NJ		11/15/2017		188,453							188,453	188,453			
6600432279	WASHINGTON	DC		04/10/2023		5,148		775			775		5,923	5,923			
6602706761	LITTLETON	CO		07/14/2023		11,276		1,115			1,115		12,392	12,392			
303106732	Chesapeake	VA		07/14/2023		9,477		1,031			1,031		10,508	10,508			
8201832263	MARGATE	FL		07/14/2023		344		49			49		393	393			
EB1144000435	NEW YORK	NY		06/24/2016		3,418		(12)			(12)		3,406	3,406			
6600027285	JACKSONVILLE	FL		04/10/2023		461		134			134		595	595			
6601696393	OAK PARK	CA		04/10/2023		5,470		852			852		6,322	6,322			
6600876137	DACULA	GA		07/14/2023		1,636		309			309		1,945	1,945			
303190576	SANTA ROSA	CA		07/14/2023		12,027		1,352			1,352		13,380	13,380			
505393906	LAKE PARK	FL		07/14/2023		1,118		247			247		1,365	1,365			
EB1221066003	JACKSONVILLE	FL		06/24/2016		2,351		(7)			(7)		2,344	2,344			
6600849126	FORT LEE	NJ		07/14/2023		11,125		1,061			1,061		12,187	12,187			
8200903877	SAINT PETERSBURG	FL		07/14/2023		1,376		295			295		1,671	1,671			
105869185	ANTIOCH	TN		04/17/2026				3			3		345	345			
302842082	TRUCKEE	CA		07/14/2023		2,879		615			615		3,495	3,495			
8195124991	PEMBROKE PINES	FL		07/14/2023		865		215			215		1,079	1,079			
PEB1723001568	PACIFIC PALISADES	CA		11/17/2017		3,139		24			24		3,164	3,164			
8201174067	LAUDERHILL	FL		07/14/2023		297		63			63		360	360			
6601678599	BROOKLINE	MA		04/10/2023		15,622		440			440		16,062	16,062			
6602680263	RANCHO CUCAMONGA	CA		04/10/2023		4,952		829			829		5,781	5,781			
302625759	GOLDEN	CO		07/14/2023		3,120		666			666		3,787	3,787			
6602678697	DURHAM	NC		07/14/2023		8,001		1,806			1,806		9,807	9,807			
PEB1351005612	GREAT NECK	NY		11/18/2016		5,397		(21)			(21)		5,376	5,376			
6602673698	MORAGA	CA		04/10/2023		6,137		1,217			1,217		7,354	7,354			
6601202432	JACKSONVILLE	FL		04/10/2023		436		59			59		495	495			
409018966	BELLEVUE	WA		11/18/2025		3,371		(70)			(70)		3,301	3,301			
6601737429	PLEASANTON	CA		04/10/2023		3,721		692			692		4,413	4,413			
6602699404	SAN DIEGO	CA		04/10/2023		7,280		1,316			1,316		8,596	8,596			

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PEB1541042245	AUSTIN	TX		11/17/2017		3,186		(17)			(17)		3,170	3,170			
6601732941	PUNTA GORDA	FL		04/10/2023		4,688		764			764		5,452	5,452			
303527806	POTOMAC	MD		07/14/2023		13,958		1,374			1,374		15,332	15,332			
PEB1540095082	NEW YORK	NY		11/17/2017		5,969		(99)			(99)		5,869	5,869			
6602679091	REDMOND	WA		07/14/2023		5,877		1,220			1,220		7,096	7,096			
6602710557	BARTLETT	TN		04/10/2023		824		135			135		959	959			
8200741196	HOLLYWOOD	FL		07/14/2023		1,634		341			341		1,976	1,976			
1511065447	Ventura	CA		07/14/2023		9,099		789			789		9,888	9,888			
6601224485	JACKSONVILLE	FL		04/10/2023		547		215			215		763	763			
1150846773	SAINT LOUIS	MO		07/14/2023		672		119			119		791	791			
8001833128	COOPER CITY	FL		07/14/2023		796		129			129		925	925			
6601286146	LAS VEGAS	NV		04/10/2023		1,014		128			128		1,142	1,142			
6602708510	PORT MATILDA	PA		07/14/2023		1,932		437			437		2,369	2,369			
FR125768932	POUND RIDGE	NY		12/22/2016		4,590		20			20		4,610	4,610			
6602691609	CORONADO	CA		04/10/2023		25,996		2,338			2,338		28,334	28,334			
6602682608	SAN FRANCISCO	CA		04/10/2023		4,539		790			790		5,329	5,329			
401041662	SONORA	CA		11/13/2025		1,688		(10)			(10)		1,678	1,678			
1701265248	West Chester	PA		07/14/2023		9,505		694			694		10,200	10,200			
6601275099	MISSION	TX		07/14/2023		733		54			54		788	788			
302949105	Indianapolis	IN		07/14/2023		3,413		379			379		3,792	3,792			
6601810267	HAPPY VALLEY	OR		07/14/2023		5,974		1,203			1,203		7,176	7,176			
409009063	KIRKLAND	WA		05/19/2025		1,486		(27)			(27)		1,458	1,458			
6602679927	ARDEN	NC		07/14/2023		3,587		728			728		4,315	4,315			
6600679168	JACKSONVILLE	FL		04/10/2023		492		272			272		764	764			
6602672872	ROCKY RIVER	OH		07/14/2023		5,362		1,112			1,112		6,474	6,474			
6601492181	SHAVANO PARK	TX		07/14/2023		9,786		628			628		10,414	10,414			
6600679242	JACKSONVILLE	FL		04/10/2023		582		272			272		854	854			
6601807339	SANTA FE	NM		04/10/2023		3,246		494			494		3,740	3,740			
303058062	ESCONDIDO	CA		07/14/2023		2,827		341			341		3,168	3,168			
400936501	GLEN ALLEN	VA		11/13/2025		1,992		11			11		2,003	2,003			
PEB1785005440	LIVERMORE	CA		08/14/2017		5,708		(84)			(84)		5,624	5,624			
6601718858	ELLICOTT CITY	MD		07/14/2023		2,756		589			589		3,345	3,345			
6600935255	HAYWARD	CA		04/10/2023		4,392		734			734		5,125	5,125			
6600851536	MIRAMAR BEACH	FL		04/10/2023		5,265		693			693		5,958	5,958			
505362926	MIAMI	FL		07/14/2023		1,255		261			261		1,516	1,516			
6602702091	HUNTINGTON BEACH	CA		04/10/2023		7,014		1,266			1,266		8,281	8,281			
6600851841	LAS VEGAS	NV		04/10/2023		3,853		623			623		4,477	4,477			
6602674548	SAN ANSELMO	CA		04/10/2023		5,281		1,015			1,015		6,296	6,296			
6600851213	VACAVILLE	CA		04/10/2023		2,875		422			422		3,297	3,297			
6601806273	SAN DIEGO	CA		04/10/2023		4,898		883			883		5,781	5,781			
1173299240	BENSENVILLE	IL		07/14/2023		2,112		360			360		2,471	2,471			
PEB1353007772	FAIRFIELD	NJ		11/17/2017		2,825		24			24		2,848	2,848			
6602698513	BROOKHAVEN	GA		07/14/2023		4,424		925			925		5,349	5,349			
6601702969	GREAT BARRINGTON	MA		04/10/2023		4,078		736			736		4,814	4,814			
6601730564	NEW YORK	NY		04/10/2023		10,734		1,747			1,747		12,481	12,481			
8200669118	LARGO	FL		07/14/2023		599		138			138		738	738			
6602680933	SPRING	TX		07/14/2023		4,254		789			789		5,043	5,043			
6602702711	TIBURON	CA		04/10/2023		7,367		1,330			1,330		8,697	8,697			
6600677477	JACKSONVILLE	FL		04/10/2023		484		209			209		693	693			
6601818518	PACIFIC BEACH	WA		07/14/2023		5,893		1,155			1,155		7,048	7,048			
6602698158	MESA	AZ		04/10/2023		5,905		932			932		6,837	6,837			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602695436	HUNTSVILLE	AL		07/14/2023		3,567		741			741		4,308	4,308			
6602705789	SAN DIEGO	CA		04/10/2023		3,273		517			517		3,790	3,790			
6602702190	OAKLAND	CA		04/10/2023		5,112		954			954		6,066	6,066			
302764183	FRIDAY HARBOR	WA		07/14/2023		18,007		2,167			2,167		20,174	20,174			
6600735986	JAMAICA	NY		04/10/2023		1,547		186			186		1,732	1,732			
6602699651	LA MESA	CA		04/10/2023		4,248		693			693		4,942	4,942			
6602681493	AUSTIN	TX		07/14/2023		6,972		1,384			1,384		8,356	8,356			
409009353	LAKEWOOD	NJ		05/19/2025		3,882		(71)			(71)		3,811	3,811			
6602686377	DAVIS	CA		04/10/2023		8,916		808			808		9,724	9,724			
6601748384	LOS ANGELES	CA		04/10/2023		14,129		938			938		15,067	15,067			
302639914	LOS ANGELES	CA		07/14/2023		8,699		1,905			1,905		10,604	10,604			
6602698075	PORTLAND	OR		07/14/2023		2,976		571			571		3,547	3,547			
409013492	PHOENIX	AZ		07/14/2025		2,674		(18)			(18)		2,657	2,657			
401066100	YONKERS	NY		03/26/2026				(8)			(8)		1,174	1,174			
6602684695	DURHAM	NC		07/14/2023		7,955		952			952		8,908	8,908			
6600179177	PONTE VEDRA BEACH	FL		04/10/2023		3,585		446			446		4,031	4,031			
302736342	Newcastle	WA		07/14/2023		9,640		2,227			2,227		11,867	11,867			
6600993346	SANTA FE	NM		04/10/2023		2,679		393			393		3,073	3,073			
6601031781	REDWOOD CITY	CA		04/10/2023		2,873		408			408		3,281	3,281			
6602705342	PHOENIX	AZ		04/10/2023		3,946		644			644		4,589	4,589			
6601704437	MERCER ISLAND	WA		07/14/2023		4,792		993			993		5,785	5,785			
6601487694	PRINCETON	NJ		07/14/2023		7,581		584			584		8,165	8,165			
6601751701	SALINAS	CA		04/10/2023		13,595		1,150			1,150		14,745	14,745			
6602680958	ROCHESTER	MI		04/10/2023		3,903		636			636		4,540	4,540			
401045330	STEPHENSON	VA		11/13/2025		1,178		38			38		1,216	1,216			
8202131187	NORTH PALM BEACH	FL		07/14/2023		(17,599)		85			85		(17,514)	(17,514)			
6602698455	SCOTTSDALE	AZ		04/10/2023		5,743		907			907		6,650	6,650			
6601694075	ISLE OF PALMS	SC		07/14/2023		15,131		1,556			1,556		16,687	16,687			
6601722215	VIRGINIA BEACH	VA		04/10/2023		4,497		812			812		5,310	5,310			
6601468710	ATLANTIC BEACH	FL		04/10/2023		564		288			288		852	852			
6601709584	DUBLIN	CA		04/10/2023		4,653		809			809		5,462	5,462			
6601165167	PHOENIX	AZ		04/10/2023		1,835		313			313		2,149	2,149			
FR125751169	BOSTON	MA		11/18/2016		23,856		25			25		23,882	23,882			
125062310	NAPLES	FL		07/14/2023		607		223			223		830	830			
6601225151	JACKSONVILLE	FL		04/10/2023		616		258			258		874	874			
6602706605	CAPE CORAL	FL		04/10/2023		6,347		1,184			1,184		7,530	7,530			
8198077051	DELRAY BEACH	FL		07/14/2023		2,275		580			580		2,855	2,855			
6600676289	JACKSONVILLE	FL		04/10/2023		425		219			219		644	644			
EB1369002572	SARASOTA	FL		12/18/2015		3,461		(36)			(36)		3,425	3,425			
6601686469	COMMACK	NY		04/10/2023		9,165		579			579		9,744	9,744			
6601286591	COLUMBUS	OH		07/14/2023		890		67			67		958	958			
6601729731	CARNATION	WA		07/14/2023		2,753		587			587		3,340	3,340			
6602691005	SCOTTSDALE	AZ		04/10/2023		10,507		1,829			1,829		12,336	12,336			
6601806521	MADERA	CA		04/10/2023		918		160			160		1,077	1,077			
6600934043	FRISCO	TX		07/14/2023		9,160		1,520			1,520		10,681	10,681			
6602694066	COLLEYVILLE	TX		07/14/2023		9,346		1,037			1,037		10,383	10,383			
6602672666	AUSTIN	TX		07/14/2023		9,703		657			657		10,360	10,360			
6601721100	DOYLESTOWN	PA		07/14/2023		4,145		735			735		4,880	4,880			
6601290528	EAST BOSTON	MA		04/10/2023		2,871		477			477		3,348	3,348			
6602689710	HAYWARD	CA		04/10/2023		6,680		1,118			1,118		7,798	7,798			
6602695220	EUGENE	OR		07/14/2023		3,177		679			679		3,855	3,855			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3383162682	Boynton Beach	FL		07/14/2023		648		107			107		755	755			
6601684696	NEW CANAAN	CT		07/14/2023		24,515		854			854		25,369	25,369			
6601686220	BETHESDA	MD		07/14/2023		14,680		275			275		14,955	14,955			
6601745257	GREENBRAE	CA		04/10/2023		8,962		1,508			1,508		10,471	10,471			
6601721167	QUEEN CREEK	AZ		04/10/2023		3,491		514			514		4,005	4,005			
6602686153	SEATTLE	WA		07/14/2023		7,028		1,668			1,668		8,696	8,696			
6601726620	LAGUNA BEACH	CA		04/10/2023		3,029		547			547		3,576	3,576			
6602698000	LONG BEACH	CA		04/10/2023		5,291		986			986		6,277	6,277			
6601746644	HIDDEN HILLS	CA		04/10/2023		10,111		1,884			1,884		11,995	11,995			
8201613816	ST. PETERSBURG	FL		07/14/2023		4,642		428			428		5,070	5,070			
303023416	Colts Neck	NJ		07/14/2023		41,275		4,435			4,435		45,710	45,710			
6600672593	SHERMAN OAKS	CA		04/10/2023		8,069		1,130			1,130		9,199	9,199			
6601718429	CLAYTON	CA		04/10/2023		5,325		838			838		6,163	6,163			
EB1596053910	DENVER	CO		12/16/2016		7,592		(109)			(109)		7,484	7,484			
PEB1171016677	SEATTLE	WA		08/14/2017		3,353		(2)			(2)		3,351	3,351			
PEB1787005042	PLEASANTON	CA		01/11/2018		7,708		127			127		7,834	7,834			
6602699172	WHITTIER	CA		04/10/2023		4,295		678			678		4,973	4,973			
302731918	MOUNTAIN BRK	AL		07/14/2023		32,681		6,200			6,200		38,881	38,881			
6601048660	FREDERICKSBURG	VA		04/10/2023		1,056		102			102		1,158	1,158			
8201636523	POMPANO BEACH	FL		07/14/2023		1,449		273			273		1,722	1,722			
401069690	JERSEY CITY	NJ		03/26/2026				(7)			(7)		1,103	1,103			
8199472818	HOLLYWOOD	FL		07/14/2023		1,515		359			359		1,873	1,873			
6602691179	HACKENSACK	MN		04/10/2023		12,411		995			995		13,406	13,406			
8001965450	PLANTATION	FL		07/14/2023		994		34			34		1,028	1,028			
6601677252	MONTAGUE	MI		04/10/2023		10,839		122			122		10,962	10,962			
6600677154	JACKSONVILLE	FL		04/10/2023		723		246			246		969	969			
8200459777	POMPANO BEACH	FL		07/14/2023		1,072		230			230		1,302	1,302			
8000338538	O FALLON	MO		07/14/2023		1,170		69			69		1,239	1,239			
6602676634	PORTLAND	OR		07/14/2023		11,702		1,143			1,143		12,845	12,845			
6601678896	BROOKLYN	NY		04/10/2023		5,624		758			758		6,382	6,382			
6601750497	WYCKOFF	NJ		07/14/2023		5,566		1,096			1,096		6,661	6,661			
6602705680	NORTH EASTON	MA		04/10/2023		3,071		405			405		3,476	3,476			
6602699578	IRVINE	CA		04/10/2023		5,449		903			903		6,352	6,352			
6601692251	LA CANADA FLINTRIDGE	CA		04/10/2023		14,936		1,003			1,003		15,939	15,939			
6602674829	HARRISON	NY		04/10/2023		4,814		867			867		5,681	5,681			
1508317797	Arlington	VA		07/14/2023		10,166		893			893		11,060	11,060			
409018982	SEATTLE	WA		11/18/2025		2,899		(60)			(60)		2,839	2,839			
6602689199	SAN DIEGO	CA		04/10/2023		4,169		727			727		4,896	4,896			
6601271445	ATLANTA	GA		07/14/2023		353		67			67		420	420			
6602680875	PHILADELPHIA	PA		07/14/2023		3,747		783			783		4,530	4,530			
6601809079	SPRING	TX		07/14/2023		9,642		949			949		10,591	10,591			
6600092677	YONKERS	NY		04/10/2023		5,530		898			898		6,428	6,428			
6601682286	WOODCLIFF LAKE	NJ		07/14/2023		6,260							6,260	6,260			
6600108143	LONG ISLAND CITY	NY		04/10/2023		8,684		1,286			1,286		9,970	9,970			
303196997	Redmond	WA		07/14/2023		18,872		2,285			2,285		21,158	21,158			
EB1351002030	NEW YORK	NY		07/30/2015		5,169		(12)			(12)		5,157	5,157			
8194947404	HOMESTEAD	FL		07/14/2023		1,499		328			328		1,827	1,827			
6602682442	WHEAT RIDGE	CO		07/14/2023		1,885		436			436		2,321	2,321			
6601687855	WYNNEWOOD	PA		07/14/2023		18,616		1,659			1,659		20,275	20,275			
0698000	Annapolis	MD		10/01/2013		474,582							474,582	474,582			
6602693340	WESTLAKE VILLAGE	CA		04/10/2023		13,210		1,154			1,154		14,364	14,364			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600781857	BRONX	NY		07/14/2023		11,970		2,745			2,745		14,716	14,716			
6602701812	SAN FRANCISCO	CA		04/10/2023		4,640		866			866		5,506	5,506			
6601747170	ORO VALLEY	AZ		04/10/2023		3,500		533			533		4,033	4,033			
105850886	LAS VEGAS	NV		03/26/2026				(13)			(13)		613	613			
1306050939	Boston	MA		07/14/2023		10,551		715			715		11,266	11,266			
6600012030	JACKSONVILLE	FL		04/10/2023		573		135			135		707	707			
6602686500	FALMOUTH	ME		07/14/2023		8,813		1,077			1,077		9,890	9,890			
6600735184	UPPER MARLBORO	MD		07/14/2023		1,220		221			221		1,440	1,440			
6600040718	WILMINGTON	NC		07/14/2023		3,299		685			685		3,985	3,985			
401069604	MURRIETA	CA		03/26/2026				(27)			(27)		903	903			
6602687052	LOS ANGELES	CA		04/10/2023		5,797		1,114			1,114		6,911	6,911			
6601751941	VIRGINIA BEACH	VA		04/10/2023		14,253		1,219			1,219		15,473	15,473			
6600675406	JACKSONVILLE	FL		04/10/2023		1,126		479			479		1,605	1,605			
6601203661	JACKSONVILLE	FL		04/10/2023		588		150			150		738	738			
8024286213	SAINT PETERSBURG	FL		07/14/2023		987		172			172		1,160	1,160			
2110083010	Oak Brook	IL		07/14/2023		10,269		1,139			1,139		11,408	11,408			
6602677178	KNOXVILLE	TN		04/10/2023		3,305		676			676		3,980	3,980			
302723817	San Diego	CA		07/14/2023		15,016		1,770			1,770		16,786	16,786			
6600681578	JACKSONVILLE	FL		04/10/2023		454		256			256		710	710			
6601741421	MIAMI	FL		04/10/2023		3,025		234			234		3,258	3,258			
6601688580	VERADALE	WA		07/14/2023		8,107		654			654		8,761	8,761			
6600930819	SAN FRANCISCO	CA		04/10/2023		7,534		470			470		8,005	8,005			
8201365311	NAPLES	FL		07/14/2023		1,308		247			247		1,555	1,555			
6601476119	WILMETTE	IL		04/10/2023		16,516		937			937		17,452	17,452			
6602686690	UPLAND	CA		04/10/2023		4,058		780			780		4,838	4,838			
6602690171	PALM DESERT	CA		04/10/2023		3,984		718			718		4,702	4,702			
6600681727	JACKSONVILLE	FL		04/10/2023		514		292			292		806	806			
302950050	CITRUS HEIGHTS	CA		07/14/2023		4,981		601			601		5,581	5,581			
6601482505	SEATTLE	WA		07/14/2023		18,356		965			965		19,321	19,321			
6601684860	STAMFORD	CT		07/14/2023		14,983		554			554		15,537	15,537			
PEB1540095152	BROOKLYN	NY		08/14/2017		3,038		(89)			(89)		2,949	2,949			
6601720524	DENVER	CO		07/14/2023		4,938		1,022			1,022		5,959	5,959			
302616398	DANVILLE	CA		07/14/2023		5,742		1,167			1,167		6,909	6,909			
6600677246	JACKSONVILLE	FL		04/10/2023		541		292			292		833	833			
6602675933	FREMONT	CA		04/10/2023		5,310		1,020			1,020		6,330	6,330			
10801782	Fort Myers	FL		07/14/2023		759		341			341		1,100	1,100			
6601202176	JACKSONVILLE	FL		04/10/2023		491		199			199		690	690			
6602691948	GLENDALE	CA		04/10/2023		4,971		372			372		5,343	5,343			
6601698845	FLAGSTAFF	AZ		04/10/2023		2,999		455			455		3,454	3,454			
6602696095	CHARLOTTE	NC		07/14/2023		3,129		603			603		3,731	3,731			
409030322	CARLSBAD	CA		12/19/2025		4,650		(26)			(26)		4,624	4,624			
3374922234	JUPITER	FL		07/14/2023		808		61			61		869	869			
6602702521	PARKER	CO		07/14/2023		3,437		735			735		4,172	4,172			
6602688654	PHOENIX	AZ		04/10/2023		4,204		599			599		4,802	4,802			
6602677269	SAN JOSE	CA		04/10/2023		5,724		1,136			1,136		6,859	6,859			
6601468884	ATLANTIC BEACH	FL		04/10/2023		457		390			390		848	848			
6601692269	TALLAHASSEE	FL		04/10/2023		11,138		778			778		11,916	11,916			
105833549	PHOENIX	AZ		03/26/2026				(3)			(3)		1,070	1,070			
6600353343	FRESNO	CA		04/10/2023		932		101			101		1,033	1,033			
6601225011	JACKSONVILLE	FL		04/10/2023		508		170			170		678	678			
3367574072	Fort Lauderdale	FL		07/14/2023		632		101			101		733	733			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600841388	SEATTLE	WA		07/14/2023		6,946		1,114			1,114		8,061	8,061			
302950290	SANTA BARBARA	CA		07/14/2023		9,453		967			967		10,420	10,420			
6601749531	CHICAGO	IL		04/10/2023		2,882		485			485		3,367	3,367			
6602675768	CUPERTINO	CA		04/10/2023		4,175		801			801		4,977	4,977			
303007371	WOODBINE	MD		07/14/2023		13,789		1,481			1,481		15,270	15,270			
6602679414	ESCONDIDO	CA		04/10/2023		4,418		697			697		5,115	5,115			
6601819144	LAFAYETTE	CA		04/10/2023		3,757		652			652		4,409	4,409			
302842955	JACKSONVILLE	OR		07/14/2023		9,486		1,146			1,146		10,632	10,632			
6600679150	JACKSONVILLE	FL		04/10/2023		279		155			155		435	435			
302925046	LOS ANGELES	CA		07/14/2023		13,082		1,583			1,583		14,665	14,665			
302949646	MARYLAND HEIGHTS	MO		07/14/2023		3,007		338			338		3,345	3,345			
302703318	BELL CANYON	CA		07/14/2023		7,040		1,542			1,542		8,581	8,581			
PEB1541042536	SOLON	OH		01/11/2018		3,904		6			6		3,911	3,911			
6601709287	SAN CARLOS	CA		04/10/2023		16,063		2,898			2,898		18,961	18,961			
6601734251	LAS VEGAS	NV		04/10/2023		9,561		1,458			1,458		11,018	11,018			
8200512806	JACKSONVILLE	FL		07/14/2023		982		263			263		1,245	1,245			
6600681966	JACKSONVILLE	FL		04/10/2023		724		399			399		1,123	1,123			
6602683317	BEVERLY HILLS	CA		04/10/2023		10,266		1,976			1,976		12,242	12,242			
1408122066	Moorestown	NJ		07/14/2023		12,221		890			890		13,112	13,112			
302921769	FORT LAUDERDALE	FL		07/14/2023		24,341		2,411			2,411		26,753	26,753			
409009359	MOUNTAIN BROOK	AL		05/19/2025		2,841		(26)			(26)		2,815	2,815			
6600366105	SOUTH RICHMOND HILL	NY		04/10/2023		797		139			139		937	937			
303058008	BAKERSFIELD	CA		07/14/2023		3,122		362			362		3,483	3,483			
302949048	NEWPORT COAST	CA		07/14/2023		3,994		462			462		4,455	4,455			
6602675180	DALLAS	TX		07/14/2023		2,927		516			516		3,443	3,443			
302711198	Boulder	CO		07/14/2023		18,976		2,284			2,284		21,260	21,260			
6601729327	CLIFTON	NJ		07/14/2023		9,288		519			519		9,806	9,806			
303112627	Bismarck	ND		07/14/2023		8,437		1,004			1,004		9,441	9,441			
6602695451	LAGUNA BEACH	CA		04/10/2023		8,617		1,502			1,502		10,119	10,119			
6602673995	SCOTTSDALE	AZ		04/10/2023		2,910		542			542		3,452	3,452			
6602698042	CARLSBAD	CA		04/10/2023		4,533		817			817		5,350	5,350			
6601742957	COLUMBIA	IL		04/10/2023		3,060		533			533		3,593	3,593			
302623652	SAN FRANCISCO	CA		07/14/2023		6,313		1,382			1,382		7,695	7,695			
303370904	Madison	CT		07/14/2023		9,180		1,051			1,051		10,232	10,232			
6600840133	HAMMONTON	NJ		07/14/2023		3,029		485			485		3,515	3,515			
6601698340	BROOKLYN	NY		04/10/2023		4,351		629			629		4,980	4,980			
6600679101	JACKSONVILLE	FL		04/10/2023		482		267			267		749	749			
6601487157	FAIRFIELD	CT		07/14/2023		13,382		1,068			1,068		14,450	14,450			
0849902	Bakersfield	CA		06/12/2018		1,080,340							1,080,340	1,080,340			
6602677103	SOUTHLAKE	TX		07/14/2023		11,965		2,663			2,663		14,628	14,628			
6601806133	HOBOKEN	NJ		07/14/2023		4,623		1,012			1,012		5,634	5,634			
6600025586	JACKSONVILLE	FL		04/10/2023		449		80			80		530	530			
6600795626	RIDGEWOOD	NJ		07/14/2023		7,516		1,429			1,429		8,945	8,945			
6602677814	VIENNA	VA		04/10/2023		4,843		961			961		5,804	5,804			
409017497	BOSTON	MA		11/18/2025		3,088		(38)			(38)		3,050	3,050			
6601681254	PARK RIDGE	IL		04/10/2023		15,244		601			601		15,845	15,845			
6602710730	BURLINGAME	CA		04/10/2023		6,946		918			918		7,864	7,864			
6601479386	EDINA	MN		04/10/2023		16,767		650			650		17,418	17,418			
303010628	LOOMIS	CA		07/14/2023		10,651		1,207			1,207		11,858	11,858			
6600994518	SUMMERLAND	CA		04/10/2023		3,369		585			585		3,953	3,953			
505374611	BOCA RATON	FL		07/14/2023		1,558		324			324		1,882	1,882			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8000761557	Tamarac	FL		07/14/2023		3,617		302			302		3,920	3,920			
1303194665	Rehoboth Beach	DE		07/14/2023		10,784		671			671		11,455	11,455			
302665577	OCEANSDE	CA		07/14/2023		4,069		848			848		4,917	4,917			
6601674945	PLANO	TX		07/14/2023		9,661		1,719			1,719		11,381	11,381			
6601713032	HAYWARD	CA		04/10/2023		8,277		1,535			1,535		9,812	9,812			
6601225052	JACKSONVILLE	FL		04/10/2023		418		209			209		627	627			
EB1596051197	DALLAS	TX		10/09/2015		15,243		(107)			(107)		15,136	15,136			
6601680801	FALLS CHURCH	VA		04/10/2023		14,020		924			924		14,944	14,944			
8201304614	CAPE CORAL	FL		07/14/2023		2,278		439			439		2,717	2,717			
401073983	TINTON FALLS	NJ		04/17/2026				(2)			(2)		688	688			
6602688019	SEATTLE	WA		07/14/2023		4,848		953			953		5,800	5,800			
8000444227	NORTH AURORA	IL		07/14/2023		3,119		246			246		3,364	3,364			
302716355	Parker	CO		07/14/2023		7,695		1,604			1,604		9,299	9,299			
303559871	PALM BEACH GARDENS	FL		07/14/2023		35,306		3,360			3,360		38,666	38,666			
125098025	NEW YORK	NY		07/14/2023		17,894		1,141			1,141		19,035	19,035			
6602678879	HOUSTON	TX		07/14/2023		4,032		814			814		4,846	4,846			
6601724286	ASPEN	CO		07/14/2023		13,917		1,403			1,403		15,320	15,320			
6600676297	JACKSONVILLE	FL		04/10/2023		488		247			247		735	735			
757196	GARDEN GROVE	CA		07/14/2023		7,139		575			575		7,714	7,714			
8200833807	WEST PALM BEACH	FL		07/14/2023		1,063		246			246		1,309	1,309			
6601028324	SAN FRANCISCO	CA		04/10/2023		18,345		516			516		18,862	18,862			
105888324	SEATTLE	WA		04/17/2026				(3)			(3)		858	858			
6602690163	MILL VALLEY	CA		04/10/2023		6,733		1,174			1,174		7,907	7,907			
302620673	CORONA	CA		07/14/2023		3,672		803			803		4,476	4,476			
6602701747	WOODWAY	WA		07/14/2023		7,392		1,624			1,624		9,015	9,015			
1304223111	Downingtown	PA		07/14/2023		10,155		602			602		10,756	10,756			
6600681891	JACKSONVILLE	FL		04/10/2023		592		337			337		929	929			
3372088994	Jupiter	FL		07/14/2023		1,044		158			158		1,201	1,201			
6602710771	DESTIN	FL		04/10/2023		3,733		552			552		4,285	4,285			
6602682731	PORTLAND	OR		07/14/2023		4,953		1,028			1,028		5,981	5,981			
6600560533	NEW YORK	NY		04/10/2023		2,989		399			399		3,387	3,387			
302683736	Laguna Niguel	CA		07/14/2023		4,713		957			957		5,670	5,670			
302949868	CORAL SPRINGS	FL		07/14/2023		2,398		272			272		2,671	2,671			
6602689579	SAINT SIMONS ISLAND	GA		07/14/2023		4,020		864			864		4,884	4,884			
6601751479	BROOKLYN	NY		04/10/2023		7,402		1,130			1,130		8,532	8,532			
6602695915	MILL VALLEY	CA		04/10/2023		7,445		1,298			1,298		8,743	8,743			
6601697078	BARRINGTON	IL		04/10/2023		2,597		393			393		2,990	2,990			
6602702372	SAN CARLOS	CA		04/10/2023		7,671		1,431			1,431		9,102	9,102			
6601687871	PASCO	WA		07/14/2023		7,591		594			594		8,184	8,184			
6602710516	RICHLAND	WA		07/14/2023		1,891		353			353		2,244	2,244			
8000272489	FAIRVIEW HEIGHTS	IL		07/14/2023		1,200		213			213		1,414	1,414			
108643701	Jacksonville	FL		07/14/2023		1,358		213			213		1,572	1,572			
401066795	LONGBOAT KEY	FL		03/26/2026				(16)			(16)		750	750			
6600847948	LOS ANGELES	CA		04/10/2023		5,059		714			714		5,773	5,773			
PEB1541042295	HOUSTON	TX		11/17/2017		7,681		(97)			(97)		7,584	7,584			
98735210	HIALEAH	FL		07/14/2023		334		54			54		388	388			
6601749523	EDENTON	NC		07/14/2023		3,248		660			660		3,908	3,908			
6600876376	KAPAA	HI		07/14/2023		3,075		389			389		3,464	3,464			
6601383661	LAS PIEDRAS	PR		04/10/2023		907		27			27		934	934			
6600935115	CANYON LAKE	CA		04/10/2023		3,403		500			500		3,902	3,902			
6601806471	PLEASANTON	CA		04/10/2023		5,120		920			920		6,040	6,040			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602710664	SAN FRANCISCO	CA		04/10/2023		8,457		1,243			1,243		9,700	9,700			
302847702	TEMPLE CITY	CA		07/14/2023		6,957		763			763		7,720	7,720			
302620669	ALBANY	CA		07/14/2023		7,467		1,771			1,771		9,238	9,238			
PEB1540094569	ORMOND BEACH	FL		11/18/2016		3,872		(44)			(44)		3,827	3,827			
6602711902	MESA	AZ		04/10/2023		4,083		508			508		4,590	4,590			
6602674688	LA QUINTA	CA		04/10/2023		5,495		956			956		6,451	6,451			
PEB1541042506	AUSTIN	TX		01/11/2018		3,079		(14)			(14)		3,065	3,065			
6602674035	DALLAS	TX		07/14/2023		8,148		1,883			1,883		10,031	10,031			
6602685247	ORO VALLEY	AZ		04/10/2023		4,150		722			722		4,872	4,872			
6602699016	CHARLOTTE	NC		07/14/2023		2,468		460			460		2,928	2,928			
1869679080	FRAMINGHAM	MA		07/14/2023		2,317		188			188		2,506	2,506			
8201407887	LAKE WORTH	FL		07/14/2023		1,371		226			226		1,597	1,597			
401043662	JERSEY CITY	NJ		11/13/2025		1,190		(14)			(14)		1,177	1,177			
1212203090	Mechanicsburg	PA		07/14/2023		11,926		284			284		12,210	12,210			
6602695071	LA CANADA FLINTRIDGE	CA		04/10/2023		4,997		870			870		5,867	5,867			
8195201117	DELRAY BEACH	FL		07/14/2023		2,991		703			703		3,694	3,694			
302746333	Carmel	CA		07/14/2023		19,244		2,178			2,178		21,422	21,422			
303058195	FORNEY	TX		07/14/2023		2,756		312			312		3,068	3,068			
8195470636	DORAL	FL		07/14/2023		2,366		518			518		2,883	2,883			
6602674589	SAN JOSE	CA		04/10/2023		6,883		1,365			1,365		8,248	8,248			
6601730838	SEDONA	AZ		04/10/2023		8,318		1,311			1,311		9,629	9,629			
6600851437	EASTVALE	CA		04/10/2023		3,323		504			504		3,826	3,826			
302791805	KAILUA	HI		07/14/2023		5,769		1,233			1,233		7,002	7,002			
6601709485	VAIL	CO		07/14/2023		7,379		1,450			1,450		8,829	8,829			
6602688977	GRANITE BAY	CA		04/10/2023		4,282		721			721		5,003	5,003			
302847228	TEMECULA	CA		07/14/2023		7,722		901			901		8,623	8,623			
8202385077	JACKSONVILLE	FL		07/14/2023		822		112			112		934	934			
6601383109	ATLANTIC BEACH	FL		04/10/2023		532		254			254		786	786			
6602675487	AROMAS	CA		04/10/2023		4,965		655			655		5,620	5,620			
302830975	HOUSTON	TX		07/14/2023		14,272		1,681			1,681		15,954	15,954			
409017660	GLENPOOL	OK		09/22/2025		2,633		(25)			(25)		2,608	2,608			
6601745950	SAN CLEMENTE	CA		04/10/2023		7,465		1,301			1,301		8,766	8,766			
303058098	CHULA VISTA	CA		07/14/2023		5,372		921			921		6,293	6,293			
3360569523	Boca Raton	FL		07/14/2023		1,117		199			199		1,315	1,315			
8201245052	HOLLYWOOD	FL		07/14/2023		1,568		288			288		1,856	1,856			
6601749671	ALBUQUERQUE	NM		04/10/2023		3,526		593			593		4,119	4,119			
8200672138	PALM SPRINGS	FL		07/14/2023		1,841		370			370		2,211	2,211			
PEB1596054803	MIAMI	FL		08/14/2017		3,550		(74)			(74)		3,476	3,476			
8199123101	MIAMI GARDENS	FL		07/14/2023		1,054		231			231		1,285	1,285			
1379063909	LOS ANGELES	CA		07/14/2023		12,054		742			742		12,796	12,796			
8200919509	ESTERO	FL		07/14/2023		2,720		540			540		3,260	3,260			
6602688167	MILILANI	HI		07/14/2023		4,436		788			788		5,224	5,224			
6601727586	LAKEWOOD RANCH	FL		04/10/2023		6,232		950			950		7,182	7,182			
6601003202	PORTLAND	OR		07/14/2023		3,753		695			695		4,448	4,448			
8197281692	WEST PALM BEACH	FL		07/14/2023		841		193			193		1,034	1,034			
6601478370	SAINT PETERS	MO		04/10/2023		1,598		113			113		1,712	1,712			
112900956	Deerfield Beach	FL		07/14/2023		622		102			102		724	724			
6602701135	BIRMINGHAM	AL		07/14/2023		3,419		673			673		4,093	4,093			
302717232	CHARLOTTE	NC		07/14/2023		9,753		1,176			1,176		10,929	10,929			
303460969	MORRISVILLE	NC		07/14/2023		11,704		1,183			1,183		12,887	12,887			
6600851429	FORT WORTH	TX		07/14/2023		3,520		660			660		4,180	4,180			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8198833124	LAKE WORTH	FL		07/14/2023		1,935		482			482		2,416	2,416			
6601687376	PLANDOME	NY		04/10/2023		11,788		735			735		12,524	12,524			
6601485417	HAYMARKET	VA		04/10/2023		12,645		322			322		12,967	12,967			
6602687250	SAN JOSE	CA		04/10/2023		5,811		1,082			1,082		6,894	6,894			
EB1351003905	NEW YORK	NY		08/07/2015		3,761							3,761	3,761			
PH7131438264	PALMETTO BAY	FL		08/28/2014		3,679		2			2		3,681	3,681			
6600720095	ORLANDO	FL		04/10/2023		8,709		1,298			1,298		10,007	10,007			
6600830878	AVENTURA	FL		04/10/2023		5,157		737			737		5,894	5,894			
6602680719	COLORADO SPRINGS	CO		07/14/2023		5,787		1,235			1,235		7,022	7,022			
6600935636	SAN JOSE	CA		04/10/2023		4,610		828			828		5,438	5,438			
409015168	GOLDEN	CO		11/18/2025		2,552		(72)			(72)		2,480	2,480			
6601476788	PONTE VEDRA BEACH	FL		04/10/2023		10,923		533			533		11,456	11,456			
6601682856	NEW YORK	NY		04/10/2023		2,131		279			279		2,411	2,411			
0722700	Atlanta	GA		06/29/2016		184,807							184,807	184,807			
6600841271	SNOQUALMIE	WA		07/14/2023		4,903		853			853		5,756	5,756			
6602674936	CHATHAM	NJ		07/14/2023		5,071		1,111			1,111		6,183	6,183			
302739384	West Palm Beach	FL		07/14/2023		11,641		1,232			1,232		12,873	12,873			
6600851155	AUSTIN	TX		07/14/2023		3,713		653			653		4,366	4,366			
0885000	Culver City	CA		07/11/2019		182,633							182,633	182,633			
6602696269	TOPANGA	CA		04/10/2023		9,118		1,589			1,589		10,707	10,707			
6602694322	OAKLAND	CA		04/10/2023		8,425		1,417			1,417		9,841	9,841			
6601470948	ATLANTIC BEACH	FL		04/10/2023		713		406			406		1,119	1,119			
8199235779	NORTH FORT MYERS	FL		07/14/2023		988		234			234		1,223	1,223			
8201791226	LEHIGH ACRES	FL		07/14/2023		788		121			121		909	909			
302788706	SACRAM ENTO	CA		07/14/2023		3,104		342			342		3,446	3,446			
6600845025	CEDAR HILL	TX		07/14/2023		4,078		652			652		4,730	4,730			
1148494709	SAINT LOUIS	MO		07/14/2023		964		167			167		1,132	1,132			
1206051960	Tucson	AZ		07/14/2023		20,106		1,251			1,251		21,357	21,357			
6602699099	LITTLETON	CO		07/14/2023		3,584		766			766		4,349	4,349			
1411257737	SAN DIEGO	CA		07/14/2023		11,164		902			902		12,067	12,067			
6602689306	BELLEVUE	WA		07/14/2023		8,062		1,674			1,674		9,736	9,736			
6601817619	WASHINGTON	DC		04/10/2023		3,949		686			686		4,635	4,635			
6602682376	SEATTLE	WA		07/14/2023		9,075		1,829			1,829		10,904	10,904			
105728847	MCGREGOR	MN		11/13/2025		1,070		2			2		1,072	1,072			
6602706522	BROOKFIELD	CT		07/14/2023		2,560		287			287		2,847	2,847			
6602695345	PRIOR LAKE	MN		04/10/2023		6,535		1,099			1,099		7,634	7,634			
1502176303	Denver	CO		07/14/2023		18,576		1,600			1,600		20,176	20,176			
EB1784004870	SAN RAFAEL	CA		12/16/2016		7,726		36			36		7,763	7,763			
6601224774	JACKSONVILLE	FL		04/10/2023		405		200			200		605	605			
303106730	Orlando	FL		07/14/2023		16,482		2,004			2,004		18,486	18,486			
6601684720	GLENCOE	IL		04/10/2023		9,068		396			396		9,464	9,464			
6600555004	MIAMI BEACH	FL		04/10/2023		2,186		343			343		2,528	2,528			
6601674093	ENCINITAS	CA		04/10/2023		11,788		725			725		12,513	12,513			
6602700087	ATLANTA	GA		07/14/2023		3,361		724			724		4,086	4,086			
6602711415	DANA POINT	CA		04/10/2023		4,454		681			681		5,135	5,135			
6602681733	HUNTINGTON BEACH	CA		04/10/2023		4,938		831			831		5,769	5,769			
6601704601	NEW YORK	NY		04/10/2023		3,273		590			590		3,863	3,863			
6602677350	FREMONT	CA		04/10/2023		7,366		1,369			1,369		8,735	8,735			
6600011347	JACKSONVILLE	FL		04/10/2023		505		91			91		596	596			
505306709	CLEARWATER	FL		07/14/2023		1,546		281			281		1,827	1,827			
6602676725	MANHATTAN BEACH	CA		04/10/2023		7,920		1,522			1,522		9,443	9,443			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
303058014	SAN RAMON	CA		07/14/2023		3,336		380			380		3,716	3,716			
6601737320	MINNEAPOLIS	MN		04/10/2023		4,506		696			696		5,202	5,202			
8201189892	GREENACRES	FL		07/14/2023		1,397		271			271		1,668	1,668			
6601384131	ATLANTIC BEACH	FL		04/10/2023		512		271			271		783	783			
8201009867	JACKSONVILLE	FL		07/14/2023		478		90			90		568	568			
6602682046	SAMMAMISH	WA		07/14/2023		6,164		1,279			1,279		7,444	7,444			
8201513743	TARPON SPRINGS	FL		07/14/2023		932		159			159		1,091	1,091			
6600849415	AUSTIN	TX		07/14/2023		11,175		1,021			1,021		12,196	12,196			
302950012	PERTH AMBOY	NJ		07/14/2023		6,409		761			761		7,170	7,170			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		3,417		(8)			(8)		3,409	3,409			
6601733402	EL DORADO HILLS	CA		04/10/2023		4,870		818			818		5,688	5,688			
6601693408	SAN FRANCISCO	CA		04/10/2023		3,286		465			465		3,751	3,751			
8000391612	CHICAGO	IL		07/14/2023		938		176			176		1,114	1,114			
6602692110	HIGH POINT	NC		07/14/2023		2,120		244			244		2,364	2,364			
6601729079	NEW LONDON	NC		07/14/2023		2,824		607			607		3,431	3,431			
6600669706	JACKSONVILLE	FL		04/10/2023		896		47			47		943	943			
303057309	MACOMB	MI		07/14/2023		3,057		347			347		3,404	3,404			
6602689322	LIVERMORE	CA		04/10/2023		4,644		782			782		5,425	5,425			
PEB1786003594	SUNNYVALE	CA		11/18/2016		8,736		14			14		8,750	8,750			
3358476259	Pinellas Park	FL		07/14/2023		455		71			71		526	526			
EB1171014557	BELLEVUE	WA		08/19/2016		3,913		24			24		3,937	3,937			
6601712075	MIAMI	FL		04/10/2023		3,018		525			525		3,543	3,543			
6602680909	ANAHEIM	CA		04/10/2023		4,992		840			840		5,832	5,832			
303101088	CHEVY CHASE	MD		07/14/2023		12,624		1,441			1,441		14,066	14,066			
409018838	ARLINGTON	VA		11/18/2025		4,149		(51)			(51)		4,097	4,097			
401071893	INWOOD	NY		03/26/2026				(21)			(21)		1,031	1,031			
6601712612	BEACH HAVEN	NJ		07/14/2023		6,993		1,490			1,490		8,483	8,483			
6600842030	BOERNE	TX		07/14/2023		(58,476)		421			421		(58,054)	(58,054)			
8197083961	LEHIGH ACRES	FL		07/14/2023		950		203			203		1,154	1,154			
6600762535	PASADENA	MD		07/14/2023		5,258		864			864		6,122	6,122			
6602689041	ASHTON	MD		07/14/2023		5,448		1,131			1,131		6,579	6,579			
6602699503	SPOKANE	WA		07/14/2023		6,898		1,478			1,478		8,376	8,376			
6602717339	PAYSON	AZ		04/10/2023		21,913		1,599			1,599		23,512	23,512			
6601471003	ATLANTIC BEACH	FL		04/10/2023		615		367			367		982	982			
1711219491	Mars	PA		07/14/2023		7,354		724			724		8,078	8,078			
6601737650	NASHVILLE	TN		04/10/2023		4,506		734			734		5,239	5,239			
6602679505	BEND	OR		07/14/2023		2,797		597			597		3,394	3,394			
303010640	COTUIT	MA		07/14/2023		15,259		1,700			1,700		16,959	16,959			
6600429069	BOSTON	MA		04/10/2023		3,923		632			632		4,555	4,555			
303314613	ATLANTA	GA		07/14/2023		10,106		1,195			1,195		11,301	11,301			
6602711324	DENVER	CO		07/14/2023		3,265		610			610		3,875	3,875			
6601680553	HAVERFORD	PA		07/14/2023		26,472		1,037			1,037		27,509	27,509			
8197002571	BOCA RATON	FL		07/14/2023		1,375		301			301		1,677	1,677			
6601699934	MERCER ISLAND	WA		07/14/2023		5,997		1,113			1,113		7,110	7,110			
505412400	CAPE CORAL	FL		07/14/2023		1,144		239			239		1,382	1,382			
8195518995	BOYNTON BEACH	FL		07/14/2023		1,533		370			370		1,903	1,903			
6601481812	ENOLA	PA		07/14/2023		11,403		684			684		12,087	12,087			
6602699495	CARMEL	CA		04/10/2023		6,525		1,031			1,031		7,556	7,556			
6601037325	SANTA CRUZ	CA		04/10/2023		10,486		1,141			1,141		11,627	11,627			
6602671700	ORANGE	CA		04/10/2023		15,442		1,024			1,024		16,467	16,467			
6601734798	SANTA BARBARA	CA		04/10/2023		6,712		1,058			1,058		7,771	7,771			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
302949799	Little Elm	TX		07/14/2023		3,495		396			396		3,890	3,890			
6601687335	NEWTON HIGHLANDS	MA		04/10/2023		25,815		868			868		26,683	26,683			
EB1771000666	SANTA ANA	CA		09/18/2015		4,744		(35)			(35)		4,710	4,710			
6600851080	AUSTIN	TX		07/14/2023		4,117		797			797		4,914	4,914			
6600039090	ENGLEWOOD	CO		07/14/2023		5,914		1,095			1,095		7,008	7,008			
8201795125	DUNEDIN	FL		07/14/2023		1,807		350			350		2,157	2,157			
302950651	MCKINNEY	TX		07/14/2023		2,737		316			316		3,053	3,053			
6600840059	PALOS PARK	IL		04/10/2023		8,500		498			498		8,998	8,998			
6601709246	CLE ELUM	WA		07/14/2023		3,239		618			618		3,856	3,856			
6602705433	RIVERSIDE	CA		04/10/2023		4,045		597			597		4,642	4,642			
6602681501	LAKE FOREST	CA		04/10/2023		3,031		494			494		3,525	3,525			
PEB1786003751	SAN JOSE	CA		11/18/2016		6,261		(31)			(31)		6,229	6,229			
6601490045	PASADENA	CA		04/10/2023		11,805		616			616		12,420	12,420			
6600678152	JACKSONVILLE	FL		04/10/2023		660		343			343		1,003	1,003			
EB1216003655	COCONUT GROVE	FL		12/16/2016		2,953		(19)			(19)		2,934	2,934			
6602677863	FOX ISLAND	WA		07/14/2023		20,662		4,583			4,583		25,245	25,245			
6601825216	KIAWAH ISLAND	SC		07/14/2023		7,128		1,528			1,528		8,656	8,656			
6602681311	SAN JOSE	CA		04/10/2023		5,864		1,057			1,057		6,920	6,920			
6601469098	ATLANTIC BEACH	FL		04/10/2023		401		231			231		632	632			
6602690932	EASTON	MD		07/14/2023		14,975		1,651			1,651		16,627	16,627			
302950149	MOUNT PROSPECT	IL		07/14/2023		3,073		368			368		3,441	3,441			
6601483834	HOLLADAY	UT		07/14/2023		15,011		738			738		15,749	15,749			
6601483354	BRENTWOOD	TN		04/10/2023		43,461		1,673			1,673		45,133	45,133			
EB1787002772	NOVATO	CA		07/17/2015		4,330		(22)			(22)		4,308	4,308			
8195495178	FORT MYERS	FL		07/14/2023		1,366		331			331		1,697	1,697			
1412186412	Las Vegas	NV		07/14/2023		9,860		840			840		10,700	10,700			
6602695899	RIVER FOREST	IL		04/10/2023		5,002		901			901		5,903	5,903			
6601712893	MILL VALLEY	CA		04/10/2023		4,520		784			784		5,304	5,304			
6602698638	INDIANAPOLIS	IN		04/10/2023		3,107		560			560		3,667	3,667			
6602684091	DRIPPING SPRINGS	TX		07/14/2023		2,813		538			538		3,352	3,352			
8190308327	FORT LAUDERDALE	FL		07/14/2023		2,872		316			316		3,188	3,188			
PEB1259003608	BOYDS	MD		11/17/2017		3,048		(11)			(11)		3,037	3,037			
6601752949	CHINO HILLS	CA		04/10/2023		3,494		570			570		4,063	4,063			
6601738963	DENVER	CO		07/14/2023		3,217		686			686		3,903	3,903			
6602705607	DRAPER	UT		07/14/2023		4,560		899			899		5,459	5,459			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		4,366		(32)			(32)		4,334	4,334			
6602680883	ENCINITAS	CA		04/10/2023		5,107		888			888		5,995	5,995			
401078526	LOS ANGELES	CA		04/17/2026				14			14		1,793	1,793			
6601204545	JACKSONVILLE	FL		04/10/2023		443		157			157		600	600			
302959386	SANDY	UT		07/14/2023		15,416		1,789			1,789		17,204	17,204			
6602702232	HOUSTON	TX		07/14/2023		3,144		691			691		3,835	3,835			
6602701994	BONITA SPGS	FL		04/10/2023		4,020		750			750		4,771	4,771			
6601749325	SAN ANTONIO	TX		07/14/2023		11,418		1,207			1,207		12,625	12,625			
1504249225	Chino Hills	CA		07/14/2023		9,922		863			863		10,785	10,785			
401038497	MCHENRY	IL		11/13/2025		1,371		(32)			(32)		1,338	1,338			
6601274266	BRAINTREE	MA		04/10/2023		3,985		737			737		4,722	4,722			
6600933631	LONGMONT	CO		07/14/2023		11,365		1,725			1,725		13,090	13,090			
6602682806	FREELAND	WA		07/14/2023		3,450		696			696		4,147	4,147			
303042194	Tampa	FL		07/14/2023		13,600		1,508			1,508		15,108	15,108			
6602702570	LAKE FOREST	IL		04/10/2023		3,096		559			559		3,655	3,655			
PEB1789004833	SAN ANSELMO	CA		11/18/2016		9,257		(40)			(40)		9,217	9,217			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
302736347	ORLANDO	FL		07/14/2023		9,902		1,194			1,194		11,096	11,096			
6601715581	WAXHAW	NC		07/14/2023		5,531		1,093			1,093		6,625	6,625			
6600676545	JACKSONVILLE	FL		04/10/2023		395		207			207		602	602			
112910351	Cape Coral	FL		07/14/2023		774		114			114		889	889			
6602681097	BOISE	ID		04/10/2023		5,166		864			864		6,029	6,029			
6602695592	SANTA ROSA	CA		04/10/2023		5,500		926			926		6,426	6,426			
6602698018	XENIA	OH		07/14/2023		3,316		671			671		3,987	3,987			
8201680263	CORAL SPRINGS	FL		07/14/2023		1,946		340			340		2,286	2,286			
EB1596053391	BLUFFDALE	UT		08/17/2016		2,963		(32)			(32)		2,931	2,931			
6601020628	NEWPORT BEACH	CA		04/10/2023		14,740		2,131			2,131		16,872	16,872			
6601749473	NOLENSVILLE	TN		04/10/2023		14,862		1,250			1,250		16,112	16,112			
6601716282	FALLS CHURCH	VA		04/10/2023		7,730		1,345			1,345		9,076	9,076			
6601708388	RANCHO CUCAMONGA	CA		04/10/2023		3,660		596			596		4,255	4,255			
6602674183	CHAPEL HILL	NC		07/14/2023		14,038		3,208			3,208		17,246	17,246			
6602695568	WESTON	FL		04/10/2023		6,706		1,169			1,169		7,875	7,875			
6602674373	SEATTLE	WA		07/14/2023		4,880		1,070			1,070		5,950	5,950			
6601693697	BREMERTON	WA		07/14/2023		3,039		534			534		3,573	3,573			
6600682154	JACKSONVILLE	FL		04/10/2023		505		288			288		793	793			
409009560	SAN ANTONIO	TX		07/14/2025		3,740		(25)			(25)		3,716	3,716			
1403065513	WOODBRIDGE	VA		07/14/2023		14,085		855			855		14,940	14,940			
6600984196	CHICAGO	IL		04/10/2023		12,038		1,981			1,981		14,019	14,019			
6601732644	WAYNE	PA		07/14/2023		4,467		973			973		5,440	5,440			
302805705	Wrightsville Beach	NC		07/14/2023		10,682		1,135			1,135		11,818	11,818			
6601681684	SEATTLE	WA		07/14/2023		23,650		838			838		24,488	24,488			
6600678715	JACKSONVILLE	FL		04/10/2023		605		314			314		919	919			
6600681461	JACKSONVILLE	FL		04/10/2023		825		74			74		898	898			
6600675737	JACKSONVILLE	FL		04/10/2023		509		262			262		771	771			
6602699230	RENO	NV		04/10/2023		3,175		592			592		3,767	3,767			
6600849076	KIRKWOOD	MO		04/10/2023		15,558		1,149			1,149		16,707	16,707			
6601679993	FLUSHING	NY		04/10/2023		4,289		159			159		4,448	4,448			
409017585	LEHI	UT		09/22/2025		3,270		(82)			(82)		3,188	3,188			
6601818542	GAINESVILLE	FL		04/10/2023		3,514		611			611		4,125	4,125			
302847625	BROOKLYN	NY		07/14/2023		5,537		612			612		6,149	6,149			
8201677449	BOCA RATON	FL		07/14/2023		1,817		301			301		2,119	2,119			
6601677476	GREENVILLE	SC		07/14/2023		11,220		703			703		11,923	11,923			
6601809731	PHOENIX	AZ		04/10/2023		3,229		561			561		3,789	3,789			
6601687848	GENOA CITY	WI		07/14/2023		15,085		951			951		16,036	16,036			
302950417	SAN FRANCISCO	CA		07/14/2023		8,139		961			961		9,100	9,100			
6601713461	MARBLE FALLS	TX		07/14/2023		10,984		1,103			1,103		12,087	12,087			
6602690635	MILTON	GA		07/14/2023		3,799		793			793		4,592	4,592			
505392786	NAPLES	FL		07/14/2023		1,029		223			223		1,251	1,251			
6602705201	BEAVERTON	OR		07/14/2023		2,814		497			497		3,312	3,312			
6601224667	JACKSONVILLE	FL		04/10/2023		432		213			213		645	645			
6602674803	BOSTON	MA		04/10/2023		1,474		1,265			1,265		2,739	2,739			
6601673400	BENICIA	CA		04/10/2023		11,289		684			684		11,973	11,973			
6601687574	BETHESDA	MD		07/14/2023		18,897		1,469			1,469		20,366	20,366			
8202872864	JACKSONVILLE	FL		07/14/2023		468		72			72		539	539			
6600932161	FOSTER CITY	CA		04/10/2023		7,115		508			508		7,623	7,623			
6601733931	SAN FRANCISCO	CA		04/10/2023		5,183		903			903		6,086	6,086			
302949469	El Cajon	CA		07/14/2023		5,291		652			652		5,943	5,943			
8195696467	JACKSONVILLE	FL		07/14/2023		794		192			192		986	986			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1505016156	Charlotte	NC		07/14/2023		12,705		1,091			1,091		13,795	13,795			
6602690361	MANITOU SPRINGS	CO		07/14/2023		3,055		617			617		3,672	3,672			
6602680412	SCOTTSDALE	AZ		04/10/2023		4,957		893			893		5,850	5,850			
6602680982	TIGARD	OR		07/14/2023		2,995		622			622		3,616	3,616			
6601825299	WEST NEWTON	MA		04/10/2023		4,149		697			697		4,846	4,846			
6602681816	SAN LUIS OBISPO	CA		04/10/2023		4,039		680			680		4,719	4,719			
6602700327	WALNUT CREEK	CA		04/10/2023		5,117		889			889		6,006	6,006			
6601818666	OAKLAND	CA		04/10/2023		4,545		844			844		5,389	5,389			
8197608276	HOMESTEAD	FL		07/14/2023		1,406		333			333		1,739	1,739			
EB1249003388	NAPLES	FL		12/16/2016		6,380		10			10		6,391	6,391			
505402545	POMPANO BEACH	FL		07/14/2023		940		177			177		1,117	1,117			
6602678713	LAKEWOOD RANCH	FL		04/10/2023		5,447		916			916		6,363	6,363			
0955600	Torrance	CA		12/03/2021		3,750,000							3,750,000	3,750,000			
303057649	LOS ANGELES	CA		07/14/2023		3,864		448			448		4,313	4,313			
6602698166	HOBOKEN	NJ		07/14/2023		5,748		1,160			1,160		6,908	6,908			
6602673417	SCOTTSDALE	AZ		04/10/2023		15,606		1,247			1,247		16,852	16,852			
505362813	DELRAY BEACH	FL		07/14/2023		1,068		229			229		1,296	1,296			
409017404	PHOENIX	AZ		09/22/2025		3,139		(79)			(79)		3,060	3,060			
6601736314	PONTE VEDRA BEACH	FL		04/10/2023		2,975		554			554		3,529	3,529			
6601010611	OXNARD	CA		04/10/2023		3,358		545			545		3,903	3,903			
6601713149	GOLD CANYON	AZ		04/10/2023		4,384		737			737		5,121	5,121			
8200892676	WEST PALM BEACH	FL		07/14/2023		1,358		269			269		1,627	1,627			
6602687326	NEW HOPE	PA		07/14/2023		13,840		1,589			1,589		15,430	15,430			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		10,251		(31)			(31)		10,220	10,220			
6601744151	CAMARILLO	CA		04/10/2023		5,623		943			943		6,566	6,566			
6600724568	FERNANDINA BEACH	FL		04/10/2023		2,414		336			336		2,750	2,750			
1307178030	Malibu	CA		07/14/2023		12,858		868			868		13,725	13,725			
6601203240	JACKSONVILLE	FL		04/10/2023		449		92			92		542	542			
302703395	DENVER	CO		07/14/2023		4,581		979			979		5,560	5,560			
6600681263	JACKSONVILLE	FL		04/10/2023		496		279			279		775	775			
6602698661	MOUNTAIN HOUSE	CA		04/10/2023		3,377		568			568		3,946	3,946			
409008396	SEATTLE	WA		05/19/2025		2,891		(42)			(42)		2,849	2,849			
302681444	Arlington Heights	IL		07/14/2023		6,896		1,494			1,494		8,391	8,391			
6601203729	JACKSONVILLE	FL		04/10/2023		427							427	427			
6601744813	FORT LAUDERDALE	FL		04/10/2023		5,131		891			891		6,022	6,022			
6601224394	JACKSONVILLE	FL		04/10/2023		509		218			218		727	727			
6601710822	NEWCASTLE	WA		07/14/2023		7,131		1,647			1,647		8,778	8,778			
401011169	SANTEE	CA		03/26/2026				(21)			(21)		1,181	1,181			
3367689766	West Palm Beach	FL		07/14/2023		1,234		184			184		1,417	1,417			
6602685262	ELMHURST	IL		04/10/2023		4,673		864			864		5,537	5,537			
6601733212	BRENTWOOD	TN		04/10/2023		5,315		957			957		6,272	6,272			
6601686436	WASHINGTON	DC		04/10/2023		13,120		399			399		13,519	13,519			
505302488	HOMESTEAD	FL		07/14/2023		3,234		539			539		3,772	3,772			
8023328085	CAPE CORAL	FL		07/14/2023		797		130			130		927	927			
302774529	San Juan Capistrano	CA		07/14/2023		5,568		1,189			1,189		6,757	6,757			
6602696640	LAKE FOREST	CA		04/10/2023		4,735		797			797		5,531	5,531			
409013705	CELINA	TX		07/14/2025		2,770		(18)			(18)		2,752	2,752			
105857910	TREMONTON	UT		04/17/2026				4			4		288	288			
6601683599	MUTTONTOWN	NY		04/10/2023		26,875		796			796		27,671	27,671			
6601740100	BROOKLYN	NY		04/10/2023		4,634		807			807		5,441	5,441			
6602683747	LOS ANGELES	CA		04/10/2023		4,977		867			867		5,844	5,844			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601805507	ARLINGTON	VA		04/10/2023		4,660		837			837		5,496	5,496			
6601808907	CONNELLY SPRINGS	NC		07/14/2023		4,535		943			943		5,478	5,478			
6602701531	MERCER ISLAND	WA		07/14/2023		6,917		1,478			1,478		8,395	8,395			
EB1791002786	MCLEAN	VA		08/07/2015		5,920							5,920	5,920			
6601021246	LAGUNA BEACH	CA		04/10/2023		14,886		2,305			2,305		17,191	17,191			
6601685099	ARMONK	NY		04/10/2023		13,139		586			586		13,726	13,726			
6601698506	INDIAN BEACH	NC		07/14/2023		7,152		1,237			1,237		8,390	8,390			
6602696103	HINSDALE	IL		04/10/2023		6,852		1,046			1,046		7,897	7,897			
0714201	Charlotte	NC		07/10/2017		514,339							514,339	514,339			
8199015305	NORTH LAUDERDALE	FL		07/14/2023		1,531		336			336		1,867	1,867			
4766174116	SEVERANCE	CO		07/14/2023		3,606		319			319		3,925	3,925			
6600680760	JACKSONVILLE	FL		04/10/2023		586		314			314		901	901			
6602706613	ELMHURST	IL		04/10/2023		9,564		769			769		10,333	10,333			
6601727164	ISLE OF PALMS	SC		07/14/2023		9,852		1,999			1,999		11,851	11,851			
302950292	Pflugerville	TX		07/14/2023		2,661		312			312		2,972	2,972			
PEB1540095842	SPRINGFIELD	VA		01/11/2018		3,906		(21)			(21)		3,884	3,884			
6600132895	KEY BISCAYNE	FL		04/10/2023		1,886		1,710			1,710		3,597	3,597			
8202494610	LEHIGH ACRES	FL		07/14/2023		1,190		203			203		1,393	1,393			
6601473223	PARADISE VLY	AZ		04/10/2023		8,945		532			532		9,477	9,477			
1148348332	SAINT CHARLES	MO		07/14/2023		414		78			78		492	492			
6602683416	SEATTLE	WA		07/14/2023		7,162		1,487			1,487		8,649	8,649			
6602704378	MEDFORD	NJ		07/14/2023		3,342		591			591		3,932	3,932			
6601692699	PHOENIX	AZ		04/10/2023		10,406		691			691		11,097	11,097			
6600935396	AUSTIN	TX		07/14/2023		3,301		683			683		3,984	3,984			
6601383521	NAPLES	FL		04/10/2023		720		56			56		776	776			
6601686386	WELLESLEY	MA		04/10/2023		15,775		233			233		16,008	16,008			
EB1564001105	DENVER	CO		12/16/2016		4,580		(26)			(26)		4,554	4,554			
8027978657	POMPANO BEACH	FL		07/14/2023		1,225		228			228		1,454	1,454			
302950133	Las Vegas	NV		07/14/2023		3,072		340			340		3,412	3,412			
6601742049	INLET BEACH	FL		04/10/2023		3,181		554			554		3,735	3,735			
409017708	HUNTINGTON BEACH	CA		09/22/2025		5,332		(101)			(101)		5,231	5,231			
6600981994	ENGLEWOOD	CO		07/14/2023		1,244		230			230		1,474	1,474			
8195319217	FORT MYERS	FL		07/14/2023		1,411		350			350		1,760	1,760			
6602255264	HOLMES BEACH	FL		04/10/2023		12,449		832			832		13,281	13,281			
6600679408	JACKSONVILLE	FL		04/10/2023		366		204			204		570	570			
105831047	BELLEVUE	MI		03/26/2026				(19)			(19)		875	875			
303026415	LINCOLN	CA		07/14/2023		6,408		1,271			1,271		7,678	7,678			
409014109	OAKLAND	CA		09/22/2025		1,710		(43)			(43)		1,668	1,668			
6601002311	GERMANTOWN	TN		04/10/2023		3,337		521			521		3,858	3,858			
6602694942	DALLAS	TX		07/14/2023		4,338		876			876		5,214	5,214			
6601728394	SNOHOMISH	WA		07/14/2023		6,142		1,347			1,347		7,489	7,489			
6601469122	ATLANTIC BEACH	FL		04/10/2023		632		363			363		995	995			
8200872655	HIALEAH	FL		07/14/2023		1,423		261			261		1,683	1,683			
6602689090	CHATSWORTH	CA		04/10/2023		6,835		1,188			1,188		8,023	8,023			
6602681857	WOODINVILLE	WA		07/14/2023		3,786		745			745		4,531	4,531			
409013804	LAKE HAVASU CITY	AZ		11/18/2025		2,422		(68)			(68)		2,354	2,354			
6600794991	EMERALD ISLE	NC		07/14/2023		5,483		998			998		6,480	6,480			
6601711242	INLET BEACH	FL		04/10/2023		9,455		1,633			1,633		11,088	11,088			
6601482836	COS COB	CT		07/14/2023		22,471		1,189			1,189		23,661	23,661			
302703468	Walnut Creek	CA		07/14/2023		6,104		1,373			1,373		7,477	7,477			
401069568	HOBOKEN	NJ		03/26/2026				(8)			(8)		1,114	1,114			

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6600108101	NEW YORK	NY		04/10/2023		6,579		908			908		7,487	7,487			
6602686633	SCOTTSDALE	AZ		04/10/2023		4,503		866			866		5,368	5,368			
6601823583	PARK CITY	UT		07/14/2023		9,799		2,088			2,088		11,888	11,888			
105729290	RICHMOND	CA		11/13/2025		663		(27)			(27)		636	636			
401069468	PALM DESERT	CA		03/26/2026				(10)			(10)		446	446			
0972700	Charlotte	NC		04/29/2022		69,949							69,949	69,949			
1505065204	Sonoma	CA		07/14/2023		10,590		866			866		11,455	11,455			
6600787128	SANTA MONICA	CA		04/10/2023		4,164		464			464		4,628	4,628			
6601709931	ALLEN	TX		07/14/2023		3,038		648			648		3,686	3,686			
401073135	MT JULIET	TN		04/17/2026				15			15		560	560			
8202179462	FLORIDA CITY	FL		07/14/2023		1,359		242			242		1,601	1,601			
6602694330	CENTENNIAL	CO		07/14/2023		6,551		1,210			1,210		7,761	7,761			
302950577	Brick	NJ		07/14/2023		2,272		256			256		2,528	2,528			
302778032	CHINO HILLS	CA		07/14/2023		3,506		768			768		4,274	4,274			
409017080	PARKLAND	FL		09/22/2025		2,739		(26)			(26)		2,713	2,713			
8196718260	SAINT PETERSBURG	FL		07/14/2023		1,162		264			264		1,426	1,426			
6602698810	ATLANTA	GA		07/14/2023		3,850		743			743		4,592	4,592			
6602674050	ALBUQUERQUE	NM		04/10/2023		3,835		759			759		4,594	4,594			
6602684935	DANVILLE	CA		04/10/2023		22,731		1,593			1,593		24,324	24,324			
6601744714	LAGUNA BEACH	CA		04/10/2023		23,430		1,928			1,928		25,358	25,358			
6602674464	LOS ANGELES	CA		04/10/2023		4,586		881			881		5,466	5,466			
6601820613	NORTH FORT MYERS	FL		04/10/2023		12,840		1,130			1,130		13,970	13,970			
303057613	GILBERT	AZ		07/14/2023		4,920		568			568		5,488	5,488			
6602688613	CHANDLER	AZ		04/10/2023		4,695		692			692		5,387	5,387			
6601698860	SEATTLE	WA		07/14/2023		4,532		887			887		5,419	5,419			
6602697382	WEST OLIVE	MI		04/10/2023		12,631		1,144			1,144		13,776	13,776			
6602717115	BENICIA	CA		04/10/2023		11,202		932			932		12,134	12,134			
8202097423	MIAMI	FL		07/14/2023		3,924		303			303		4,227	4,227			
EB1541040778	MALVERN	PA		12/16/2016		3,930		43			43		3,974	3,974			
303193557	FLAGLER BEACH	FL		07/14/2023		8,414		1,002			1,002		9,417	9,417			
6602678606	PASADENA	CA		04/10/2023		5,939		1,070			1,070		7,009	7,009			
6602693571	PORT ORCHARD	WA		07/14/2023		12,643		1,345			1,345		13,988	13,988			
8027058234	HIALEAH	FL		07/14/2023		1,246		239			239		1,485	1,485			
6601682708	MONTE SERENO	CA		04/10/2023		15,562		488			488		16,050	16,050			
1503037687	Mount Vernon	WA		07/14/2023		7,838		682			682		8,519	8,519			
6602685445	WRIGHTSVILLE BEACH	NC		07/14/2023		12,786		1,493			1,493		14,279	14,279			
6600849845	SOMERVILLE	MA		04/10/2023		4,004		649			649		4,653	4,653			
409026257	FRISCO	TX		12/19/2025		3,165		(44)			(44)		3,121	3,121			
6602684463	SEATTLE	WA		07/14/2023		5,521		1,275			1,275		6,796	6,796			
409043062	CONCORD	CA		05/28/2026				(9)			(9)		816	816			
6602671288	SACRAMENTO	CA		04/10/2023		9,482		498			498		9,980	9,980			
6601487173	WESTON	CT		07/14/2023		17,684		1,501			1,501		19,184	19,184			
6602696566	FORT COLLINS	CO		07/14/2023		3,062		587			587		3,649	3,649			
6601753590	LUCAS	TX		07/14/2023		11,195		1,137			1,137		12,332	12,332			
6601225078	JACKSONVILLE	FL		04/10/2023		617		274			274		891	891			
6602692011	CLERMONT	FL		04/10/2023		1,969		161			161		2,130	2,130			
6600934886	TOPANGA	CA		04/10/2023		5,713		898			898		6,611	6,611			
6601224923	JACKSONVILLE	FL		04/10/2023		419		209			209		628	628			
6602688308	TENINO	WA		07/14/2023		2,932		592			592		3,525	3,525			
302949871	FORNEY	TX		07/14/2023		3,085		350			350		3,435	3,435			
3365948540	Duval	FL		07/14/2023		616		96			96		712	712			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
401075154	INDIANTOWN	FL		04/17/2026				12			12		432	432			
6600935651	SAN CARLOS	CA		04/10/2023		4,318		702			702		5,019	5,019			
6600787649	ALPHARETTA	GA		07/14/2023		3,750		691			691		4,441	4,441			
6602674811	SALEM	MA		04/10/2023		4,404		847			847		5,251	5,251			
6602676550	FOSTER CITY	CA		04/10/2023		6,428		1,236			1,236		7,664	7,664			
6601714329	MENDHAM	NJ		07/14/2023		3,361		737			737		4,098	4,098			
6602691088	OAKLAND	CA		04/10/2023		13,027		1,186			1,186		14,213	14,213			
6600792755	ALLENHURST	NJ		07/14/2023		5,582		1,033			1,033		6,615	6,615			
6602680016	SCOTTSDALE	AZ		04/10/2023		2,988		471			471		3,459	3,459			
PEB1541041724	BROOMFIELD	CO		08/14/2017		5,777		(89)			(89)		5,688	5,688			
6600991530	CUTCHOGUE	NY		04/10/2023		18,856		1,029			1,029		19,885	19,885			
303057342	Jupiter	FL		07/14/2023		5,005		567			567		5,573	5,573			
6602694397	RANCHO SANTA MARGARIT	CA		04/10/2023		4,555		766			766		5,321	5,321			
6601481598	GLENVIEW	IL		04/10/2023		9,941		417			417		10,358	10,358			
EB1382002217	SAN DIEGO	CA		12/18/2015		5,230		(31)			(31)		5,199	5,199			
6600677337	JACKSONVILLE	FL		04/10/2023		700		270			270		970	970			
6602710615	SMYRNA	TN		04/10/2023		4,149		548			548		4,696	4,696			
6602673896	ENCINITAS	CA		04/10/2023		5,937		1,141			1,141		7,078	7,078			
EB1249003192	LAFAYETTE	CA		12/16/2016		8,414		96			96		8,510	8,510			
6601816876	ARGYLE	TX		07/14/2023		5,114		1,004			1,004		6,118	6,118			
6602673979	VENICE	CA		04/10/2023		6,409		1,271			1,271		7,680	7,680			
6600433103	BETHESDA	MD		07/14/2023		3,065		568			568		3,633	3,633			
8194918200	LARGO	FL		07/14/2023		1,128		267			267		1,395	1,395			
6602678580	SAN CLEMENTE	CA		04/10/2023		7,522		1,310			1,310		8,832	8,832			
303254493	Calabasas	CA		07/14/2023		12,640		1,503			1,503		14,144	14,144			
6600851866	BUCKEYE LAKE	OH		07/14/2023		4,426		871			871		5,297	5,297			
PEB1357001273	SUDBURY	MA		11/18/2016		3,922		(14)			(14)		3,908	3,908			
6602696137	PHOENIX	AZ		04/10/2023		4,155		695			695		4,850	4,850			
6600681255	JACKSONVILLE	FL		04/10/2023		505		282			282		787	787			
6600871419	WEST YARMOUTH	MA		04/10/2023		1,433		205			205		1,638	1,638			
6602704527	SCOTTSDALE	AZ		04/10/2023		2,760		379			379		3,139	3,139			
3386339161	Fort Lauderdale	FL		07/14/2023		185		181			181		367	367			
6601743526	FRISCO	TX		07/14/2023		2,840		501			501		3,341	3,341			
409021141	NESCONSET	NY		11/18/2025		2,922		(61)			(61)		2,861	2,861			
8199512936	JACKSONVILLE	FL		07/14/2023		1,285		304			304		1,589	1,589			
6601481739	BETHESDA	MD		07/14/2023		13,242		686			686		13,927	13,927			
302710747	BOULDER	CO		07/14/2023		3,622		736			736		4,358	4,358			
6602694025	CUPERTINO	CA		04/10/2023		12,308		1,129			1,129		13,437	13,437			
PEB1541040745	WINNETKA	IL		11/18/2016		9,894		(197)			(197)		9,697	9,697			
6601809400	FORT WORTH	TX		07/14/2023		3,358		677			677		4,035	4,035			
6602687672	CHICAGO	IL		04/10/2023		3,179		554			554		3,733	3,733			
6602687318	ALAMO	CA		04/10/2023		37,666		3,318			3,318		40,985	40,985			
6602689686	MCCALL	ID		04/10/2023		4,498		753			753		5,251	5,251			
302915525	COVINGTON	LA		07/14/2023		16,979		1,967			1,967		18,945	18,945			
6601748483	NASHVILLE	TN		04/10/2023		9,971		816			816		10,786	10,786			
8201710271	MIAMI	FL		07/14/2023		718		113			113		830	830			
6601688341	WILKINSON	IN		04/10/2023		11,619		638			638		12,257	12,257			
6601687038	NORWOOD	NJ		07/14/2023		16,418		585			585		17,003	17,003			
6602671379	NORTH RICHLAND HILLS	TX		07/14/2023		3,712		278			278		3,990	3,990			
6601204602	JACKSONVILLE	FL		04/10/2023		514		185			185		699	699			
6601224378	JACKSONVILLE	FL		04/10/2023		408		190			190		598	598			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602677087	MOUNT PLEASANT	SC		07/14/2023		5,786		1,310			1,310		7,096	7,096			
409017574	RANCHO SANTA FE	CA		09/22/2025		3,590		(68)			(68)		3,523	3,523			
8197551113	LEHIGH ACRES	FL		07/14/2023		1,090		251			251		1,341	1,341			
6600412974	OMAHA	NE		04/10/2023		2,211		137			137		2,348	2,348			
6601748038	SOUTHLAKE	TX		07/14/2023		4,244		792			792		5,036	5,036			
6602686328	ISLE OF PALMS	SC		07/14/2023		6,665		1,469			1,469		8,135	8,135			
6600926809	SAN MARCOS	CA		04/10/2023		3,723		244			244		3,967	3,967			
6601299172	JACKSONVILLE	FL		04/10/2023		492		255			255		747	747			
6600794413	VIRGINIA BEACH	VA		04/10/2023		11,537		1,728			1,728		13,265	13,265			
6601680447	FLUSHING	NY		04/10/2023		4,356		494			494		4,850	4,850			
409024536	SEATTLE	WA		12/19/2025		2,494		(58)			(58)		2,436	2,436			
6601753327	MIDDLETOWN	RI		07/14/2023		6,345		1,326			1,326		7,671	7,671			
6601747733	BROOKLYN	NY		04/10/2023		6,591		554			554		7,146	7,146			
6602675024	KATY	TX		07/14/2023		2,966		522			522		3,488	3,488			
6601471417	LAKE OSWEGO	OR		07/14/2023		10,280		644			644		10,924	10,924			
8199516826	NAPLES	FL		07/14/2023		1,766		387			387		2,153	2,153			
EB1223012170	OAK HILL	VA		12/16/2016		6,449		76			76		6,524	6,524			
6602681618	OLYMPIA	WA		07/14/2023		4,295		820			820		5,114	5,114			
6602710441	OLATHE	KS		07/14/2023		731		103			103		834	834			
6602687383	RANCHO PALOS VERDES	CA		04/10/2023		13,017		1,182			1,182		14,199	14,199			
8192151758	HOLLYWOOD	FL		07/14/2023		1,296		290			290		1,586	1,586			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		4,829		(28)			(28)		4,800	4,800			
6600681313	JACKSONVILLE	FL		04/10/2023		530		300			300		830	830			
6601744912	HICKORY	NC		07/14/2023		8,540		1,781			1,781		10,321	10,321			
1502169514	GIG HARBOR	WA		07/14/2023		10,429		823			823		11,252	11,252			
6602679976	MARRIOTTSVL	MD		07/14/2023		3,435		713			713		4,148	4,148			
302847759	DENVER	CO		07/14/2023		3,413		394			394		3,807	3,807			
303030188	Lake Tapps	WA		07/14/2023		18,855		2,253			2,253		21,108	21,108			
6601469130	ATLANTIC BEACH	FL		04/10/2023		531		297			297		829	829			
6602677210	SUGAR LAND	TX		07/14/2023		5,212		1,142			1,142		6,354	6,354			
124870556	SAN FRANCISCO	CA		07/14/2023		38,590		1,672			1,672		40,262	40,262			
6600472101	PORTLAND	OR		07/14/2023		2,794		545			545		3,339	3,339			
8200426160	LEHIGH ACRES	FL		07/14/2023		858		166			166		1,024	1,024			
8027395812	PALM SPRINGS	FL		07/14/2023		965		203			203		1,168	1,168			
6601719567	FT LAUDERDALE	FL		04/10/2023		11,000		1,733			1,733		12,733	12,733			
302950043	Murrieta	CA		07/14/2023		3,670		415			415		4,085	4,085			
6601006155	SACRAMENTO	CA		04/10/2023		3,457		560			560		4,017	4,017			
8024132959	WEST PALM BEACH	FL		07/14/2023		840		143			143		983	983			
6601468736	ATLANTIC BEACH	FL		04/10/2023		622		317			317		939	939			
6602681824	SAINT HELENA	CA		04/10/2023		2,306		402			402		2,707	2,707			
6601699710	COLLEYVILLE	TX		07/14/2023		7,082		1,345			1,345		8,427	8,427			
6602699149	SAN DIEGO	CA		04/10/2023		23,899		4,403			4,403		28,302	28,302			
PEB1789004748	SARATOGA	CA		11/18/2016		9,930		15			15		9,946	9,946			
6602694991	MAUREPAS	LA		07/14/2023		5,161		1,104			1,104		6,266	6,266			
409018564	ALEXANDRIA	VA		11/18/2025		3,302		(100)			(100)		3,202	3,202			
6601712687	GREENSBORO	GA		07/14/2023		8,108		947			947		9,055	9,055			
409008677	CASTLE ROCK	CO		05/19/2025		3,732		(55)			(55)		3,677	3,677			
6602682921	DANVILLE	CA		04/10/2023		4,153		699			699		4,852	4,852			
0926400	Frisco	TX		01/14/2021		279,952							279,952	279,952			
6601817809	LONG BEACH TOWNSHIP	NJ		07/14/2023		12,726		1,395			1,395		14,121	14,121			
6601224121	JACKSONVILLE	FL		04/10/2023		364		141			141		505	505			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8204239937	MIAMI	FL		07/14/2023		1,679		181			181		1,859	1,859			
6601729061	PARK CITY	UT		07/14/2023		7,217		1,620			1,620		8,837	8,837			
6602695626	BURBANK	CA		04/10/2023		4,851		791			791		5,642	5,642			
6601475152	POTOMAC	MD		07/14/2023		12,351		957			957		13,308	13,308			
8199639970	JACKSONVILLE	FL		07/14/2023		484		96			96		581	581			
6601686782	WASHINGTON	DC		04/10/2023		6,341		728			728		7,069	7,069			
6601709568	LAKE ARROWHEAD	CA		04/10/2023		6,928		1,128			1,128		8,056	8,056			
6601702720	WILTON	CT		07/14/2023		12,221		1,221			1,221		13,442	13,442			
3377718414	Miami	FL		07/14/2023		988		156			156		1,143	1,143			
6601731570	CHARLOTTE	NC		07/14/2023		5,420		1,072			1,072		6,492	6,492			
6601811455	GLENCOE	IL		04/10/2023		10,776		1,746			1,746		12,522	12,522			
3365067031	Cape Coral	FL		07/14/2023		894		152			152		1,047	1,047			
409008640	CHATHAM	NJ		05/19/2025		1,509		(14)			(14)		1,495	1,495			
401040965	CHELSEA	MA		11/13/2025		765		(15)			(15)		749	749			
401041690	VACAVILLE	CA		11/13/2025		1,190		7			7		1,197	1,197			
8202364576	FORT LAUDERDALE	FL		07/14/2023		2,098		395			395		2,492	2,492			
6601810143	EAGLEVILLE	PA		07/14/2023		3,783		833			833		4,616	4,616			
6600935065	SAN RAFAEL	CA		04/10/2023		6,573		1,033			1,033		7,607	7,607			
409016596	BOLTON	MA		11/18/2025		3,618		(45)			(45)		3,573	3,573			
302784495	Village Of Lakewood	IL		07/14/2023		13,746		1,558			1,558		15,304	15,304			
6600676495	JACKSONVILLE	FL		04/10/2023		502		264			264		765	765			
6600794983	PASCO	WA		07/14/2023		5,740		983			983		6,723	6,723			
6601713495	COTO DE CAZA	CA		04/10/2023		12,764		1,088			1,088		13,853	13,853			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		65,256		425			425		65,681	65,681			
6602677665	RAVENSDALE	WA		07/14/2023		4,797		1,109			1,109		5,905	5,905			
6602700871	NEW BRAUNFELS	TX		07/14/2023		4,937		998			998		5,935	5,935			
6600935214	CORONA DEL MAR	CA		04/10/2023		26,782		2,000			2,000		28,782	28,782			
6601747667	SHELTER ISLAND HEIGHT	NY		04/10/2023		2,951		549			549		3,500	3,500			
PEB1540094684	SAN FRANCISCO	CA		11/18/2016		5,625		(75)			(75)		5,550	5,550			
8195624957	OLDSMAR	FL		07/14/2023		2,922		745			745		3,666	3,666			
6602675222	CRESTED BUTTE	CO		07/14/2023		5,365		973			973		6,338	6,338			
6600990524	GLENDALE	CA		04/10/2023		3,269		496			496		3,765	3,765			
EB1144000074	NEW YORK	NY		10/09/2015		4,393		(128)			(128)		4,265	4,265			
6601680850	HINGHAM	MA		04/10/2023		13,334		843			843		14,176	14,176			
6601709766	SAN JOSE	CA		04/10/2023		5,053		939			939		5,992	5,992			
1408153705	Kirkland	WA		07/14/2023		8,228		634			634		8,863	8,863			
6602687003	SAMMAMISH	WA		07/14/2023		6,527		1,354			1,354		7,881	7,881			
6600676222	JACKSONVILLE	FL		04/10/2023		451		233			233		684	684			
6601711200	BAY HEAD	NJ		07/14/2023		2,713		563			563		3,276	3,276			
6602696822	SAN JUAN CAPISTRANO	CA		04/10/2023		6,804		1,228			1,228		8,032	8,032			
302689812	Carlsbad	CA		07/14/2023		7,041		1,468			1,468		8,509	8,509			
8022499206	PALM SPRINGS	FL		07/14/2023		637		157			157		794	794			
6601825182	TEANECK	NJ		07/14/2023		4,198		846			846		5,044	5,044			
8195406549	HOMESTEAD	FL		07/14/2023		1,401		333			333		1,735	1,735			
6601740027	BLACK DIAMOND	WA		07/14/2023		9,437		1,921			1,921		11,358	11,358			
6601821728	COLMA	CA		04/10/2023		3,006		539			539		3,546	3,546			
8195201255	RIVIERA BEACH	FL		07/14/2023		1,206		286			286		1,492	1,492			
6601712976	AUSTIN	TX		07/14/2023		6,598		1,330			1,330		7,928	7,928			
6601481937	CHICAGO	IL		04/10/2023		13,786		453			453		14,240	14,240			
6600792045	WHITE PLAINS	GA		07/14/2023		5,175		911			911		6,087	6,087			
6601679753	NEW YORK	NY		04/10/2023		12,701		25			25		12,725	12,725			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PEB1784005994	SCOTTSDALE	AZ		11/17/2017		17,458		(100)			(100)		17,358	17,358			
1607205645	Los Angeles	CA		07/14/2023		14,223		1,266			1,266		15,490	15,490			
6602691724	WYNNEWOOD	PA		07/14/2023		9,141		1,119			1,119		10,261	10,261			
409012639	VERO BEACH	FL		07/14/2025		3,621		(24)			(24)		3,598	3,598			
6601741371	BEDFORD	NH		07/14/2023		3,129		653			653		3,783	3,783			
6602683648	RENTON	WA		07/14/2023		4,145		885			885		5,030	5,030			
6600679010	JACKSONVILLE	FL		04/10/2023		505		280			280		784	784			
6601809236	DRIPPING SPRINGS	TX		07/14/2023		4,964		967			967		5,931	5,931			
6602685478	CHANTILLY	VA		04/10/2023		7,143		1,271			1,271		8,415	8,415			
6600934449	SEAL BEACH	CA		04/10/2023		4,426		607			607		5,033	5,033			
6602679885	BERLIN	MD		07/14/2023		3,737		735			735		4,472	4,472			
6600676925	JACKSONVILLE	FL		04/10/2023		2,276		1,052			1,052		3,328	3,328			
6602680404	RALEIGH	NC		07/14/2023		2,969		601			601		3,570	3,570			
302616167	HOUSTON	TX		07/14/2023		4,778		1,046			1,046		5,825	5,825			
8000782929	West Palm Beach	FL		07/14/2023		831		151			151		982	982			
6601471722	CHICAGO	IL		04/10/2023		3,567		602			602		4,169	4,169			
6602685379	LONE TREE	CO		07/14/2023		4,200		825			825		5,026	5,026			
505426573	JUPITER	FL		07/14/2023		1,468		297			297		1,765	1,765			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		5,064		(28)			(28)		5,036	5,036			
6601821470	HILTON HEAD ISLAND	SC		07/14/2023		4,108		880			880		4,989	4,989			
8201771098	CUTLER BAY	FL		07/14/2023		1,293		209			209		1,502	1,502			
300000024	NORTH FORT MYERS	FL		07/14/2023		537		151			151		688	688			
6601743716	AUSTIN	TX		07/14/2023		3,218		650			650		3,867	3,867			
302949415	DURHAM	NC		07/14/2023		4,353		525			525		4,878	4,878			
6602690809	WASHINGTON	DC		04/10/2023		6,331		1,056			1,056		7,387	7,387			
1504095916	Jupiter	FL		07/14/2023		12,418		1,068			1,068		13,486	13,486			
6601202036	ATLANTIC BEACH	FL		04/10/2023		638		228			228		866	866			
6601039131	LOS GATOS	CA		04/10/2023		8,560		1,220			1,220		9,781	9,781			
6602704964	CAPE MAY	NJ		07/14/2023		4,600		881			881		5,481	5,481			
1501086711	Winchester	MA		07/14/2023		17,596		1,340			1,340		18,936	18,936			
8008430157	SAINT PETERSBURG	FL		07/14/2023		726		137			137		863	863			
303216445	TAMPA	FL		07/14/2023		11,723		1,426			1,426		13,149	13,149			
302949904	PHILADELPHIA	PA		07/14/2023		5,464		518			518		5,981	5,981			
6601677898	JERICHO	NY		04/10/2023		9,180		640			640		9,821	9,821			
6602699487	BROOMFIELD	CO		07/14/2023		3,352		718			718		4,070	4,070			
302711193	SALT LAKE CITY	UT		07/14/2023		9,926		1,192			1,192		11,119	11,119			
8196941853	DELRAY BEACH	FL		07/14/2023		1,587		347			347		1,934	1,934			
0714100	Newton	MA		07/31/2015		736,178							736,178	736,178			
6602676386	PROVINCETOWN	MA		04/10/2023		4,932		946			946		5,878	5,878			
2110128506	Southlake	TX		07/14/2023		14,378		1,685			1,685		16,063	16,063			
6601725531	GLENVIEW	IL		04/10/2023		3,687		642			642		4,329	4,329			
8195839526	WEST PALM BEACH	FL		07/14/2023		1,987		433			433		2,420	2,420			
401046867	MANTECA	CA		11/13/2025		1,287		7			7		1,295	1,295			
6600675091	JACKSONVILLE	FL		04/10/2023		463		231			231		694	694			
PEB1771002679	SAN JUAN CAPISTRANO	CA		01/11/2018		6,794		110			110		6,904	6,904			
303127000	BERMUDA DUNES	CA		07/14/2023		19,231		2,220			2,220		21,451	21,451			
6601753871	HOUSTON	TX		07/14/2023		7,426		1,482			1,482		8,908	8,908			
6601819078	SAN CARLOS	CA		04/10/2023		4,931		802			802		5,732	5,732			
6601678714	CEDAR BROOK	NJ		07/14/2023		1,496		243			243		1,739	1,739			
302950256	LINDON	UT		07/14/2023		2,557		308			308		2,865	2,865			
8198740944	SUNRISE	FL		07/14/2023		1,773		380			380		2,153	2,153			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602700590	SANTA MONICA	CA		04/10/2023		5,359		875			875		6,233	6,233			
6600678913	JACKSONVILLE	FL		04/10/2023		612		319			319		932	932			
302689936	Palm Beach Gardens	FL		07/14/2023		3,058		670			670		3,728	3,728			
6602684273	HOLLYWOOD	FL		04/10/2023		3,637		612			612		4,249	4,249			
PEB1540094659	ALLENTOWN	PA		11/18/2016		6,271		(83)			(83)		6,188	6,188			
6601726885	LAS VEGAS	NV		04/10/2023		3,200		471			471		3,671	3,671			
303058131	Pittsburg	NH		07/14/2023		1,060		123			123		1,183	1,183			
8191747727	BOYNTON BEACH	FL		07/14/2023		1,300		293			293		1,592	1,592			
8191897129	DANIA BEACH	FL		07/14/2023		2,759		638			638		3,397	3,397			
6601726844	CABIN JOHN	MD		07/14/2023		4,366		934			934		5,299	5,299			
6602690569	PHOENIX	AZ		04/10/2023		3,194		504			504		3,698	3,698			
6602687037	BROOKFIELD	WI		07/14/2023		10,851		1,286			1,286		12,138	12,138			
302887063	BELLAIRE	TX		07/14/2023		9,807		1,088			1,088		10,895	10,895			
302730194	SAN JOSE	CA		07/14/2023		5,497		1,173			1,173		6,670	6,670			
6601680355	WHITESTONE	NY		04/10/2023		3,861		251			251		4,112	4,112			
6602675131	DALLAS	TX		07/14/2023		3,531		753			753		4,284	4,284			
6601483594	MENLO PARK	CA		04/10/2023		28,220		997			997		29,217	29,217			
6601482570	STONEHAM	MA		04/10/2023		9,138		369			369		9,507	9,507			
8196769184	MIAMI	FL		07/14/2023		707		151			151		858	858			
6600681024	JACKSONVILLE	FL		04/10/2023		605		326			326		931	931			
6602695980	LIVERMORE	CA		04/10/2023		6,217		1,047			1,047		7,264	7,264			
6601819227	WALNUT CREEK	CA		04/10/2023		6,020		940			940		6,960	6,960			
6600090143	WASHINGTON	VT		07/14/2023		2,435		312			312		2,747	2,747			
6600917659	CALABASAS	CA		04/10/2023		6,405		927			927		7,333	7,333			
6601681916	WHITESTONE	NY		04/10/2023		19,325		353			353		19,678	19,678			
6602704766	LANTANA	TX		07/14/2023		3,140		653			653		3,793	3,793			
6600011289	JACKSONVILLE	FL		04/10/2023		555		92			92		647	647			
303271798	Metairie	LA		07/14/2023		9,733		1,020			1,020		10,754	10,754			
6602688399	BAINBRIDGE ISLAND	WA		07/14/2023		2,975		601			601		3,576	3,576			
6600795568	SURFSIDE	FL		04/10/2023		3,053		464			464		3,517	3,517			
303058200	PLEASANTON	CA		07/14/2023		7,210		848			848		8,058	8,058			
6601809111	LEXINGTON	SC		07/14/2023		4,001		810			810		4,811	4,811			
6601736397	RENO	NV		04/10/2023		4,653		867			867		5,520	5,520			
6601749622	CHARLOTTE	NC		07/14/2023		10,702		1,262			1,262		11,963	11,963			
6600849571	DALLAS	TX		07/14/2023		3,829		726			726		4,554	4,554			
6601737999	GLENCOE	IL		04/10/2023		20,864		1,499			1,499		22,362	22,362			
6601699561	SHORELINE	WA		07/14/2023		4,283		860			860		5,143	5,143			
6600852393	BETHANY BEACH	DE		04/10/2023		6,256		951			951		7,208	7,208			
6601686907	NEW YORK	NY		04/10/2023		19,330		1,312			1,312		20,643	20,643			
6601383141	ATLANTIC BEACH	FL		04/10/2023		529		257			257		786	786			
6601740753	NEW YORK	NY		04/10/2023		4,059		756			756		4,815	4,815			
6601471995	CHICAGO	IL		04/10/2023		14,982		668			668		15,649	15,649			
6602698844	FAYETTEVILLE	AR		07/14/2023		4,336		848			848		5,184	5,184			
6602679430	AUSTIN	TX		07/14/2023		3,479		684			684		4,163	4,163			
8201805059	DANIA BEACH	FL		07/14/2023		368		50			50		418	418			
6602689918	MESA	AZ		04/10/2023		5,408		853			853		6,261	6,261			
PH7118865950	SAN MATEO	CA		08/21/2015		6,503		(65)			(65)		6,438	6,438			
6600059460	SUWANEE	GA		07/14/2023		3,635		800			800		4,435	4,435			
6600838608	BROOKLINE	MA		04/10/2023		7,251		475			475		7,726	7,726			
6600852690	HOUSTON	TX		07/14/2023		3,983		782			782		4,765	4,765			
6602676188	SAN JOSE	CA		04/10/2023		5,175		994			994		6,169	6,169			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602705409	BROOKLYN	NY		04/10/2023		3,806		601			601		4,408	4,408			
6600577800	WOODBRIDGE	NJ		07/14/2023		1,516		259			259		1,775	1,775			
8201716602	GREENACRES	FL		07/14/2023		465		94			94		559	559			
PEB1259002479	MOUNTAIN VILLAGE	CO		11/18/2016		6,641		12			12		6,653	6,653			
6601680421	WHITESTONE	NY		04/10/2023		1,403		127			127		1,530	1,530			
6600122961	KIRKLAND	WA		07/14/2023		4,497		769			769		5,266	5,266			
EB1596053821	ERIE	CO		12/16/2016		3,667		(8)			(8)		3,659	3,659			
6601479907	PHOENIX	AZ		04/10/2023		8,636		574			574		9,209	9,209			
6601281162	LAS VEGAS	NV		04/10/2023		989		112			112		1,101	1,101			
6601738039	TRUMBULL	CT		07/14/2023		5,463		1,103			1,103		6,566	6,566			
302949090	PLACERVILLE	CA		07/14/2023		4,306		476			476		4,782	4,782			
6602681725	BROOKHAVEN	GA		07/14/2023		3,401		710			710		4,111	4,111			
6601804435	BELLE MEAD	NJ		07/14/2023		3,966		866			866		4,832	4,832			
6602674951	HORSE SHOE	NC		07/14/2023		3,276		702			702		3,978	3,978			
6600484650	NASHVILLE	TN		04/10/2023		12,556		972			972		13,528	13,528			
6602692227	LONG BEACH TOWNSHIP	NJ		07/14/2023		9,572		1,830			1,830		11,402	11,402			
8204209571	DEERFIELD BEACH	FL		07/14/2023		1,119		121			121		1,240	1,240			
6602695469	OCEAN SPRINGS	MS		07/14/2023		14,107		2,816			2,816		16,923	16,923			
303438332	Germantown	TN		07/14/2023		38,680		4,219			4,219		42,899	42,899			
6602680644	GOLETA	CA		04/10/2023		5,037		847			847		5,884	5,884			
6601477836	POOLER	GA		07/14/2023		10,029		953			953		10,982	10,982			
PEB1222600811	RIPON	CA		11/18/2016		3,586		(53)			(53)		3,533	3,533			
6601809681	GOLDEN	CO		07/14/2023		4,698		946			946		5,644	5,644			
6601731745	EDISTO ISLAND	SC		07/14/2023		6,660		1,317			1,317		7,978	7,978			
8028263410	HOLLYWOOD	FL		07/14/2023		1,411		299			299		1,711	1,711			
6602676113	LOS ANGELES	CA		04/10/2023		6,462		1,242			1,242		7,704	7,704			
8195113989	MIAMI	FL		07/14/2023		1,283		254			254		1,537	1,537			
6601715326	SAN DIEGO	CA		04/10/2023		6,049		1,126			1,126		7,175	7,175			
302949317	BURR RIDGE	IL		07/14/2023		3,283		385			385		3,667	3,667			
6601697268	ANNAPOLIS	MD		07/14/2023		3,967		776			776		4,743	4,743			
6602700921	ROSEVILLE	CA		04/10/2023		3,357		607			607		3,964	3,964			
6601732230	CORONA	CA		04/10/2023		3,341		562			562		3,903	3,903			
302949203	PARKER	CO		07/14/2023		4,179		426			426		4,605	4,605			
6602677244	CHARLESTON	SC		07/14/2023		3,392		748			748		4,139	4,139			
6602705888	HIGHLANDS RANCH	CO		07/14/2023		4,053		820			820		4,873	4,873			
3363653329	Saint Petersburg	FL		07/14/2023		392		70			70		463	463			
8196685190	BOCA RATON	FL		07/14/2023		2,008		440			440		2,448	2,448			
302678524	EAST HAMPTON	NY		07/14/2023		7,151		1,527			1,527		8,678	8,678			
302950202	LONG BEACH	CA		07/14/2023		6,785		752			752		7,537	7,537			
6600923020	LOOMIS	CA		04/10/2023		20,523		1,198			1,198		21,721	21,721			
8190132669	MIAMI	FL		07/14/2023		2,807		645			645		3,452	3,452			
6602689421	WESTFIELD	NJ		07/14/2023		6,017		1,250			1,250		7,267	7,267			
1412179694	Setauket	NY		07/14/2023		13,126		1,053			1,053		14,179	14,179			
303265413	MERCER ISLAND	WA		07/14/2023		24,823		3,012			3,012		27,836	27,836			
6602704972	SAN DIEGO	CA		04/10/2023		4,143		699			699		4,842	4,842			
6601753111	LA CANADA FLINTRIDGE	CA		04/10/2023		4,683		871			871		5,554	5,554			
6602683291	HENDERSON	NV		04/10/2023		3,182		519			519		3,701	3,701			
PH7134522817	ANDOVER	MA		02/12/2016		2,964		5			5		2,968	2,968			
6601726190	DENVER	CO		07/14/2023		3,122		614			614		3,736	3,736			
8200890955	NORTH LAUDERDALE	FL		07/14/2023		494		93			93		587	587			
401045813	REDLANDS	CA		11/13/2025		1,907		47			47		1,954	1,954			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602702356	SCOTTSDALE	AZ		04/10/2023		4,327		706			706		5,033	5,033			
6602700772	SAN MATEO	CA		04/10/2023		4,884		823			823		5,707	5,707			
6601490219	BROOKLYN	NY		04/10/2023		2,178		134			134		2,312	2,312			
6602702448	DENVER	CO		07/14/2023		4,846		1,008			1,008		5,853	5,853			
6601484063	SAN MARINO	CA		04/10/2023		18,667		797			797		19,464	19,464			
302791794	FAIRVIEW	TX		07/14/2023		8,606		1,016			1,016		9,622	9,622			
2108854976	Weston	CT		07/14/2023		13,552		1,730			1,730		15,283	15,283			
6602696046	AUSTIN	TX		07/14/2023		6,650		1,308			1,308		7,957	7,957			
6600520958	ORLANDO	FL		04/10/2023		1,159		248			248		1,408	1,408			
6602679620	PORTLAND	OR		07/14/2023		2,875		550			550		3,425	3,425			
6602678267	WOODLAND HILLS	CA		04/10/2023		5,922		1,174			1,174		7,096	7,096			
6602687193	REDMOND	WA		07/14/2023		5,785		1,233			1,233		7,018	7,018			
1309250833	Millersville	MD		07/14/2023		9,981		618			618		10,599	10,599			
6601749713	CARMEL	CA		04/10/2023		4,243		766			766		5,009	5,009			
6601684548	NEW CANAAN	CT		07/14/2023		23,970		835			835		24,806	24,806			
6601724567	CHEYENNE	WY		04/10/2023		3,179		631			631		3,810	3,810			
6602710672	OAK PARK	IL		04/10/2023		3,334		563			563		3,896	3,896			
6602679281	LIVERMORE	CA		04/10/2023		4,295		700			700		4,995	4,995			
6602701598	KEW GARDENS HILLS	NY		04/10/2023		5,991		977			977		6,969	6,969			
409013686	MESA	AZ		07/14/2025		2,769		3			3		2,773	2,773			
6601698951	ARLINGTON	VA		04/10/2023		4,733		742			742		5,476	5,476			
8201431326	FORT MYERS	FL		07/14/2023		1,259		214			214		1,474	1,474			
303058218	Clayton	NC		07/14/2023		2,882		325			325		3,208	3,208			
6600852013	LAKE TAPPS	WA		07/14/2023		11,514		1,703			1,703		13,217	13,217			
6601810127	SAN JOSE	CA		04/10/2023		4,563		793			793		5,356	5,356			
6600605239	LAGUNA BEACH	CA		04/10/2023		7,741		1,187			1,187		8,928	8,928			
6601478982	PARADISE VALLEY	AZ		04/10/2023		17,271		1,089			1,089		18,360	18,360			
6601808832	FRANKLIN	TN		04/10/2023		5,378		817			817		6,195	6,195			
6601732776	KINGWOOD	TX		07/14/2023		3,263		607			607		3,870	3,870			
6602696301	ROCKLIN	CA		04/10/2023		3,981		670			670		4,651	4,651			
6602696780	BROOKLYN	NY		04/10/2023		6,190		1,009			1,009		7,199	7,199			
6602701101	YOUNGSVILLE	LA		07/14/2023		5,535		1,157			1,157		6,692	6,692			
8195728492	ATLANTIC BEACH	FL		07/14/2023		1,145		263			263		1,408	1,408			
6601823443	PHOENIX	AZ		04/10/2023		3,085		536			536		3,621	3,621			
6602698133	MESA	AZ		04/10/2023		3,603		649			649		4,252	4,252			
6602694900	ATLANTIC BEACH	FL		04/10/2023		3,258		514			514		3,771	3,771			
401065019	EATONTOWN	NJ		03/26/2026				(26)			(26)		1,256	1,256			
6601203190	JACKSONVILLE	FL		04/10/2023		161		38			38		199	199			
401044801	SAN TAN VALLEY	AZ		11/13/2025		272		(2)			(2)		270	270			
6602681428	SEATTLE	WA		07/14/2023		5,400		1,121			1,121		6,521	6,521			
6602684471	KIRKLAND	WA		07/14/2023		4,905		1,134			1,134		6,039	6,039			
6602683374	HIGHLANDS RANCH	CO		07/14/2023		6,799		1,452			1,452		8,250	8,250			
6601719310	SEATTLE	WA		07/14/2023		9,111		1,791			1,791		10,902	10,902			
6602691880	WOODLAND	CA		04/10/2023		2,560		214			214		2,774	2,774			
401023182	ONTARIO	CA		11/13/2025		2,299		30			30		2,329	2,329			
6602689280	EL DORADO HILLS	CA		04/10/2023		5,456		917			917		6,373	6,373			
8202784111	HOMESTEAD	FL		07/14/2023		1,471		238			238		1,709	1,709			
6602678291	ATLANTA	GA		07/14/2023		4,151		821			821		4,972	4,972			
6600795683	PALM HARBOR	FL		04/10/2023		4,771		724			724		5,496	5,496			
8200854922	NORTH MIAMI	FL		07/14/2023		1,601		351			351		1,952	1,952			
6601224014	JACKSONVILLE	FL		04/10/2023		122		54			54		175	175			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
401074373	VACAVILLE	CA		04/17/2026				19			19		843	843			
6601682724	FREMONT	CA		04/10/2023		11,540		1,427			1,427		12,967	12,967			
6600852419	FRIENDSWOOD	TX		07/14/2023		4,529		864			864		5,393	5,393			
6602699297	SANTA CRUZ	CA		04/10/2023		6,651		1,200			1,200		7,851	7,851			
302948684	Nashville	TN		07/14/2023		8,535		950			950		9,485	9,485			
1507136474	Harrison	NY		07/14/2023		18,655		1,676			1,676		20,331	20,331			
6602691922	ATHENS	GA		07/14/2023		1,991		229			229		2,220	2,220			
6602695162	MONROVIA	CA		04/10/2023		5,251		914			914		6,165	6,165			
6600676388	JACKSONVILLE	FL		04/10/2023		555		289			289		844	844			
6602690148	SAINT HELENA	CA		04/10/2023		4,786		756			756		5,542	5,542			
6602705334	FULLERTON	CA		04/10/2023		5,788		1,010			1,010		6,797	6,797			
303058040	WOODLAND	CA		07/14/2023		3,698		444			444		4,142	4,142			
6600940107	EAST ELMHURST	NY		04/10/2023		4,511		650			650		5,161	5,161			
0803900	Mountain View	CA		11/21/2016		588,393							588,393	588,393			
6600039991	FRISCO	TX		07/14/2023		2,473		498			498		2,971	2,971			
6602673318	NEW ORLEANS	LA		07/14/2023		9,859		1,205			1,205		11,064	11,064			
401071973	RIVERSIDE	CA		03/26/2026				(21)			(21)		1,025	1,025			
6602682764	CYPRESS	CA		04/10/2023		4,692		845			845		5,537	5,537			
303126993	Greensboro	NC		07/14/2023		9,382		1,142			1,142		10,524	10,524			
8202134316	DELRAY BEACH	FL		07/14/2023		788		121			121		909	909			
6601725077	WINDERMERE	FL		04/10/2023		3,765		613			613		4,378	4,378			
6600676396	JACKSONVILLE	FL		04/10/2023		396		197			197		592	592			
303057261	LOS ANGELES	CA		07/14/2023		3,314		385			385		3,699	3,699			
6602676907	UNION PIER	MI		04/10/2023		13,329		1,036			1,036		14,365	14,365			
6602695618	SCOTTSDALE	AZ		04/10/2023		6,107		1,028			1,028		7,135	7,135			
303106721	LITCHFIELD PARK	AZ		07/14/2023		9,483		1,035			1,035		10,518	10,518			
8200480768	NORTH FORT MYERS	FL		07/14/2023		1,165		250			250		1,414	1,414			
6601741322	LOUISVILLE	KY		04/10/2023		2,826		511			511		3,336	3,336			
6602686815	OAKTON	VA		04/10/2023		4,458		830			830		5,288	5,288			
6601673434	LONG BEACH	CA		04/10/2023		11,214		685			685		11,898	11,898			
6600026865	JACKSONVILLE	FL		04/10/2023		213		3			3		216	216			
0880400	Santa Monica	CA		07/11/2019		429,233							429,233	429,233			
6600676644	JACKSONVILLE	FL		04/10/2023		495		271			271		766	766			
303058021	LOS ANGELES	CA		07/14/2023		4,107		476			476		4,583	4,583			
125062210	NAPLES	FL		07/14/2023		650		230			230		880	880			
6600847229	BOERNE	TX		07/14/2023		3,139		535			535		3,674	3,674			
6601710830	BRENTWOOD	TN		04/10/2023		13,264		1,091			1,091		14,355	14,355			
6601678706	SHELTON	CT		07/14/2023		3,489		22			22		3,511	3,511			
8000400221	SAN PABLO	CA		07/14/2023		1,005		190			190		1,194	1,194			
3392996111	Palm Springs	FL		07/14/2023		4,021		327			327		4,348	4,348			
302821987	Redwood City	CA		07/14/2023		5,091		1,060			1,060		6,151	6,151			
6602696491	NAPERVILLE	IL		04/10/2023		3,511		633			633		4,145	4,145			
6601694141	BLUE BELL	PA		07/14/2023		11,480		1,127			1,127		12,607	12,607			
6602698240	RANCHO PALOS VERDES	CA		04/10/2023		9,874		1,605			1,605		11,479	11,479			
6600930850	LOS ALTOS HILLS	CA		04/10/2023		3,675		520			520		4,194	4,194			
8202177790	ALVA	FL		07/14/2023		713		121			121		834	834			
PH7134953244	MALVERN	PA		12/11/2015		3,564		(5)			(5)		3,559	3,559			
6601286096	SOUTH BEND	IN		04/10/2023		271		40			40		311	311			
6602678333	GILBERT	AZ		04/10/2023		3,163		515			515		3,678	3,678			
6601738591	ORLANDO	FL		04/10/2023		3,652		614			614		4,267	4,267			
1509035502	Reno	NV		07/14/2023		7,518		608			608		8,125	8,125			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
409012070	PORT SAINT JOE	FL		07/14/2025		2,771		(39)			(39)		2,732	2,732			
6601823195	DALLAS	TX		07/14/2023		15,583		1,579			1,579		17,163	17,163			
8024940654	TAMARAC	FL		07/14/2023		699		131			131		830	830			
6602681246	NEW BRAUNFELS	TX		07/14/2023		3,756		758			758		4,514	4,514			
6602681121	SAN RAFAEL	CA		04/10/2023		6,299		1,209			1,209		7,509	7,509			
401071729	LAGUNA HILLS	CA		03/26/2026				(16)			(16)		2,291	2,291			
6602695543	PHOENIX	AZ		04/10/2023		4,154		699			699		4,853	4,853			
6602675859	RENO	NV		04/10/2023		9,718		813			813		10,531	10,531			
409017605	FOLSOM	CA		09/22/2025		2,353		(23)			(23)		2,330	2,330			
6601685156	CHICAGO	IL		04/10/2023		10,559		1,323			1,323		11,882	11,882			
6602692946	MOORESVILLE	NC		07/14/2023		1,784		192			192		1,976	1,976			
6602701424	BROOKLYN	NY		04/10/2023		10,088		1,881			1,881		11,970	11,970			
EB1351004353	NEW YORK	NY		12/18/2015		8,411		(51)			(51)		8,360	8,360			
6601750596	SAN PEDRO	CA		04/10/2023		4,158		772			772		4,930	4,930			
PH7133739461	MILLBRAE	CA		07/10/2015		17,006		(12)			(12)		16,994	16,994			
6602681147	BIG SKY	MT		04/10/2023		11,015		1,676			1,676		12,692	12,692			
409013736	VIENNA	VA		07/14/2025		3,524		(37)			(37)		3,487	3,487			
302527790	San Ramon	CA		07/14/2023		5,153		1,159			1,159		6,311	6,311			
1611035966	Seattle	WA		07/14/2023		28,132		1,226			1,226		29,358	29,358			
EB1259002374	WASHINGTON	DC		08/19/2016		3,286		(11)			(11)		3,275	3,275			
6602698521	MISSOULA	MT		04/10/2023		4,248		693			693		4,942	4,942			
6602674639	SAN FRANCISCO	CA		04/10/2023		6,127		1,177			1,177		7,304	7,304			
6601692590	LAKE OSWEGO	OR		07/14/2023		5,576		1,062			1,062		6,638	6,638			
6600936352	VALLEY STREAM	NY		04/10/2023		1,023		26			26		1,048	1,048			
302711251	TOPANGA	CA		07/14/2023		1,126		771			771		1,897	1,897			
6601383091	ATLANTIC BEACH	FL		04/10/2023		611		298			298		909	909			
6602688225	SAN MATEO	CA		04/10/2023		4,198		662			662		4,861	4,861			
6602702281	ROANOKE	TX		07/14/2023		3,293		704			704		3,997	3,997			
6601484071	TUFTONBORO	NH		07/14/2023		9,373		530			530		9,902	9,902			
6601808410	CAREFREE	AZ		04/10/2023		4,378		712			712		5,090	5,090			
6601486688	CARMEL	CA		04/10/2023		12,410		560			560		12,971	12,971			
6601679746	SHELTON	CT		07/14/2023		2,477		191			191		2,668	2,668			
PEB1541043036	NASHVILLE	TN		03/21/2018		3,274		59			59		3,333	3,333			
303058006	ARLINGTON	TX		07/14/2023		2,879		326			326		3,206	3,206			
6601383695	CAROLINA	PR		04/10/2023		1,419		43			43		1,462	1,462			
6602702703	CYPRESS	TX		07/14/2023		3,621		729			729		4,349	4,349			
8201247596	HIALEAH	FL		07/14/2023		987		181			181		1,168	1,168			
6602702646	SCOTTSDALE	AZ		04/10/2023		4,878		881			881		5,759	5,759			
3397273192	Lake Worth	FL		07/14/2023		438		69			69		507	507			
409017645	MARCO ISLAND	FL		09/22/2025		5,307		(133)			(133)		5,174	5,174			
6601678342	YONKERS	NY		04/10/2023		13,207		391			391		13,599	13,599			
6601006650	NEW HAVEN	CT		07/14/2023		4,208		899			899		5,107	5,107			
303057712	NEW BRUNSWICK	NJ		07/14/2023		5,656		624			624		6,280	6,280			
8195429164	WELLINGTON	FL		07/14/2023		1,143		269			269		1,412	1,412			
6602695527	SAN DIEGO	CA		04/10/2023		4,884		851			851		5,736	5,736			
409009356	SANDY	UT		05/19/2025		4,291		19			19		4,310	4,310			
6600795352	HOLDEN BEACH	NC		07/14/2023		3,694		673			673		4,367	4,367			
EB1540093300	CANONSBURG	PA		08/07/2015		3,519		8			8		3,527	3,527			
6600676404	JACKSONVILLE	FL		04/10/2023		486		252			252		738	738			
6601383513	NAPLES	FL		04/10/2023		604		53			53		657	657			
6600011305	JACKSONVILLE	FL		04/10/2023		508		85			85		593	593			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601808378	FOUNTAIN HILLS	AZ		04/10/2023		4,959		679			679		5,638	5,638			
409009402	BROOKLYN	NY		05/19/2025		4,823		(116)			(116)		4,707	4,707			
8195868084	LEHIGH ACRES	FL		07/14/2023		905		203			203		1,108	1,108			
6601707349	MARTINEZ	CA		04/10/2023		5,503		925			925		6,428	6,428			
6602699156	JACKSONVILLE BEACH	FL		04/10/2023		2,953		482			482		3,435	3,435			
302612798	Los Angeles	CA		07/14/2023		5,949		1,178			1,178		7,128	7,128			
EB1540093798	GLEN ALLEN	VA		08/19/2016		3,599		(57)			(57)		3,542	3,542			
6600455569	LAKE MARY	FL		04/10/2023		3,074		443			443		3,517	3,517			
6602700095	RUIDOSO	NM		04/10/2023		3,200		574			574		3,775	3,775			
6602678572	CHARLOTTE	NC		07/14/2023		3,843		780			780		4,622	4,622			
6601827402	WESTBROOK	CT		07/14/2023		13,681		1,595			1,595		15,276	15,276			
6601483719	WASHINGTON	DC		04/10/2023		17,343		669			669		18,012	18,012			
6602679299	BUCKHEAD	GA		07/14/2023		3,156		641			641		3,797	3,797			
6602705078	NEWPORT BEACH	CA		04/10/2023		5,358		847			847		6,205	6,205			
6602711076	AVON	CO		07/14/2023		5,694		1,121			1,121		6,815	6,815			
6600922956	SANTA ROSA VALLEY	CA		04/10/2023		4,831		608			608		5,439	5,439			
PEB1790003029	OAK HILL	VA		11/18/2016		7,624		(39)			(39)		7,586	7,586			
6601823104	NEEDHAM	MA		04/10/2023		6,793		1,105			1,105		7,897	7,897			
6602675156	MIRAMAR BEACH	FL		04/10/2023		4,741		772			772		5,513	5,513			
6602697739	BELLEVUE	WA		07/14/2023		23,645		2,640			2,640		26,285	26,285			
6601700229	SAINT JOHNS	FL		04/10/2023		5,809		881			881		6,690	6,690			
8031148591	HOMESTEAD	FL		07/14/2023		1,247		245			245		1,492	1,492			
302991870	Atlanta	GA		07/14/2023		15,686		1,784			1,784		17,470	17,470			
6602681287	AUSTIN	TX		07/14/2023		6,582		1,329			1,329		7,911	7,911			
8200328149	HIALEAH	FL		07/14/2023		1,230		244			244		1,473	1,473			
6602677624	KIRKLAND	WA		07/14/2023		4,166		963			963		5,130	5,130			
302830198	La Canada Flintridge	CA		07/14/2023		30,934		3,483			3,483		34,417	34,417			
6600912742	OAKLAND	CA		04/10/2023		5,023		742			742		5,765	5,765			
6602248657	NEW BRAUNFELS	TX		07/14/2023		21,205		1,730			1,730		22,935	22,935			
6601680934	MIDDLE VILLAGE	NY		04/10/2023		2,020		31			31		2,050	2,050			
10801905	Fort Myers	FL		07/14/2023		1,130		520			520		1,650	1,650			
6601718254	JACKSONVILLE	FL		04/10/2023		4,595		827			827		5,422	5,422			
6602247311	BALTIMORE	MD		07/14/2023		11,974		1,282			1,282		13,256	13,256			
6602701770	KIHEI	HI		07/14/2023		5,577		1,198			1,198		6,775	6,775			
6602700582	APEX	NC		07/14/2023		3,648		763			763		4,411	4,411			
6602685395	HIGHLAND PARK	IL		04/10/2023		3,695		687			687		4,382	4,382			
6602674647	HIGHLANDS RANCH	CO		07/14/2023		8,995		948			948		9,943	9,943			
6602681303	SAN JOSE	CA		04/10/2023		14,850		2,650			2,650		17,500	17,500			
6602695972	NEW ORLEANS	LA		07/14/2023		6,364		1,330			1,330		7,694	7,694			
8197613976	LEHIGH ACRES	FL		07/14/2023		1,083		250			250		1,332	1,332			
302667440	DEL MAR	CA		07/14/2023		4,256		887			887		5,142	5,142			
409017664	ROANOKE	TX		09/22/2025		769		(19)			(19)		749	749			
6602677582	SEATTLE	WA		07/14/2023		4,442		1,000			1,000		5,442	5,442			
6602676493	COCKEYSVILLE	MD		07/14/2023		4,434		968			968		5,402	5,402			
6602706597	CASTLE PINES	CO		07/14/2023		10,357		1,030			1,030		11,387	11,387			
409008180	PENSACOLA	FL		05/19/2025		2,660		(49)			(49)		2,611	2,611			
6601708818	AUSTIN	TX		07/14/2023		4,647		991			991		5,638	5,638			
6601204222	JACKSONVILLE	FL		04/10/2023		538		163			163		701	701			
6602699842	MILL CREEK	WA		07/14/2023		3,775		809			809		4,583	4,583			
6601676619	TARZANA	CA		04/10/2023		6,581		954			954		7,535	7,535			
6601674028	WILDWOOD	MO		04/10/2023		7,941		505			505		8,446	8,446			

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6601708347	DALLAS	TX		07/14/2023		7,999		1,709			1,709		9,709	9,709			
6601727099	AUSTIN	TX		07/14/2023		9,948		952			952		10,900	10,900			
1507067828	Flower Mound	TX		07/14/2023		10,089		646			646		10,735	10,735			
303057446	IRVINE	CA		07/14/2023		5,173		570			570		5,743	5,743			
6600838269	RANCHO CUCAMONGA	CA		04/10/2023		12,905		796			796		13,701	13,701			
303132344	LONG BEACH	CA		07/14/2023		199,888		21,914			21,914		221,802	221,802			
8200556717	CLEARWATER	FL		07/14/2023		1,060		258			258		1,318	1,318			
409017090	NORTH BEND	WA		09/22/2025		9,723		(93)			(93)		9,630	9,630			
6602674456	SCOTTSDALE	AZ		04/10/2023		3,243		623			623		3,866	3,866			
6601708446	NEW YORK	NY		04/10/2023		6,896		1,158			1,158		8,054	8,054			
6601724138	CHICAGO	IL		04/10/2023		27,109		2,391			2,391		29,499	29,499			
6601698563	YORKTOWN	VA		04/10/2023		5,320		612			612		5,932	5,932			
401072519	CANYON COUNTRY	CA		03/26/2026				(10)			(10)		676	676			
6601481515	GLENDALE	CA		04/10/2023		5,319		1,031			1,031		6,350	6,350			
6600567694	GHENT	NY		04/10/2023		3,051		427			427		3,478	3,478			
PEB1221067823	FERNANDINA BEACH	FL		11/18/2016		3,283		29			29		3,312	3,312			
302657949	DUXBURY	MA		07/14/2023		6,758		1,445			1,445		8,203	8,203			
8204181717	WESTLAKE	FL		07/14/2023		4,685		282			282		4,967	4,967			
6602700251	COLLIERVILLE	TN		04/10/2023		3,172		574			574		3,746	3,746			
6600841214	SCOTTSDALE	AZ		04/10/2023		18,602		1,131			1,131		19,732	19,732			
6600934191	PACIFIC GROVE	CA		04/10/2023		5,493		751			751		6,244	6,244			
303441844	New Orleans	LA		07/14/2023		13,499		1,585			1,585		15,084	15,084			
6602698034	NAPLES	FL		04/10/2023		3,449		562			562		4,011	4,011			
6601691923	WESTERLY	RI		07/14/2023		7,877		785			785		8,663	8,663			
6600679267	JACKSONVILLE	FL		04/10/2023		452		252			252		704	704			
6601688713	NORTH HOLLYWOOD	CA		04/10/2023		3,547		461			461		4,007	4,007			
0642800	HOUSTON	TX		09/27/2007		352,914							352,914	352,914			
2109005698	Las Vegas	NV		07/14/2023		17,916		2,179			2,179		20,094	20,094			
6602701481	SUNRIVER	OR		07/14/2023		3,189		701			701		3,890	3,890			
6601204073	JACKSONVILLE	FL		04/10/2023		492		198			198		691	691			
6601204784	JACKSONVILLE	FL		04/10/2023		402		147			147		550	550			
6602686666	THE SEA RANCH	CA		04/10/2023		4,144		632			632		4,775	4,775			
6601679936	MIDDLE VILLAGE	NY		04/10/2023		3,689		230			230		3,919	3,919			
302955602	Carlsbad	CA		07/14/2023		21,900		2,475			2,475		24,375	24,375			
6600560491	STATEN ISLAND	NY		04/10/2023		4,278		457			457		4,736	4,736			
6600934217	NAPLES	FL		04/10/2023		2,921		458			458		3,379	3,379			
8199505824	JACKSONVILLE	FL		07/14/2023		987		216			216		1,203	1,203			
6601751859	NEW SMYRNA BEACH	FL		04/10/2023		4,318		659			659		4,977	4,977			
6601686105	HINGHAM	MA		04/10/2023		10,641		293			293		10,934	10,934			
6602701861	TENAFLY	NJ		07/14/2023		4,048		776			776		4,824	4,824			
303268902	RENO	NV		07/14/2023		12,698		1,449			1,449		14,147	14,147			
6602690874	PORTLAND	OR		07/14/2023		3,831		885			885		4,716	4,716			
8022280192	OAKLAND PARK	FL		07/14/2023		881		114			114		995	995			
PEB1596054811	BURBANK	CA		08/14/2017		3,994		(92)			(92)		3,901	3,901			
6600922162	DENVER	CO		07/14/2023		7,256		542			542		7,798	7,798			
6600676008	JACKSONVILLE	FL		04/10/2023		439		228			228		667	667			
6602691534	CLARENDON HILLS	IL		04/10/2023		14,256		803			803		15,060	15,060			
6602686054	SAMMAMISH	WA		07/14/2023		7,462		1,393			1,393		8,855	8,855			
6601827717	NEWPORT BEACH	CA		04/10/2023		27,684		4,281			4,281		31,965	31,965			
6602691633	BROOKLYN	NY		04/10/2023		28,125		2,503			2,503		30,628	30,628			
8197528049	MARGATE	FL		07/14/2023		1,725		409			409		2,134	2,134			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
505398973	LANTANA	FL		07/14/2023		1,447		278			278		1,725	1,725			
303184444	Draper	UT		07/14/2023		23,275		1,895			1,895		25,169	25,169			
6602686799	LAS VEGAS	NV		04/10/2023		5,229		1,004			1,004		6,233	6,233			
PEB1357001962	MARSHFIELD	MA		03/21/2018		2,839		70			70		2,910	2,910			
8204272682	NORTH FORT MYERS	FL		07/14/2023		1,104		179			179		1,283	1,283			
8029941884	JACKSONVILLE	FL		07/14/2023		1,060		219			219		1,279	1,279			
6602673532	EL DORADO HILLS	CA		04/10/2023		4,882		938			938		5,820	5,820			
6601693218	LA JOLLA	CA		04/10/2023		2,668		447			447		3,115	3,115			
6602696665	ROSSMOOR	CA		04/10/2023		5,133		895			895		6,028	6,028			
6601818765	LONGBOAT KEY	FL		04/10/2023		3,330		488			488		3,818	3,818			
6600851338	PINECREST	FL		04/10/2023		4,179		750			750		4,929	4,929			
6601699025	BROOKLYN	NY		04/10/2023		6,358		835			835		7,193	7,193			
409009004	YORBA LINDA	CA		05/19/2025		5,810		(119)			(119)		5,691	5,691			
6601006726	OAKLAND	CA		04/10/2023		7,672		595			595		8,267	8,267			
6601727479	DURANGO	CO		07/14/2023		4,374		985			985		5,359	5,359			
505250223	DANIA	FL		07/14/2023		720		93			93		813	813			
6602690031	FRESNO	CA		04/10/2023		3,895		678			678		4,573	4,573			
6601699975	SUMMERFIELD	NC		07/14/2023		2,865		549			549		3,414	3,414			
6601678698	LYNNFIELD	MA		04/10/2023		10,390		343			343		10,733	10,733			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		5,381		(11)			(11)		5,370	5,370			
6602681196	SAN FRANCISCO	CA		04/10/2023		4,885		970			970		5,855	5,855			
PEB1221068090	FERNANDINA BEACH	FL		11/18/2016		7,316		(25)			(25)		7,290	7,290			
6601820605	MEDFIELD	MA		04/10/2023		4,421		759			759		5,179	5,179			
6601818773	WASHINGTON	DC		04/10/2023		2,819		473			473		3,292	3,292			
6601736561	BUFFALO GAP	TX		07/14/2023		3,529		733			733		4,261	4,261			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		7,056		(54)			(54)		7,002	7,002			
6602698182	MOUNT DORA	FL		04/10/2023		3,736		551			551		4,286	4,286			
6602711134	BRENTWOOD	CA		04/10/2023		3,436		543			543		3,979	3,979			
1505188291	Flagstaff	AZ		07/14/2023		7,779		688			688		8,467	8,467			
6601696518	ENCINITAS	CA		04/10/2023		4,394		735			735		5,129	5,129			
6602711274	SEATTLE	WA		07/14/2023		4,060		759			759		4,819	4,819			
6601204362	JACKSONVILLE	FL		04/10/2023		550		178			178		728	728			
6602695014	BEND	OR		07/14/2023		2,907		604			604		3,511	3,511			
6601685826	WESTPORT	CT		07/14/2023		20,564		427			427		20,991	20,991			
6602695659	ALPHARETTA	GA		07/14/2023		3,523		716			716		4,238	4,238			
6602678671	OLNEY	MD		07/14/2023		4,296		845			845		5,141	5,141			
303058007	BAKERSFIELD	CA		07/14/2023		3,297		382			382		3,679	3,679			
6600448952	HOUSTON	TX		07/14/2023		2,426		215			215		2,641	2,641			
6601477737	SHIP BOTTOM	NJ		07/14/2023		10,364		883			883		11,247	11,247			
6601825497	JACKSONVILLE	FL		04/10/2023		3,019		475			475		3,494	3,494			
6602689827	EAGLE	ID		04/10/2023		6,873		1,238			1,238		8,111	8,111			
EB1787003214	WALNUT CREEK	CA		03/24/2016		5,395		(31)			(31)		5,364	5,364			
PEB1794004055	NAGS HEAD	NC		11/17/2017		3,100		(55)			(55)		3,045	3,045			
6601699504	BRENTWOOD	TN		04/10/2023		4,276		687			687		4,963	4,963			
6601483727	ENCINITAS	CA		04/10/2023		15,874		648			648		16,522	16,522			
8199951930	PALM BEACH GARDENS	FL		07/14/2023		572		139			139		711	711			
0722500	Alpharetta	GA		05/20/2016		194,034							194,034	194,034			
401076283	MANTECA	CA		03/26/2026				(26)			(26)		1,170	1,170			
6602692177	MEDFORD	MA		04/10/2023		5,446		410			410		5,856	5,856			
6600839309	CASTRO VALLEY	CA		04/10/2023		3,549		400			400		3,950	3,950			
6601715813	GOSHEN	KY		04/10/2023		10,851		740			740		11,591	11,591			

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302731941	SAUNDERSTOWN	RI		07/14/2023		3,167		677			677		3,844	3,844			
401078693	SANTA ROSA	CA		04/17/2026				19			19		689	689			
PEB1259003732	PARK CITY	UT		11/17/2017		5,558		40			40		5,597	5,597			
6601698407	BROOKLYN	NY		04/10/2023		4,715		671			671		5,386	5,386			
6602688530	SCOTTSDALE	AZ		04/10/2023		3,263		569			569		3,832	3,832			
6600914722	LOS ANGELES	CA		04/10/2023		19,200		690			690		19,891	19,891			
6602689207	BOZEMAN	MT		04/10/2023		3,619		552			552		4,171	4,171			
6602689009	CHATTANOOGA	TN		04/10/2023		3,861		696			696		4,557	4,557			
6602682194	DENVER	CO		07/14/2023		3,227		651			651		3,878	3,878			
6602681899	OAKLAND	CA		04/10/2023		4,938		831			831		5,769	5,769			
6602682475	MONUMENT	CO		07/14/2023		3,338		693			693		4,031	4,031			
302950604	DENVER	CO		07/14/2023		5,231		604			604		5,835	5,835			
409030368	LEAWOOD	KS		12/19/2025		2,478		(14)			(14)		2,465	2,465			
6601487520	SAPPHIRE	NC		07/14/2023		13,489		1,158			1,158		14,647	14,647			
302847486	GARDENA	CA		07/14/2023		4,366		504			504		4,869	4,869			
6601045021	SAN JOSE	CA		04/10/2023		6,440		1,092			1,092		7,532	7,532			
6602674290	CUPERTINO	CA		04/10/2023		6,708		1,331			1,331		8,038	8,038			
6602682384	MISSION VIEJO	CA		04/10/2023		4,168		701			701		4,869	4,869			
6602689678	PLEASANT HILL	CA		04/10/2023		5,851		985			985		6,836	6,836			
1703247264	Brandon	FL		07/14/2023		8,615		804			804		9,419	9,419			
8200784886	JACKSONVILLE	FL		07/14/2023		1,298		244			244		1,542	1,542			
6600731860	LAKEWOOD	CO		07/14/2023		1,685		320			320		2,006	2,006			
6601695932	COEUR D ALENE	ID		04/10/2023		13,396		937			937		14,333	14,333			
6602696889	DANVILLE	CA		04/10/2023		6,616		1,193			1,193		7,809	7,809			
6600929118	CENTENNIAL	CO		07/14/2023		(780)		615			615		(165)	(165)			
6602687805	MILL VALLEY	CA		04/10/2023		3,134		528			528		3,662	3,662			
6602679232	DENVER	CO		07/14/2023		3,126		631			631		3,757	3,757			
8201510485	JACKSONVILLE	FL		07/14/2023		622		103			103		725	725			
PEB1259002817	BRECKENRIDGE	CO		11/18/2016		8,511		(15)			(15)		8,496	8,496			
6601749515	RANCHO SANTA MARGARIT	CA		04/10/2023		3,023		508			508		3,531	3,531			
8201726321	LAUDERHILL	FL		07/14/2023		443		64			64		507	507			
6602698877	DEL MAR	CA		04/10/2023		7,473		1,141			1,141		8,614	8,614			
6601028134	PORTOLA VALLEY	CA		04/10/2023		11,379		1,561			1,561		12,940	12,940			
6601224196	JACKSONVILLE	FL		04/10/2023		572		222			222		794	794			
8201927387	PLANTATION	FL		07/14/2023		723		120			120		843	843			
303058159	OAKLAND	CA		07/14/2023		3,462		384			384		3,846	3,846			
6602681360	LIVERMORE	CA		04/10/2023		6,255		1,090			1,090		7,344	7,344			
125087416	NEW YORK	NY		07/14/2023		7,017		431			431		7,448	7,448			
6602704949	STEAMBOAT SPRINGS	CO		07/14/2023		5,864		1,251			1,251		7,115	7,115			
6602705037	ARRINGTON	TN		04/10/2023		4,633		708			708		5,341	5,341			
409013717	WOODINVILLE	WA		07/14/2025		3,344		(47)			(47)		3,297	3,297			
0901500	Charlotte	NC		11/12/2019		194,552							194,552	194,552			
6600915562	BROOKLYN	NY		04/10/2023		5,003		646			646		5,649	5,649			
8000649695	SAINT PETERS	MO		07/14/2023		704		124			124		828	828			
6601673665	ATLANTA	GA		07/14/2023		8,759		744			744		9,504	9,504			
6600768185	BROOKLYN	NY		04/10/2023		4,195		564			564		4,760	4,760			
302625101	CARDIFF BY THE SEA	CA		07/14/2023		9,738		2,133			2,133		11,871	11,871			
6602678150	BRUSH PRAIRIE	WA		07/14/2023		3,105		681			681		3,786	3,786			
PEB1221067400	PONTE VEDRA BEACH	FL		11/18/2016		3,909		33			33		3,941	3,941			
6601683201	SCARSDALE	NY		04/10/2023		8,625		333			333		8,958	8,958			
6600011503	JACKSONVILLE	FL		04/10/2023		512		85			85		597	597			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
303188951	Gwynedd Valley	PA		07/14/2023		11,985		1,458			1,458		13,443	13,443			
8195488989	SAINT PETERSBURG	FL		07/14/2023		1,448		351			351		1,800	1,800			
8200875843	MARGATE	FL		07/14/2023		1,055		198			198		1,253	1,253			
6601685743	CHAPPAQUA	NY		04/10/2023		3,969		243			243		4,212	4,212			
303058149	Davie	FL		07/14/2023		3,599		408			408		4,007	4,007			
6602686583	LOS ALAMITOS	CA		04/10/2023		5,053		909			909		5,962	5,962			
6602705268	BETHESDA	MD		07/14/2023		4,724		955			955		5,679	5,679			
302602846	San Francisco	CA		07/14/2023		5,444		1,106			1,106		6,550	6,550			
6601677773	CHEVY CHASE	MD		07/14/2023		15,436		509			509		15,946	15,946			
8198718070	JACKSONVILLE	FL		07/14/2023		826		227			227		1,052	1,052			
6602690486	LAS VEGAS	NV		04/10/2023		4,288		771			771		5,059	5,059			
6601681270	WASHINGTON	DC		04/10/2023		33,576		957			957		34,533	34,533			
EB1351003327	BROOKLYN	NY		08/07/2015		7,727		(15)			(15)		7,712	7,712			
EB1259002243	ASPEN	CO		08/19/2016		12,780		(90)			(90)		12,689	12,689			
6600544628	DILLON	CO		07/14/2023		16,351		1,296			1,296		17,647	17,647			
6600565003	OCEANSIDE	NY		07/14/2023		282		265			265		547	547			
303063191	DURANGO	CO		07/14/2023		10,356		1,178			1,178		11,534	11,534			
6601483602	SAN ANSELMO	CA		04/10/2023		13,395		496			496		13,890	13,890			
6601733048	SCOTTSDALE	AZ		04/10/2023		4,756		856			856		5,612	5,612			
1305239104	Lake Forest	IL		07/14/2023		13,409		596			596		14,004	14,004			
409011891	WINTER PARK	FL		07/14/2025		20,062		(284)			(284)		19,778	19,778			
6601809293	SARASOTA	FL		04/10/2023		3,481		626			626		4,107	4,107			
6601473017	ANNAPOLIS	MD		07/14/2023		11,493		850			850		12,342	12,342			
PEB1541041620	ELMHURST	IL		08/14/2017		5,636		(126)			(126)		5,510	5,510			
302893172	LAGUNA HILLS	CA		07/14/2023		14,379		1,720			1,720		16,099	16,099			
6601682096	OAKTON	VA		04/10/2023		15,604		143			143		15,746	15,746			
6600792359	MADISON	CT		07/14/2023		8,830		1,547			1,547		10,377	10,377			
6602688746	CASTLE PINES	CO		07/14/2023		3,557		682			682		4,239	4,239			
302612758	LA QUINTA	CA		07/14/2023		4,776		989			989		5,765	5,765			
6602686146	KIRKLAND	WA		07/14/2023		6,778		1,608			1,608		8,386	8,386			
6602685668	CHICAGO	IL		04/10/2023		5,021		875			875		5,896	5,896			
6602677376	PARKER	CO		07/14/2023		3,735		819			819		4,553	4,553			
6602683218	SANTA BARBARA	CA		04/10/2023		4,592		827			827		5,420	5,420			
6600790403	WOODMERE	NY		04/10/2023		4,677		588			588		5,265	5,265			
6602699917	EAGLEVILLE	TN		04/10/2023		3,790		681			681		4,472	4,472			
8027260986	AVE MARIA	FL		07/14/2023		735		68			68		804	804			
6602687458	AVON	CT		07/14/2023		8,512		1,022			1,022		9,535	9,535			
6601698415	WESTHAMPTON BEACH	NY		04/10/2023		3,569		489			489		4,058	4,058			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		8,216		(59)			(59)		8,156	8,156			
6601224204	JACKSONVILLE	FL		04/10/2023		254		122			122		376	376			
6600254418	SAN DIEGO	CA		04/10/2023		3,962		570			570		4,532	4,532			
6602696749	MELROSE	MA		04/10/2023		5,873		1,058			1,058		6,931	6,931			
6602689751	MC FARLAND	WI		07/14/2023		13,032		1,504			1,504		14,536	14,536			
2522161753	WEST PALM BEACH	FL		07/14/2023		356		186			186		542	542			
6600793209	MARCO ISLAND	FL		04/10/2023		4,501		590			590		5,092	5,092			
6601476838	O FALLON	MO		04/10/2023		782		108			108		890	890			
PEB1790004069	WASHINGTON	DC		11/17/2017		3,341		(17)			(17)		3,324	3,324			
0416002	BOSTON	MA		07/23/2014		276,349							276,349	276,349			
6602674910	ELMHURST	IL		04/10/2023		6,442		1,145			1,145		7,587	7,587			
409013748	WINTHROP	MA		07/14/2025		2,487		(26)			(26)		2,461	2,461			
6602696533	HIGHLAND PARK	IL		04/10/2023		4,376		788			788		5,164	5,164			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8197524529	WEST PALM BEACH	FL		07/14/2023		535		116			116		652	652			
302842086	STUDIO CITY	CA		07/14/2023		30,241		3,471			3,471		33,712	33,712			
302847994	Worcester	MA		07/14/2023		3,571		387			387		3,958	3,958			
302847944	Houston	TX		07/14/2023		2,935		339			339		3,274	3,274			
6600431297	KENSINGTON	MD		07/14/2023		4,157		764			764		4,921	4,921			
303057907	TUCSON	AZ		07/14/2023		3,976		441			441		4,417	4,417			
6602695956	SAN FRANCISCO	CA		04/10/2023		6,580		1,147			1,147		7,727	7,727			
6602690783	JOHNS CREEK	GA		07/14/2023		3,066		623			623		3,689	3,689			
6601684530	LINCOLN	MA		04/10/2023		19,087		226			226		19,313	19,313			
6602675255	ROCKLIN	CA		04/10/2023		3,345		458			458		3,803	3,803			
8000756875	West Palm Bch	FL		07/14/2023		633		64			64		697	697			
303057432	BRAWLEY	CA		07/14/2023		3,991		447			447		4,438	4,438			
1100805071	GRANITE CITY	IL		07/14/2023		628		126			126		755	755			
6601683417	PLANO	TX		07/14/2023		12,631		459			459		13,090	13,090			
6602695816	HERRIMAN	UT		07/14/2023		3,368		645			645		4,013	4,013			
8200664462	LAKE WORTH	FL		07/14/2023		2,339		521			521		2,860	2,860			
302950283	MURRIETA	CA		07/14/2023		2,560		295			295		2,855	2,855			
303058281	Pendergrass	GA		07/14/2023		3,449		392			392		3,841	3,841			
8000183276	DE SOTO	MO		07/14/2023		1,496		188			188		1,685	1,685			
EB1171015379	GREENBANK	WA		12/16/2016		5,198		(78)			(78)		5,121	5,121			
6601677419	MIAMI BEACH	FL		04/10/2023		16,774		450			450		17,224	17,224			
6601811562	FOLSOM	CA		04/10/2023		4,613		675			675		5,289	5,289			
6600848706	AUSTIN	TX		07/14/2023		4,379		791			791		5,169	5,169			
6601479402	PARKLAND	FL		04/10/2023		8,350		513			513		8,863	8,863			
98603921	CLEARWATER	FL		07/14/2023		682		125			125		807	807			
7002228375	PEMBROKE PINES	FL		07/14/2023		902		144			144		1,046	1,046			
6601225268	JACKSONVILLE	FL		04/10/2023		469		196			196		664	664			
8202211014	MIAMI	FL		07/14/2023		841		118			118		959	959			
6601682740	WINNETKA	IL		04/10/2023		4,014		49			49		4,063	4,063			
8197345489	DEERFIELD BEACH	FL		07/14/2023		1,737		412			412		2,149	2,149			
6601687319	WARREN	NJ		07/14/2023		25,417		948			948		26,365	26,365			
6600852088	LUBBOCK	TX		07/14/2023		17,288		1,623			1,623		18,911	18,911			
6601690156	BULVERDE	TX		07/14/2023		1,270		200			200		1,470	1,470			
6601811794	CHICAGO	IL		04/10/2023		3,483		584			584		4,067	4,067			
6601728386	SAN DIEGO	CA		04/10/2023		7,336		1,152			1,152		8,488	8,488			
6602695998	ALAMEDA	CA		04/10/2023		4,566		796			796		5,362	5,362			
6600477290	NAPLES	FL		04/10/2023		4,833		840			840		5,673	5,673			
6602678408	REDONDO BEACH	CA		04/10/2023		7,931		1,372			1,372		9,303	9,303			
409028921	BAINBRIDGE ISLAND	WA		12/19/2025		3,592		(20)			(20)		3,572	3,572			
6602682491	LONG BEACH	CA		04/10/2023		4,753		800			800		5,554	5,554			
6602685163	SAN DIEGO	CA		04/10/2023		13,823		1,219			1,219		15,042	15,042			
0717800	Mandan	ND		10/08/2015		10,172		(25)			(25)		10,147	10,147			
6601806182	WAXHAW	NC		07/14/2023		3,942		846			846		4,788	4,788			
303057505	CUPERTINO	CA		07/14/2023		5,082		588			588		5,669	5,669			
303221700	Annapolis	MD		07/14/2023		8,413		960			960		9,374	9,374			
6602686765	DENVER	CO		07/14/2023		6,020		1,320			1,320		7,339	7,339			
124826319	NEWTON	MA		07/14/2023		18,833		838			838		19,672	19,672			
6600011388	JACKSONVILLE	FL		04/10/2023		503		93			93		597	597			
302950112	NILES	IL		07/14/2023		4,028		417			417		4,445	4,445			
6602693399	SAN RAMON	CA		04/10/2023		13,495		1,209			1,209		14,704	14,704			
6601383265	NAPLES	FL		04/10/2023		1,022		165			165		1,188	1,188			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602695063	EUGENE	OR		07/14/2023		4,536		941			941		5,477	5,477			
6601728683	HAYDEN	ID		04/10/2023		4,110		790			790		4,901	4,901			
6601709279	NEWPORT BEACH	CA		04/10/2023		24,219		2,105			2,105		26,324	26,324			
8025466495	SUNRISE	FL		07/14/2023		999		169			169		1,168	1,168			
8200809765	PAHOKEE	FL		07/14/2023		1,171		254			254		1,425	1,425			
PEB1596053565	MURRIETA	CA		11/18/2016		3,502		80			80		3,581	3,581			
6602680784	MESA	AZ		04/10/2023		2,785		454			454		3,238	3,238			
6602700954	FRESNO	CA		04/10/2023		4,435		729			729		5,164	5,164			
6601695866	DOWNERS GROVE	IL		04/10/2023		10,164		721			721		10,885	10,885			
0841400	Austin	TX		06/08/2017		156,817							156,817	156,817			
6601060889	SAN JOSE	CA		04/10/2023		5,954		1,014			1,014		6,968	6,968			
6601818088	MOORESVILLE	NC		07/14/2023		4,092		879			879		4,971	4,971			
6601745596	PALM SPRINGS	CA		04/10/2023		3,025		493			493		3,519	3,519			
8192064831	NORTH PALM BEACH	FL		07/14/2023		2,044		493			493		2,537	2,537			
303057871	WESTMINSTER	CA		07/14/2023		4,942		596			596		5,538	5,538			
6602711944	CARLSBAD	CA		04/10/2023		5,504		814			814		6,318	6,318			
302847700	Murphy	TX		07/14/2023		4,755		537			537		5,292	5,292			
8191068253	ST PETERSBURG	FL		07/14/2023		1,935		456			456		2,391	2,391			
6601717751	NEW YORK	NY		04/10/2023		3,279		590			590		3,869	3,869			
8201206633	HOLLYWOOD	FL		07/14/2023		1,822		353			353		2,176	2,176			
6601686410	NEEDHAM	MA		04/10/2023		11,632		383			383		12,015	12,015			
6600767146	FLUSHING	NY		04/10/2023		1,976		285			285		2,261	2,261			
6602682418	DALLAS	TX		07/14/2023		4,195		894			894		5,089	5,089			
401066131	LINCROFT	NJ		03/26/2026				(25)			(25)		1,139	1,139			
302949025	Spring	TX		07/14/2023		2,787		329			329		3,116	3,116			
409019383	DALLAS	TX		11/18/2025		7,960		(165)			(165)		7,795	7,795			
EB1784001925	BELMONT	CA		06/24/2016		2,709		(9)			(9)		2,699	2,699			
EB1367014488	SAN DIEGO	CA		08/17/2016		5,007		(21)			(21)		4,985	4,985			
6602688464	SAN JOSE	CA		04/10/2023		3,148		514			514		3,662	3,662			
6602699859	GOLETA	CA		04/10/2023		7,089		1,272			1,272		8,360	8,360			
6601730895	ROCKLIN	CA		04/10/2023		3,652		556			556		4,208	4,208			
PEB1596055669	SAN FRANCISCO	CA		11/17/2017		5,695		3			3		5,698	5,698			
401046137	JERSEY CITY	NJ		11/13/2025		2,442		(32)			(32)		2,410	2,410			
6601477075	WATERLOO	IL		04/10/2023		485		72			72		557	557			
6602712165	SCOTTSDALE	AZ		04/10/2023		15,518		1,314			1,314		16,832	16,832			
6601682914	WESTON	CT		07/14/2023		6,056		548			548		6,604	6,604			
401078423	SANTAQUIN	UT		04/17/2026				8			8		502	502			
6601729632	ORLANDO	FL		04/10/2023		3,137		584			584		3,721	3,721			
6601692715	PHOENIX	MD		07/14/2023		2,595		455			455		3,051	3,051			
8201732041	CAPE CORAL	FL		07/14/2023		1,008		161			161		1,169	1,169			
6601724252	WINNETKA	IL		04/10/2023		3,937		710			710		4,647	4,647			
6600844341	WESTMINSTER	CO		07/14/2023		8,638		719			719		9,357	9,357			
6602686955	CHICAGO	IL		04/10/2023		3,888		747			747		4,636	4,636			
303063193	APTOS	CA		07/14/2023		12,985		1,509			1,509		14,495	14,495			
302710740	SAN MARINO	CA		07/14/2023		5,627		1,114			1,114		6,742	6,742			
6601721035	TYLER	TX		07/14/2023		3,560		759			759		4,319	4,319			
6601677740	LAKE RONKONKOMA	NY		04/10/2023		2,569		174			174		2,742	2,742			
6602680560	IRVINE	CA		04/10/2023		5,081		947			947		6,028	6,028			
303058116	CHICO	CA		07/14/2023		4,752		547			547		5,299	5,299			
6601680363	RIDGEWOOD	NY		04/10/2023		5,073		319			319		5,392	5,392			
6602694595	MINNEAPOLIS	MN		04/10/2023		5,562		905			905		6,467	6,467			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601740332	GLEN COVE	NY		04/10/2023		9,231		817			817		10,048	10,048			
6602687094	SANTA CLARA	CA		04/10/2023		4,964		809			809		5,773	5,773			
303127001	bloomfield hills	MI		07/14/2023		20,699		2,510			2,510		23,208	23,208			
PEB1784004560	SAN FRANCISCO	CA		11/18/2016		6,588		12			12		6,600	6,600			
6602700061	MARINA DEL REY	CA		04/10/2023		10,209		1,721			1,721		11,930	11,930			
1402282368	OAKLAND	CA		07/14/2023		12,437		838			838		13,274	13,274			
303196984	Sacramento	CA		07/14/2023		10,273		1,162			1,162		11,435	11,435			
8025152731	NORTH MIAMI BEACH	FL		07/14/2023		1,267		235			235		1,502	1,502			
6601224709	JACKSONVILLE	FL		04/10/2023		421		208			208		628	628			
6600010505	JACKSONVILLE	FL		04/10/2023		414		78			78		492	492			
409009419	SANTA ROSA	CA		05/19/2025		14,854		66			66		14,920	14,920			
6601470864	ATLANTIC BEACH	FL		04/10/2023		590		334			334		924	924			
6602691658	VERO BEACH	FL		04/10/2023		12,428		1,129			1,129		13,557	13,557			
6600794454	RANCHO CUCAMONGA	CA		04/10/2023		9,369		694			694		10,063	10,063			
401044295	EMMETT	ID		11/13/2025		1,375		23			23		1,398	1,398			
6602688316	GAINESVILLE	GA		07/14/2023		4,566		881			881		5,447	5,447			
6601711796	LOS ANGELES	CA		04/10/2023		3,911		656			656		4,567	4,567			
302711256	Denver	CO		07/14/2023		4,467		956			956		5,422	5,422			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		3,185		(21)			(21)		3,164	3,164			
PEB1353007702	SOUTH ORANGE	NJ		11/17/2017		5,019		2			2		5,021	5,021			
409018957	TULALIP	WA		11/18/2025		2,506		(52)			(52)		2,454	2,454			
6601011684	VACAVILLE	CA		04/10/2023		3,610		671			671		4,281	4,281			
6600548181	TELLURIDE	CO		07/14/2023		10,494		792			792		11,286	11,286			
6601476549	LEWISVILLE	NC		07/14/2023		16,161		1,509			1,509		17,669	17,669			
302643121	VENTURA	CA		07/14/2023		5,730		1,255			1,255		6,984	6,984			
6602706704	BOONE	NC		07/14/2023		11,893		1,417			1,417		13,309	13,309			
6600676768	JACKSONVILLE	FL		04/10/2023		882		222			222		1,104	1,104			
6602701945	SAN JOSE	CA		04/10/2023		5,425		979			979		6,404	6,404			
6601808709	WESTON	CT		07/14/2023		5,457		1,137			1,137		6,594	6,594			
6601224238	JACKSONVILLE	FL		04/10/2023		361		258			258		619	619			
6602677194	BOYNTON BEACH	FL		04/10/2023		5,378		1,001			1,001		6,379	6,379			
6601678078	BROOKLYN	NY		04/10/2023		16,648		374			374		17,022	17,022			
8016878912	NORTH MIAMI BEACH	FL		07/14/2023		926		139			139		1,064	1,064			
6601470898	ATLANTIC BEACH	FL		04/10/2023		613		348			348		960	960			
6600680877	JACKSONVILLE	FL		04/10/2023		472		264			264		737	737			
303559852	Marina Del Rey	CA		07/14/2023		17,535		1,727			1,727		19,262	19,262			
6602695824	LA JOLLA	CA		04/10/2023		8,446		1,289			1,289		9,735	9,735			
6602680073	AUSTIN	TX		07/14/2023		3,426		654			654		4,080	4,080			
6602711803	SAN BRUNO	CA		04/10/2023		3,743		572			572		4,315	4,315			
6601827659	MENLO PARK	CA		04/10/2023		6,400		1,150			1,150		7,550	7,550			
6600795212	WILMINGTON	NC		07/14/2023		3,239		606			606		3,844	3,844			
6601819482	BROOKFIELD	WI		07/14/2023		3,784		788			788		4,572	4,572			
2112363123	South Barrington	IL		07/14/2023		13,652		1,661			1,661		15,312	15,312			
6601202044	ATLANTIC BEACH	FL		04/10/2023		480		186			186		667	667			
6601731141	LAGUNA BEACH	CA		04/10/2023		8,017		1,306			1,306		9,323	9,323			
6602675792	RANCHO SANTA FE	CA		04/10/2023		8,252		1,578			1,578		9,831	9,831			
303057400	MIAMI	FL		07/14/2023		2,796		317			317		3,113	3,113			
6601816728	SEATTLE	WA		07/14/2023		4,229		830			830		5,059	5,059			
401042738	GIG HARBOR	WA		11/13/2025		1,521		(25)			(25)		1,496	1,496			
6602683150	BOTHELL	WA		07/14/2023		5,149		1,069			1,069		6,218	6,218			
6600935420	FLAGSTAFF	AZ		04/10/2023		2,642		416			416		3,058	3,058			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601734087	ESTES PARK	CO		07/14/2023		10,078		1,036			1,036		11,114	11,114			
6601680439	BROOKLYN	NY		04/10/2023		5,097		33			33		5,130	5,130			
401077186	NEW YORK	NY		03/26/2026				(14)			(14)		1,319	1,319			
6601714410	SEATTLE	WA		07/14/2023		6,719		1,302			1,302		8,022	8,022			
409017114	SAN MATEO	CA		09/22/2025		16,120		(179)			(179)		15,941	15,941			
401036926	REDLANDS	CA		11/13/2025		3,167		18			18		3,186	3,186			
6602679513	OAKLAND	CA		04/10/2023		3,357		547			547		3,904	3,904			
303230117	ALPHARETTA	GA		07/14/2023		14,897		1,735			1,735		16,631	16,631			
303057386	ARLINGTON	TX		07/14/2023		3,889		432			432		4,321	4,321			
0837000	Tysons	VA		06/05/2017		1,001,459							1,001,459	1,001,459			
6600843608	BELTON	TX		07/14/2023		4,784		791			791		5,575	5,575			
409017079	AUBURN	CA		09/22/2025		3,935		(74)			(74)		3,861	3,861			
8201616110	PLANTATION	FL		07/14/2023		1,601		279			279		1,880	1,880			
6601731794	FRASER	CO		07/14/2023		2,768		591			591		3,358	3,358			
302950086	SAN RAFAEL	CA		07/14/2023		4,674		517			517		5,191	5,191			
302815882	NOVI	MI		07/14/2023		3,382		705			705		4,088	4,088			
6600934902	VERNON HILLS	IL		04/10/2023		2,969		482			482		3,451	3,451			
6600011487	JACKSONVILLE	FL		04/10/2023		553		98			98		651	651			
1409247762	Redwood City	CA		07/14/2023		13,927		1,086			1,086		15,013	15,013			
6601722603	SAN JOSE	CA		04/10/2023		6,848		1,274			1,274		8,122	8,122			
3364646662	Wellington	FL		07/14/2023		218		20			20		238	238			
303058248	Bakersfield	CA		07/14/2023		3,234		375			375		3,608	3,608			
6602689413	BOULDER	CO		07/14/2023		9,308		985			985		10,293	10,293			
409012710	COTO DE CAZA	CA		07/14/2025		2,325		(15)			(15)		2,310	2,310			
6601469056	ATLANTIC BEACH	FL		04/10/2023		384		230			230		613	613			
1869820767	HIGHLAND	IL		07/14/2023		741		146			146		887	887			
401063198	GREEN BROOK	NJ		03/26/2026				(20)			(20)		928	928			
6601684894	BETHESDA	MD		07/14/2023		13,709		1,083			1,083		14,792	14,792			
6601739425	OAKLAND	CA		04/10/2023		7,793		1,451			1,451		9,245	9,245			
409009400	WEST DENNIS	MA		05/19/2025		2,804		12			12		2,816	2,816			
6601225128	JACKSONVILLE	FL		04/10/2023		462		231			231		693	693			
401081237	MIAMI	FL		03/26/2026				(13)			(13)		661	661			
8195722159	DEERFIELD BCH	FL		07/14/2023		3,210		757			757		3,968	3,968			
6602682483	ARLINGTON	VA		04/10/2023		7,544		1,360			1,360		8,903	8,903			
6601750315	WASHINGTON	DC		04/10/2023		5,069		827			827		5,896	5,896			
6602688670	GULF BREEZE	FL		04/10/2023		31,337		4,587			4,587		35,925	35,925			
3365922816	Hollywood	FL		07/14/2023		380		65			65		445	445			
6601489328	BECKLEY	WV		07/14/2023		7,439		595			595		8,034	8,034			
6600990458	HAMILTON	NJ		07/14/2023		2,786		531			531		3,316	3,316			
8023248514	HIALEAH	FL		07/14/2023		1,289		206			206		1,494	1,494			
6601481804	GRANITE BAY	CA		04/10/2023		3,914		95			95		4,009	4,009			
8197416291	COCONUT CREEK	FL		07/14/2023		698		149			149		847	847			
303057940	SAN DIEGO	CA		07/14/2023		10,032		1,036			1,036		11,068	11,068			
6602678598	CUMMING	GA		07/14/2023		4,319		951			951		5,270	5,270			
302847701	Tampa	FL		07/14/2023		4,061		447			447		4,508	4,508			
6602678341	CORTE MADERA	CA		04/10/2023		6,066		1,093			1,093		7,158	7,158			
1505135134	Mclean	VA		07/14/2023		8,952		733			733		9,685	9,685			
6602684232	MISSION VIEJO	CA		04/10/2023		5,196		905			905		6,101	6,101			
6601737189	YARMOUTH PORT	MA		04/10/2023		3,028		547			547		3,575	3,575			
PEB1259002806	ROCKVILLE	MD		11/18/2016		4,129		68			68		4,198	4,198			
6600847443	AUSTIN	TX		07/14/2023		6,461		1,164			1,164		7,625	7,625			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600847104	AUSTIN	TX		07/14/2023		2,646		464			464		3,110	3,110			
6602686476	RENTON	WA		07/14/2023		8,276		1,746			1,746		10,023	10,023			
6601699256	BATAVIA	IL		04/10/2023		3,385		514			514		3,899	3,899			
6601677765	BROOKLYN	NY		04/10/2023		4,853		318			318		5,172	5,172			
6602692441	ATLANTA	GA		07/14/2023		6,514		751			751		7,265	7,265			
PEB1540095492	BROOKLYN	NY		11/17/2017		5,835		(110)			(110)		5,725	5,725			
6601699496	SIMI VALLEY	CA		04/10/2023		4,853		787			787		5,640	5,640			
8201654904	LARGO	FL		07/14/2023		1,425		216			216		1,641	1,641			
6602683382	LITTLETON	CO		07/14/2023		3,283		663			663		3,946	3,946			
8194958378	MARGATE	FL		07/14/2023		1,840		434			434		2,274	2,274			
6602682772	SANTA CRUZ	CA		04/10/2023		5,647		1,018			1,018		6,664	6,664			
6601224048	JACKSONVILLE	FL		04/10/2023		508		194			194		702	702			
401042224	STAR	ID		11/13/2025		1,323		27			27		1,350	1,350			
303237362	Norco	CA		07/14/2023		11,669		1,282			1,282		12,952	12,952			
6600986910	BREMEN	ME		07/14/2023		9,482		973			973		10,455	10,455			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		4,256		(20)			(20)		4,236	4,236			
6602694785	FORT MYERS	FL		04/10/2023		3,438		579			579		4,016	4,016			
505384080	WEST PALM BEACH	FL		07/14/2023		1,484		290			290		1,774	1,774			
6602696996	AUSTIN	TX		07/14/2023		4,769		1,019			1,019		5,788	5,788			
6602685452	LOS ANGELES	CA		04/10/2023		7,524		1,265			1,265		8,788	8,788			
6601740985	ALAMO	CA		04/10/2023		5,864		955			955		6,819	6,819			
505358561	FORT LAUDERDALE	FL		07/14/2023		3,860		402			402		4,262	4,262			
302950168	SACRAMENTO	CA		07/14/2023		2,598		294			294		2,892	2,892			
6602704543	SAN LUIS OBISPO	CA		04/10/2023		4,034		616			616		4,650	4,650			
401032101	FAIRFIELD	CA		11/13/2025		2,035		(12)			(12)		2,023	2,023			
6602704568	SALT LAKE CITY	UT		07/14/2023		3,787		766			766		4,553	4,553			
6602699891	LEXINGTON	NC		07/14/2023		3,312		714			714		4,026	4,026			
6601703082	STANDISH	ME		07/14/2023		8,126		967			967		9,093	9,093			
302949196	MINNEOLA	FL		07/14/2023		2,459		285			285		2,744	2,744			
6602698539	LAS VEGAS	NV		04/10/2023		3,030		547			547		3,577	3,577			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		4,707							4,707	4,707			
6601817817	OAKLAND	CA		04/10/2023		7,729		671			671		8,400	8,400			
6601722678	BALSAM LAKE	WI		07/14/2023		5,303		1,011			1,011		6,314	6,314			
6600927435	JAMAICA PLAIN	MA		04/10/2023		4,224		617			617		4,841	4,841			
409030347	ATASCADERO	CA		12/19/2025		3,080		(43)			(43)		3,037	3,037			
303128118	Truckee	CA		07/14/2023		13,694		1,595			1,595		15,289	15,289			
6602698364	LAGUNA NIGUEL	CA		04/10/2023		5,294		891			891		6,185	6,185			
8202336091	FORT MYERS	FL		07/14/2023		792		111			111		903	903			
409030400	SAN DIEGO	CA		12/19/2025		2,961		(16)			(16)		2,945	2,945			
6602676964	TIBURON	CA		04/10/2023		12,137		2,408			2,408		14,544	14,544			
6602678812	SAN JUAN CAPISTRANO	CA		04/10/2023		5,683		926			926		6,608	6,608			
EB1353005303	CRANFORD	NJ		12/18/2015		5,965		(10)			(10)		5,955	5,955			
6602701390	NAPERVILLE	IL		04/10/2023		6,603		1,218			1,218		7,821	7,821			
6601818914	NEW YORK	NY		04/10/2023		5,093		855			855		5,948	5,948			
6601477703	KENILWORTH	IL		04/10/2023		10,218		699			699		10,917	10,917			
PH7132517579	SEATTLE	WA		12/29/2014		4,228		(9)			(9)		4,218	4,218			
6601204800	JACKSONVILLE	FL		04/10/2023		463		171			171		634	634			
6602679406	TUSTIN	CA		04/10/2023		4,173		702			702		4,875	4,875			
EB1786003623	SAN MATEO	CA		12/16/2016		8,655		76			76		8,731	8,731			
6601720995	SANTA CRUZ	CA		04/10/2023		4,465		777			777		5,242	5,242			
6600676578	JACKSONVILLE	FL		04/10/2023		638		331			331		968	968			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602683465	FRISCO	TX		07/14/2023		5,474		1,135			1,135		6,609	6,609			
6602678754	GILBERT	AZ		04/10/2023		4,640		834			834		5,474	5,474			
1150501680	HIGHLAND	IL		07/14/2023		1,495		271			271		1,766	1,766			
124911426	INCLINE VILLAGE	NV		07/14/2023		7,467		396			396		7,862	7,862			
6601819946	ESCONDIDO	CA		04/10/2023		3,271		532			532		3,803	3,803			
409012712	BEND	OR		07/14/2025		3,856		(25)			(25)		3,831	3,831			
6602711027	SAN BRUNO	CA		04/10/2023		5,241		884			884		6,125	6,125			
302751340	Gilbert	AZ		07/14/2023		3,540		737			737		4,277	4,277			
EB1400003481	CAVE CREEK	AZ		06/24/2016		3,285		1			1		3,285	3,285			
6601687400	WINCHESTER	MA		04/10/2023		21,132		816			816		21,949	21,949			
6601685040	LAKE FOREST	IL		04/10/2023		9,875		206			206		10,081	10,081			
8200760998	JACKSONVILLE	FL		07/14/2023		570		125			125		695	695			
303106703	Powder Springs	GA		07/14/2023		8,171		931			931		9,102	9,102			
6602691963	GRAHAM	WA		07/14/2023		4,875		414			414		5,289	5,289			
PEB1541042714	NASHVILLE	TN		01/11/2018		19,147		(89)			(89)		19,058	19,058			
6601730010	RENO	NV		04/10/2023		3,285		632			632		3,917	3,917			
6601720219	WEIRTON	WV		07/14/2023		991		176			176		1,166	1,166			
6602693555	CENTENNIAL	CO		07/14/2023		13,496		1,368			1,368		14,864	14,864			
6601720722	FAIRFIELD	CT		07/14/2023		10,887		1,301			1,301		12,188	12,188			
6602687078	FOUNTAIN HILLS	AZ		04/10/2023		9,011		1,468			1,468		10,479	10,479			
PEB1596055307	DENVER	CO		11/17/2017		4,024		(71)			(71)		3,953	3,953			
EB1222540366	ALBANY	CA		10/12/2016		3,738		(40)			(40)		3,698	3,698			
302859782	ATLANTA	GA		07/14/2023		11,743		1,240			1,240		12,983	12,983			
302847596	SIMI VALLEY	CA		07/14/2023		5,174		634			634		5,807	5,807			
1504166735	Manchester	MA		07/14/2023		9,706		862			862		10,569	10,569			
6600040601	PHOENIX	AZ		04/10/2023		3,596		648			648		4,244	4,244			
6602684687	STRATHMERE	NJ		07/14/2023		15,985		1,717			1,717		17,703	17,703			
6601680066	BROOKLYN	NY		04/10/2023		2,044		85			85		2,129	2,129			
6601470989	ATLANTIC BEACH	FL		04/10/2023		652		372			372		1,023	1,023			
6601204388	JACKSONVILLE	FL		04/10/2023		632		210			210		842	842			
8198904529	HOMESTEAD	FL		07/14/2023		1,813		407			407		2,220	2,220			
6602711159	SAN JOSE	CA		04/10/2023		4,032		638			638		4,670	4,670			
6602690320	SCOTTSDALE	AZ		04/10/2023		3,359		566			566		3,925	3,925			
409018608	CHEVY CHASE	MD		11/18/2025		4,088		(51)			(51)		4,037	4,037			
6602688340	DENVER	CO		07/14/2023		4,605		906			906		5,512	5,512			
PH7131648391	NEEDHAM	MA		09/26/2014		3,420		(20)			(20)		3,400	3,400			
6601747501	SAN MATEO	CA		04/10/2023		6,123		1,067			1,067		7,190	7,190			
6600795295	WAXHAW	NC		07/14/2023		3,559		684			684		4,243	4,243			
6601481648	BAINBRIDGE ISLAND	WA		07/14/2023		11,086		347			347		11,433	11,433			
EB1541039674	SPICEWOOD	TX		12/18/2015		3,585		(23)			(23)		3,562	3,562			
302705546	Monument	CO		07/14/2023		2,782		609			609		3,392	3,392			
6601709642	CAMBRIA	CA		04/10/2023		5,346		841			841		6,187	6,187			
6601749069	TAMPA	FL		04/10/2023		4,588		770			770		5,357	5,357			
6600922774	SANTA BARBARA	CA		04/10/2023		12,369		591			591		12,960	12,960			
EB1353005122	DENVILLE	NJ		12/18/2015		4,395		(27)			(27)		4,368	4,368			
6601748145	BOERNE	TX		07/14/2023		4,865		932			932		5,797	5,797			
6602711936	BIG BEAR LAKE	CA		04/10/2023		4,516		667			667		5,183	5,183			
303037452	Tampa	FL		07/14/2023		12,146		1,407			1,407		13,553	13,553			
6601808683	BROOKLYN	NY		04/10/2023		7,230		1,213			1,213		8,443	8,443			
6600050238	BRIDGEWATER	NJ		07/14/2023		3,719		594			594		4,313	4,313			
6602677780	CLEARWATER	FL		04/10/2023		4,315		803			803		5,118	5,118			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602688373	TEMECULA	CA		04/10/2023		3,870		569			569		4,440	4,440			
6601225201	JACKSONVILLE	FL		04/10/2023		544		273			273		817	817			
0925700	Charlotte	NC		12/15/2020		285,585							285,585	285,585			
6600675034	JACKSONVILLE	FL		04/10/2023		902		42			42		944	944			
6602689942	EVERETT	WA		07/14/2023		4,314		848			848		5,162	5,162			
6601743385	SILVER SPRING	MD		07/14/2023		4,493		907			907		5,400	5,400			
EB1540094402	BRADENTON	FL		08/17/2016		11,401		(78)			(78)		11,323	11,323			
6601733998	BRENTWOOD	TN		04/10/2023		5,254		915			915		6,170	6,170			
2522161818	WEST PALM BEACH	FL		07/14/2023		331		169			169		500	500			
6602693845	BOCA RATON	FL		04/10/2023		2,297		203			203		2,501	2,501			
6600677287	JACKSONVILLE	FL		04/10/2023		531		268			268		800	800			
6601686535	LEXINGTON	MA		04/10/2023		5,747							5,747	5,747			
8202449248	JACKSONVILLE	FL		07/14/2023		943		132			132		1,075	1,075			
6602678259	SAN FRANCISCO	CA		04/10/2023		5,721		1,065			1,065		6,786	6,786			
8194417198	CAPE CORAL	FL		07/14/2023		1,474		366			366		1,840	1,840			
6601753053	EVANSTON	IL		04/10/2023		3,333		581			581		3,914	3,914			
6601484857	JUPITER	FL		04/10/2023		19,345		1,006			1,006		20,352	20,352			
6602675214	SAN JOSE	CA		04/10/2023		3,926		596			596		4,522	4,522			
8194534500	NAPLES	FL		07/14/2023		1,055		256			256		1,310	1,310			
PEB1540095567	MAHWAH	NJ		11/17/2017		2,689		(32)			(32)		2,658	2,658			
6602702547	ISSAQUAH	WA		07/14/2023		4,907		1,078			1,078		5,985	5,985			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		6,605		35			35		6,641	6,641			
6601708719	DUNWOODY	GA		07/14/2023		4,397		993			993		5,390	5,390			
8201449181	HALLANDALE	FL		07/14/2023		322		56			56		378	378			
6600682584	JACKSONVILLE	FL		04/10/2023		609		347			347		956	956			
303057441	MENLO PARK	CA		07/14/2023		5,414		612			612		6,026	6,026			
303143922	ORANGE	CA		07/14/2023		12,476		1,453			1,453		13,929	13,929			
6601692731	CROWNSVILLE	MD		07/14/2023		2,764		498			498		3,262	3,262			
6602705060	BEND	OR		07/14/2023		6,441		1,298			1,298		7,739	7,739			
6602677137	SAN MATEO	CA		04/10/2023		4,687		871			871		5,558	5,558			
6601811992	KIRKLAND	WA		07/14/2023		7,599		1,662			1,662		9,261	9,261			
6602686435	GOSHEN	CT		07/14/2023		13,954		1,674			1,674		15,628	15,628			
6602688258	SANTA BARBARA	CA		04/10/2023		9,131		1,536			1,536		10,666	10,666			
6601727248	TOOL	TX		07/14/2023		3,411		667			667		4,078	4,078			
6600058835	UPLAND	CA		04/10/2023		5,312		957			957		6,269	6,269			
6602696616	ALAMEDA	CA		04/10/2023		4,915		887			887		5,802	5,802			
6601806398	LAS VEGAS	NV		04/10/2023		7,563		1,266			1,266		8,828	8,828			
6602674068	AUSTIN	TX		07/14/2023		3,620		837			837		4,457	4,457			
6601686832	FAIRFAX	VA		04/10/2023		40,243		1,033			1,033		41,276	41,276			
6601475764	SAINT LOUIS	MO		04/10/2023		549		69			69		618	618			
6601696096	MINNEAPOLIS	MN		04/10/2023		11,065		754			754		11,819	11,819			
6601811497	PHOENIX	AZ		04/10/2023		6,623		1,073			1,073		7,696	7,696			
6601699348	PALM BEACH GARDENS	FL		04/10/2023		3,815		576			576		4,391	4,391			
6601686634	MANHASSET	NY		04/10/2023		4,564		528			528		5,092	5,092			
302950330	CHICAGO	IL		07/14/2023		2,758		329			329		3,087	3,087			
6601722421	SCOTTSDALE	AZ		04/10/2023		3,507		652			652		4,159	4,159			
302847668	STAMFORD	CT		07/14/2023		5,128		969			969		6,098	6,098			
6602677384	HOUSTON	TX		07/14/2023		4,314		1,024			1,024		5,337	5,337			
302950071	Hemet	CA		07/14/2023		4,385		485			485		4,870	4,870			
8195962111	ST PETERSBURG	FL		07/14/2023		1,128		245			245		1,374	1,374			
6602681907	SAN RAMON	CA		04/10/2023		5,783		1,043			1,043		6,826	6,826			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600852153	HILTON HEAD	SC		07/14/2023		4,293		778			778		5,071	5,071			
6600681594	JACKSONVILLE	FL		04/10/2023		887		501			501		1,387	1,387			
303057802	CHANDLER	AZ		07/14/2023		3,175		352			352		3,527	3,527			
6600794652	VIRGINIA BEACH	VA		04/10/2023		9,015		654			654		9,669	9,669			
8204218155	BOCA RATON	FL		07/14/2023		842		111			111		954	954			
303058033	Corona	NY		07/14/2023		3,695		430			430		4,124	4,124			
302847235	BELLEVUE	WA		07/14/2023		3,691		417			417		4,107	4,107			
8194910974	MIAMI	FL		07/14/2023		1,678		407			407		2,085	2,085			
6602680313	HOUSTON	TX		07/14/2023		7,210		1,497			1,497		8,707	8,707			
105840581	MILES CITY	MT		04/17/2026				7			7		359	359			
8202730833	LEHIGH ACRES	FL		07/14/2023		1,070		173			173		1,243	1,243			
6600481011	TREDYFFRIN	PA		07/14/2023		2,930		547			547		3,477	3,477			
6601683771	EVANSTON	IL		04/10/2023		15,226		250			250		15,476	15,476			
409009052	SEATTLE	WA		05/19/2025		3,192		(47)			(47)		3,145	3,145			
401038092	HAILEY	ID		11/13/2025		1,285		(26)			(26)		1,259	1,259			
EB1222546556	GLENDALE	CA		10/12/2016		6,537		(14)			(14)		6,523	6,523			
302851517	GRANITE BAY	CA		07/14/2023		13,399		1,545			1,545		14,943	14,943			
6601809855	HALF MOON BAY	CA		04/10/2023		5,851		921			921		6,772	6,772			
6601716019	HILTON HEAD ISLAND	SC		07/14/2023		4,534		999			999		5,534	5,534			
6600680992	JACKSONVILLE	FL		04/10/2023		586		314			314		901	901			
6602694249	BOULDER	CO		07/14/2023		10,198		1,062			1,062		11,260	11,260			
6600677261	JACKSONVILLE	FL		04/10/2023		435		235			235		670	670			
EB1222546150	CARLSBAD	CA		08/17/2016		4,344		(18)			(18)		4,325	4,325			
6602694694	SAN DIEGO	CA		04/10/2023		5,279		888			888		6,167	6,167			
6602687185	NEW CANAAN	CT		07/14/2023		10,320		2,153			2,153		12,473	12,473			
105836674	WORCESTER	MA		03/26/2026				(17)			(17)		943	943			
6601097220	BOCA RATON	FL		04/10/2023		11,103		436			436		11,539	11,539			
6602696012	WILMETTE	IL		04/10/2023		6,215		1,114			1,114		7,329	7,329			
6602673763	SUNNYVALE	CA		04/10/2023		5,378		1,067			1,067		6,445	6,445			
6601679027	RIDGEFIELD	CT		07/14/2023		8,234		1,157			1,157		9,390	9,390			
6600845116	SARASOTA	FL		04/10/2023		5,510		752			752		6,262	6,262			
FR125695028	KENSINGTON	CA		09/23/2016		4,652		14			14		4,666	4,666			
409009411	LAKE WORTH	FL		05/19/2025		5,566		(81)			(81)		5,485	5,485			
302848048	APTOS	CA		07/14/2023		6,507		766			766		7,273	7,273			
8027688516	WELLINGTON	FL		07/14/2023		1,211		226			226		1,437	1,437			
6602706738	BELLEVUE	WA		07/14/2023		19,809		2,112			2,112		21,921	21,921			
8194950944	MIAMI	FL		07/14/2023		1,775		420			420		2,195	2,195			
6602686617	SAN FRANCISCO	CA		04/10/2023		7,435		1,430			1,430		8,865	8,865			
6601224246	JACKSONVILLE	FL		04/10/2023		407		199			199		606	606			
6601470781	ATLANTIC BEACH	FL		04/10/2023		518		292			292		809	809			
6602673672	SAN JOSE	CA		04/10/2023		5,099		980			980		6,078	6,078			
6602686559	DEL MAR	CA		04/10/2023		4,526		926			926		5,452	5,452			
105850768	BRANCHBURG	NJ		04/17/2026				(4)			(4)		507	507			
409013730	HIGHLAND	UT		07/14/2025		1,968		2			2		1,971	1,971			
6601709345	SAN MATEO	CA		04/10/2023		4,332		753			753		5,086	5,086			
6601825604	ALBANY	CA		04/10/2023		14,323		2,595			2,595		16,918	16,918			
6602680008	SAN JOSE	CA		04/10/2023		3,797		619			619		4,416	4,416			
1311154545	Needham	MA		07/14/2023		30,959		2,253			2,253		33,213	33,213			
0803300	Sarasota	FL		10/24/2016		1,510,709							1,510,709	1,510,709			
6601812081	WAYNE	PA		07/14/2023		6,981		1,453			1,453		8,434	8,434			
6602675016	ROCKLIN	CA		04/10/2023		3,276		499			499		3,776	3,776			

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6602696418	MONROVIA	CA		04/10/2023		5,424		913			913		6,337	6,337			
6601751040	THE WOODLANDS	TX		07/14/2023		3,216		646			646		3,862	3,862			
8201882631	FORT LAUDERDALE	FL		07/14/2023		2,145		460			460		2,605	2,605			
6600676511	JACKSONVILLE	FL		04/10/2023		521		276			276		796	796			
8194976163	BOCA RATON	FL		07/14/2023		1,764		427			427		2,191	2,191			
6602695212	PLANO	TX		07/14/2023		3,825		817			817		4,642	4,642			
6600036781	MARIETTA	GA		07/14/2023		13,376		2,529			2,529		15,905	15,905			
6601805341	DANIEL ISLAND	SC		07/14/2023		4,643		941			941		5,584	5,584			
6601481721	NEPONSIT	NY		04/10/2023		12,861		511			511		13,372	13,372			
6602677970	MERCER ISLAND	WA		07/14/2023		4,172		939			939		5,111	5,111			
1401025050	New City	NY		07/14/2023		8,396		550			550		8,946	8,946			
6600676834	JACKSONVILLE	FL		04/10/2023		728		286			286		1,015	1,015			
6602701051	DENVER	CO		07/14/2023		4,841		1,035			1,035		5,877	5,877			
6600060062	DAVIS	CA		04/10/2023		4,146		770			770		4,916	4,916			
6602675784	ARLINGTON	VA		04/10/2023		5,571		1,070			1,070		6,640	6,640			
409009386	MILFORD	MI		05/19/2025		4,111		18			18		4,129	4,129			
6602700616	PEORIA	AZ		04/10/2023		3,782		660			660		4,442	4,442			
6601720003	PARKLAND	FL		04/10/2023		3,267		606			606		3,872	3,872			
302784498	GREAT FALLS	VA		07/14/2023		15,725		1,844			1,844		17,570	17,570			
6602687524	GLENVIEW	IL		04/10/2023		4,675		870			870		5,545	5,545			
6601486803	PHOENIX	AZ		04/10/2023		22,756		448			448		23,204	23,204			
6601485011	SHORT HILLS	NJ		07/14/2023		15,472		972			972		16,444	16,444			
124981692	WEST LINN	OR		07/14/2023		5,921		291			291		6,212	6,212			
124745857	NEWTON	MA		07/14/2023		7,633		159			159		7,792	7,792			
302847953	VALLEJO	CA		07/14/2023		3,634		401			401		4,035	4,035			
6602685429	LAS VEGAS	NV		04/10/2023		11,217		864			864		12,081	12,081			
6600680976	JACKSONVILLE	FL		04/10/2023		505		284			284		789	789			
1302266947	San Anselmo	CA		07/14/2023		8,773		546			546		9,319	9,319			
302625095	VALLEY VILLAGE	CA		07/14/2023		5,884		1,323			1,323		7,208	7,208			
401046414	JERSEY CITY	NJ		11/13/2025		2,870		(16)			(16)		2,853	2,853			
6602692102	UPTON	MA		04/10/2023		3,571		253			253		3,824	3,824			
6602673599	CUPERTINO	CA		04/10/2023		9,532		1,822			1,822		11,354	11,354			
PEB1367015596	LA JOLLA	CA		06/13/2017		6,562		(61)			(61)		6,501	6,501			
6601728006	KIRKWOOD	CA		04/10/2023		3,428		240			240		3,668	3,668			
6601805093	RENTON	WA		07/14/2023		2,457		457			457		2,914	2,914			
6602678549	SAN MATEO	CA		04/10/2023		4,940		861			861		5,801	5,801			
303138614	GRAND JUNCTION	CO		07/14/2023		11,996		1,454			1,454		13,450	13,450			
6602683796	SAN DIEGO	CA		04/10/2023		3,770		635			635		4,405	4,405			
124766911	SCITUATE	MA		07/14/2023		8,466		215			215		8,681	8,681			
6602673847	SAN DIEGO	CA		04/10/2023		3,673		706			706		4,378	4,378			
6601476994	CHICAGO	IL		04/10/2023		10,791		730			730		11,521	11,521			
6601696294	GEYSERVILLE	CA		04/10/2023		11,808		829			829		12,637	12,637			
PH7132365243	WESTFIELD	NJ		08/21/2015		6,961		(21)			(21)		6,940	6,940			
6601482737	BRYN MAWR	PA		07/14/2023		14,562		708			708		15,270	15,270			
EB1540093370	SPANISH FORT	AL		08/07/2015		2,976							2,975	2,975			
401043566	DURANGO	CO		11/13/2025		1,378		(16)			(16)		1,362	1,362			
6600011636	JACKSONVILLE	FL		04/10/2023		441		85			85		526	526			
505318766	WELLINGTON	FL		07/14/2023		985		185			185		1,170	1,170			
6602694652	DENVER	CO		07/14/2023		3,349		642			642		3,991	3,991			
6601673293	PALM BEACH GARDENS	FL		04/10/2023		8,161		525			525		8,686	8,686			
8191976643	OAKLAND PARK	FL		07/14/2023		1,112		262			262		1,374	1,374			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3386826567	Tamarac	FL		07/14/2023		666		96			96		762	762			
6600628538	LAKEVILLE	CT		07/14/2023		6,877		1,108			1,108		7,986	7,986			
8016798677	LAKE WORTH	FL		07/14/2023		1,325		195			195		1,519	1,519			
8199327446	NAPLES	FL		07/14/2023		2,215		551			551		2,766	2,766			
EB1541040509	FAIRVIEW	TN		08/19/2016		3,392		(11)			(11)		3,381	3,381			
6602691716	BRIGHTON	MI		04/10/2023		10,703		949			949		11,652	11,652			
8194889936	SAINT PETERSBURG	FL		07/14/2023		4,579		475			475		5,055	5,055			
6602675495	WOODSTOCK	NY		04/10/2023		4,943		915			915		5,857	5,857			
6601204016	JACKSONVILLE	FL		04/10/2023		437		291			291		728	728			
8000499292	LAKEWOOD	NJ		07/14/2023		436		71			71		507	507			
6601245845	EDGAR	LA		07/14/2023		1,888		267			267		2,154	2,154			
302949146	NOVATO	CA		07/14/2023		5,423		624			624		6,047	6,047			
6600793019	PORT WASHINGTON	NY		04/10/2023		4,674		732			732		5,406	5,406			
302847569	NORTH HILLS	CA		07/14/2023		4,250		508			508		4,758	4,758			
302848064	Campbell	CA		07/14/2023		5,158		608			608		5,766	5,766			
6602679745	BURLINGAME	CA		04/10/2023		5,274		859			859		6,133	6,133			
6600842329	SACRAMENTO	CA		04/10/2023		3,251		417			417		3,668	3,668			
6602689082	DENVER	CO		07/14/2023		3,849		991			991		4,841	4,841			
6600026188	JACKSONVILLE	FL		04/10/2023		348		5			5		353	353			
8204273471	LEHIGH ACRES	FL		07/14/2023		699		136			136		835	835			
6600676354	JACKSONVILLE	FL		04/10/2023		426		221			221		646	646			
6600847187	PARK CITY	UT		07/14/2023		3,759		659			659		4,418	4,418			
6602704469	BROOKLYN	NY		04/10/2023		3,963		647			647		4,610	4,610			
8200720414	ROYAL PLM BCH	FL		07/14/2023		1,458		312			312		1,770	1,770			
8018192424	ST PETERSBURG	FL		07/14/2023		501		73			73		574	574			
1150498600	MARYVILLE	IL		07/14/2023		830		149			149		979	979			
303057591	BUFFALO GROVE	IL		07/14/2023		3,128		355			355		3,483	3,483			
124760377	WEST ORANGE	NJ		07/14/2023		2,432		68			68		2,500	2,500			
302602876	SARASOTA	FL		07/14/2023		2,933		627			627		3,560	3,560			
8194392631	MIAMI	FL		07/14/2023		2,234		541			541		2,775	2,775			
6602701838	AUSTIN	TX		07/14/2023		4,637		991			991		5,628	5,628			
EB1259001548	EAGLE	CO		12/18/2015		2,887		(5)			(5)		2,882	2,882			
6601225060	JACKSONVILLE	FL		04/10/2023		419		209			209		628	628			
409016756	POINT PLEASANT BORO	NJ		11/18/2025		1,733		(49)			(49)		1,685	1,685			
6601734988	MANHATTAN BEACH	CA		04/10/2023		4,162		677			677		4,839	4,839			
6601683565	RIDGEFIELD	CT		07/14/2023		14,241		472			472		14,713	14,713			
6602686542	WESTPORT	CT		07/14/2023		4,104		881			881		4,985	4,985			
6602688597	SANTA CRUZ	CA		04/10/2023		4,483		707			707		5,190	5,190			
303058152	Kissimmee	FL		07/14/2023		3,738		413			413		4,152	4,152			
6601712091	FRANKLIN	TN		04/10/2023		3,625		608			608		4,233	4,233			
6602686781	WESTON	FL		04/10/2023		9,199		1,879			1,879		11,079	11,079			
409009378	ENGLEWOOD	CO		05/19/2025		2,462		(22)			(22)		2,440	2,440			
6600681339	JACKSONVILLE	FL		04/10/2023		1,183		601			601		1,784	1,784			
303058037	GLENDALE	AZ		07/14/2023		3,681		404			404		4,085	4,085			
124865127	LOS ANGELES	CA		07/14/2023		15,462		689			689		16,151	16,151			
6601716530	SOUTHLAKE	TX		07/14/2023		5,680		1,178			1,178		6,858	6,858			
1869203567	MARINE	IL		07/14/2023		894		158			158		1,052	1,052			
4766296968	EVERGREEN	CO		07/14/2023		5,377		584			584		5,961	5,961			
6601203414	JACKSONVILLE	FL		04/10/2023		434		2			2		436	436			
PH7133303037	NAPERVILLE	IL		08/21/2015		3,295		12			12		3,307	3,307			
409017669	WILMETTE	IL		09/22/2025		2,636		(25)			(25)		2,611	2,611			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600851239	PARAMUS	NJ		07/14/2023		4,386		815			815		5,201	5,201			
6600851460	MINNETRISTA	MN		04/10/2023		7,063		1,139			1,139		8,202	8,202			
6602691625	E GREENWICH	RI		07/14/2023		10,955		1,172			1,172		12,127	12,127			
6602671189	SAN DIEGO	CA		04/10/2023		12,382		750			750		13,132	13,132			
6600921081	SAN FRANCISCO	CA		04/10/2023		4,561		514			514		5,075	5,075			
409012292	GOLDEN	CO		07/14/2025		2,897		(19)			(19)		2,878	2,878			
6600845413	DALLAS	TX		07/14/2023		3,193		607			607		3,800	3,800			
6600682360	JACKSONVILLE	FL		04/10/2023		586		335			335		921	921			
409017744	MAHTOMEDI	MN		11/18/2025		2,539		(31)			(31)		2,508	2,508			
2107830564	Santa Barbara	CA		07/14/2023		10,003		1,189			1,189		11,193	11,193			
6602681279	MIAMI BEACH	FL		04/10/2023		4,839		814			814		5,653	5,653			
6601811596	JAMISON	PA		07/14/2023		2,749		472			472		3,221	3,221			
6600545302	BOULDER	CO		07/14/2023		3,595		631			631		4,226	4,226			
6602688563	SPRING	TX		07/14/2023		5,612		1,074			1,074		6,686	6,686			
409012435	FORT WORTH	TX		07/14/2025		942		(10)			(10)		932	932			
6602696145	GOLETA	CA		04/10/2023		5,411		976			976		6,387	6,387			
6601698274	NEW YORK	NY		04/10/2023		5,256		730			730		5,986	5,986			
6601699272	ELLICOTT CITY	MD		07/14/2023		2,941		546			546		3,487	3,487			
6602712918	CHATHAM	MA		04/10/2023		14,577		1,141			1,141		15,719	15,719			
409016346	LOS ANGELES	CA		09/22/2025		3,247		(31)			(31)		3,216	3,216			
3360307580	Tamarac	FL		07/14/2023		387		70			70		456	456			
6602711670	CHICAGO	IL		04/10/2023		3,176		453			453		3,630	3,630			
302755548	SUGAR LAND	TX		07/14/2023		15,590		1,754			1,754		17,344	17,344			
8198869092	HIALEAH	FL		07/14/2023		1,547		348			348		1,895	1,895			
6602689785	WOODLAND HILLS	CA		04/10/2023		5,438		802			802		6,240	6,240			
6602689165	BEND	OR		07/14/2023		9,827		1,015			1,015		10,842	10,842			
6602682079	WADDELL	AZ		04/10/2023		3,653		595			595		4,248	4,248			
6601753723	CHARLOTTESVILLE	VA		04/10/2023		3,501		571			571		4,072	4,072			
6602683127	LUCAS	TX		07/14/2023		5,698		1,146			1,146		6,844	6,844			
6602686682	LAFAYETTE	CA		04/10/2023		5,358		995			995		6,352	6,352			
6601685701	BROOKLINE	MA		04/10/2023		21,932		861			861		22,793	22,793			
6602680255	PLEASANTON	CA		04/10/2023		7,103		1,366			1,366		8,470	8,470			
6601709444	GIG HARBOR	WA		07/14/2023		12,918		1,317			1,317		14,234	14,234			
6600852476	PARADISE VALLEY	AZ		04/10/2023		5,557		842			842		6,399	6,399			
6600851486	MESA	AZ		04/10/2023		2,720		442			442		3,161	3,161			
302673672	SAINT LOUIS	MO		07/14/2023		6,541		1,273			1,273		7,814	7,814			
6602699628	PHOENIX	AZ		04/10/2023		3,696		669			669		4,365	4,365			
6600031311	SOUTHLAKE	TX		07/14/2023		2,920		474			474		3,394	3,394			
6601820688	CORONADO	CA		04/10/2023		6,371		1,035			1,035		7,406	7,406			
6602698760	NEW ORLEANS	LA		07/14/2023		10,360		2,231			2,231		12,591	12,591			
6601722876	LONE TREE	CO		07/14/2023		3,844		797			797		4,641	4,641			
6601479543	GLENVIEW	IL		04/10/2023		7,135		488			488		7,623	7,623			
EB1540093224	FALLS CHURCH	VA		08/07/2015		4,466							4,466	4,466			
6601753145	NEW YORK	NY		04/10/2023		4,884		851			851		5,736	5,736			
8201018214	MIAMI GARDENS	FL		07/14/2023		1,052		214			214		1,266	1,266			
6600676826	JACKSONVILLE	FL		04/10/2023		619		301			301		920	920			
6600675281	JACKSONVILLE	FL		04/10/2023		416		211			211		627	627			
EB1369003121	SARASOTA	FL		08/19/2016		3,252		19			19		3,270	3,270			
6600675968	JACKSONVILLE	FL		04/10/2023		572		292			292		864	864			
6602711043	REDDING	CA		04/10/2023		3,590		472			472		4,062	4,062			
8200867459	HIALEAH	FL		07/14/2023		1,057		251			251		1,308	1,308			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1351002957	BROOKLYN	NY		10/09/2015		3,965		(11)			(11)		3,954	3,954			
409012127	SHREWSBURY	MA		07/14/2025		3,567		(51)			(51)		3,517	3,517			
401042526	PORTLAND	OR		11/13/2025		910		(11)			(11)		899	899			
6601679241	BOULDER	CO		07/14/2023		27,494		921			921		28,416	28,416			
6601487702	BROOKLYN	NY		04/10/2023		12,024		683			683		12,707	12,707			
6601714030	ARLINGTON	VA		04/10/2023		2,669		434			434		3,103	3,103			
6602673177	SAN CARLOS	CA		04/10/2023		14,830		1,265			1,265		16,095	16,095			
8201326969	FORT LAUDERDALE	FL		07/14/2023		206		37			37		243	243			
6601825836	ORLANDO	FL		04/10/2023		3,699		621			621		4,320	4,320			
6602689934	MAIDENS	VA		04/10/2023		3,147		513			513		3,660	3,660			
6602678051	LOS ANGELES	CA		04/10/2023		4,741		825			825		5,566	5,566			
6602687425	ARLINGTON	VA		04/10/2023		4,716		849			849		5,565	5,565			
6601733980	SAN JOSE	CA		04/10/2023		3,832		690			690		4,522	4,522			
PEB1541041266	SPICEWOOD	TX		06/13/2017		3,262		(91)			(91)		3,170	3,170			
303058079	SAN DIEGO	CA		07/14/2023		4,252		490			490		4,742	4,742			
8202204340	POMPANO BEACH	FL		07/14/2023		404		49			49		453	453			
302949803	SACRAMENTO	CA		07/14/2023		4,470		507			507		4,977	4,977			
8195542853	HOLLYWOOD	FL		07/14/2023		1,212		294			294		1,506	1,506			
6600922063	CAVE CREEK	AZ		04/10/2023		2,984		389			389		3,373	3,373			
302886892	Las Vegas	NV		07/14/2023		9,088		1,032			1,032		10,120	10,120			
6602675248	BELLEVUE	WA		07/14/2023		6,588		1,329			1,329		7,917	7,917			
6600468901	GARDEN RIDGE	TX		07/14/2023		11,524		838			838		12,362	12,362			
PEB1541042102	TAHLEQUAH	OK		11/17/2017		4,162		(164)			(164)		3,998	3,998			
PEB1784004165	SAN ANSELMO	CA		11/18/2016		4,350		(36)			(36)		4,314	4,314			
401063932	COLUMBIA	TN		04/17/2026				3			3		278	278			
6602696335	AUSTIN	TX		07/14/2023		4,265		885			885		5,150	5,150			
6602696293	RANCHO CUCAMONGA	CA		04/10/2023		3,850		648			648		4,498	4,498			
6601698902	LOS ANGELES	CA		04/10/2023		4,171		676			676		4,848	4,848			
8030774695	HIALEAH	FL		07/14/2023		737		153			153		889	889			
1611035869	Moorestown	NJ		07/14/2023		7,186		663			663		7,849	7,849			
6601807305	ARLINGTON	VA		04/10/2023		7,639		1,373			1,373		9,012	9,012			
6602701341	SAN JOSE	CA		04/10/2023		4,173		753			753		4,926	4,926			
6601682146	NEW YORK	NY		04/10/2023		27,869		319			319		28,188	28,188			
6601384081	ATLANTIC BEACH	FL		04/10/2023		494		247			247		741	741			
6602682293	PORTLAND	OR		07/14/2023		2,876		597			597		3,473	3,473			
6601733469	ATLANTA	GA		07/14/2023		10,309		1,133			1,133		11,442	11,442			
6601752725	SAN CARLOS	CA		04/10/2023		6,251		1,090			1,090		7,341	7,341			
6602685742	SAN DIEGO	CA		04/10/2023		5,500		959			959		6,458	6,458			
6602697713	SAN FRANCISCO	CA		04/10/2023		19,706		1,762			1,762		21,468	21,468			
427386	ATLANTA	GA		07/14/2023		1,493		126			126		1,618	1,618			
6601819805	GRANITE BAY	CA		04/10/2023		10,923		831			831		11,754	11,754			
6602694355	MOUNTAIN BRK	AL		07/14/2023		3,688		725			725		4,413	4,413			
302899228	PLANO	TX		07/14/2023		12,213		1,372			1,372		13,585	13,585			
6602705649	SOUTH JORDAN	UT		07/14/2023		3,749		701			701		4,450	4,450			
409009385	BROOMFIELD	CO		05/19/2025		4,873		12			12		4,885	4,885			
302984237	LOS ANGELES	CA		07/14/2023		7,034		1,462			1,462		8,496	8,496			
6600925058	FORT LAUDERDALE	FL		04/10/2023		3,463		407			407		3,870	3,870			
409012549	NORTHAMPTON	MA		07/14/2025		3,112		(33)			(33)		3,079	3,079			
6601677781	NEW HYDE PARK	NY		04/10/2023		6,472		431			431		6,904	6,904			
FR225706346	WATER MILL	NY		10/21/2016		13,175		43			43		13,218	13,218			
6601699702	GALLATIN	TN		04/10/2023		3,199		491			491		3,689	3,689			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601483305	WILMETTE	IL		04/10/2023		12,085		490			490		12,575	12,575			
6602679984	BOISE	ID		04/10/2023		3,688		601			601		4,289	4,289			
6600680968	JACKSONVILLE	FL		04/10/2023		866		419			419		1,285	1,285			
2522161737	WEST PALM BEACH	FL		07/14/2023		545		289			289		834	834			
6602681469	REDMOND	WA		07/14/2023		5,688		1,214			1,214		6,902	6,902			
6601727370	CAMARILLO	CA		04/10/2023		5,131		954			954		6,085	6,085			
302949010	HOUSTON	TX		07/14/2023		2,892		362			362		3,254	3,254			
6600935156	AUSTIN	TX		07/14/2023		2,970		567			567		3,536	3,536			
6602692516	WILDWOOD CREST	NJ		07/14/2023		5,229		566			566		5,795	5,795			
409025644	BELLEVUE	WA		12/19/2025		20,428		(477)			(477)		19,951	19,951			
6600847278	PROSPECT	KY		04/10/2023		3,080		420			420		3,500	3,500			
6600991191	DALLAS	TX		07/14/2023		3,058		595			595		3,653	3,653			
6602685890	WESTWOOD	MA		04/10/2023		4,409		820			820		5,228	5,228			
6602677541	NORMANDY PARK	WA		07/14/2023		5,057		1,109			1,109		6,166	6,166			
6602680834	SNOQUALMIE	WA		07/14/2023		5,200		1,024			1,024		6,224	6,224			
6601744821	NEW MARKET	MD		07/14/2023		3,158		674			674		3,832	3,832			
6601748475	WOODINVILLE	WA		07/14/2023		4,989		1,036			1,036		6,025	6,025			
6602701010	SAN JOSE	CA		04/10/2023		7,792		1,453			1,453		9,245	9,245			
504874830	PEMBROKE PINES	FL		07/14/2023		1,311		177			177		1,488	1,488			
8000509260	BALTIMORE	MD		07/14/2023		576		41			41		617	617			
6600682212	JACKSONVILLE	FL		04/10/2023		533		304			304		838	838			
6602684174	SANTA BARBARA	CA		04/10/2023		4,869		794			794		5,663	5,663			
EB1540093178	MARS	PA		09/25/2015		4,564		(17)			(17)		4,547	4,547			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		4,855		(28)			(28)		4,827	4,827			
6602679471	GREENVILLE	SC		07/14/2023		3,330		658			658		3,988	3,988			
6601678938	HICKSVILLE	NY		04/10/2023		4,372		289			289		4,660	4,660			
6600851056	RIVIERA BEACH	FL		04/10/2023		6,954		1,021			1,021		7,975	7,975			
6602701788	PALM SPRINGS	CA		04/10/2023		7,873		1,467			1,467		9,340	9,340			
6601745216	ROCKVILLE CENTRE	NY		04/10/2023		4,817		894			894		5,711	5,711			
6601715003	BROOKLYN	NY		04/10/2023		4,977		823			823		5,800	5,800			
6602698232	ONTARIO	CA		04/10/2023		4,202		758			758		4,959	4,959			
7002809343	HOMESTEAD	FL		07/14/2023		755		108			108		862	862			
6602682699	COVINGTON	KY		04/10/2023		10,275		1,502			1,502		11,778	11,778			
303058070	LAWRENCEVILLE	GA		07/14/2023		3,393		385			385		3,778	3,778			
6602690221	SEATTLE	WA		07/14/2023		6,072		1,333			1,333		7,405	7,405			
6600560764	NEW YORK	NY		04/10/2023		5,064		687			687		5,751	5,751			
6602699388	LOS ANGELES	CA		04/10/2023		14,139		2,545			2,545		16,684	16,684			
6602699701	IRVINE	CA		04/10/2023		6,968		1,137			1,137		8,106	8,106			
6601693598	SAN FRANCISCO	CA		04/10/2023		4,572		717			717		5,289	5,289			
6601805994	SAN FRANCISCO	CA		04/10/2023		4,632		752			752		5,384	5,384			
PEB1352005445	CUTCHOGUE	NY		11/17/2017		2,915		23			23		2,938	2,938			
6601478941	CHESTERFIELD	MO		04/10/2023		28,748		1,879			1,879		30,627	30,627			
8000166824	SAINT LOUIS	MO		07/14/2023		682		109			109		792	792			
6600793043	SHORELINE	WA		07/14/2023		5,090		891			891		5,981	5,981			
6600934662	CARDIFF BY THE SEA	CA		04/10/2023		4,508		685			685		5,193	5,193			
4766297230	PALO ALTO	CA		07/14/2023		5,278		336			336		5,613	5,613			
6601729483	NORTH BELLMORE	NY		04/10/2023		3,788		704			704		4,492	4,492			
6601473447	SANTA ROSA BEACH	FL		04/10/2023		24,329		1,380			1,380		25,709	25,709			
401071440	JOHNSTOWN	CO		04/17/2026				11			11		480	480			
6601687939	WRIGHTSVILLE BEACH	NC		07/14/2023		13,516		1,233			1,233		14,749	14,749			
6602710425	SAN JOSE	CA		04/10/2023		3,554		507			507		4,061	4,061			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602705292	SEDONA	AZ		04/10/2023		4,492		593			593		5,085	5,085			
6600527086	DELRAY BEACH	FL		04/10/2023		4,759		537			537		5,296	5,296			
303402909	Ocean Isle Beach	NC		07/14/2023		18,852		1,938			1,938		20,790	20,790			
6600789181	NORTH HOLLYWOOD	CA		04/10/2023		5,135		693			693		5,828	5,828			
8201348985	DELRAY BEACH	FL		07/14/2023		1,016		202			202		1,218	1,218			
6602679752	ALPINE	UT		07/14/2023		11,156		2,014			2,014		13,170	13,170			
1201145952	HONDO	TX		07/14/2023		13,176		423			423		13,599	13,599			
EB1259001254	VAIL	CO		09/25/2015		9,013		(33)			(33)		8,980	8,980			
PEB1790003255	CAMPBELL	CA		11/18/2016		8,314		34			34		8,347	8,347			
505407799	HIALEAH	FL		07/14/2023		1,607		335			335		1,942	1,942			
6601811943	AUSTIN	TX		07/14/2023		3,901		853			853		4,754	4,754			
6601690313	BLOOMFIELD HILLS	MI		04/10/2023		5,844		599			599		6,443	6,443			
1174602729	BELLEVILLE	IL		07/14/2023		1,441		103			103		1,544	1,544			
6601698696	ELBURN	IL		04/10/2023		8,695		579			579		9,275	9,275			
6602671569	ATLANTA	GA		07/14/2023		8,009		663			663		8,672	8,672			
303109774	Irvine	CA		07/14/2023		14,208		1,654			1,654		15,862	15,862			
6601224998	JACKSONVILLE	FL		04/10/2023		558		234			234		791	791			
6601823401	ARVADA	CO		07/14/2023		3,170		606			606		3,776	3,776			
6600996331	NEW YORK	NY		04/10/2023		1,819		234			234		2,052	2,052			
303007369	THOUSAND OAKS	CA		07/14/2023		19,922		2,414			2,414		22,336	22,336			
6601224758	JACKSONVILLE	FL		04/10/2023		400		198			198		599	599			
1412185701	Studio City	CA		07/14/2023		7,541		676			676		8,217	8,217			
6602676162	EL MACERO	CA		04/10/2023		3,814		733			733		4,547	4,547			
105822946	EL CAJON	CA		03/26/2026				(10)			(10)		1,504	1,504			
303105060	San Francisco	CA		07/14/2023		21,784		2,432			2,432		24,216	24,216			
6601827709	LOS ALTOS	CA		04/10/2023		4,969		894			894		5,863	5,863			
6602694660	LEHI	UT		07/14/2023		3,223		688			688		3,912	3,912			
0716600	Frisco	TX		08/10/2015		257,864							257,864	257,864			
6600850397	DALLAS	TX		07/14/2023		3,340		552			552		3,892	3,892			
6600765702	HARRISBURG	PA		07/14/2023		2,441		372			372		2,813	2,813			
6602673870	PLEASANTON	CA		04/10/2023		5,208		1,000			1,000		6,209	6,209			
6602691039	ENCINO	CA		04/10/2023		13,547		1,232			1,232		14,779	14,779			
6602701499	BOISE	ID		04/10/2023		3,829		585			585		4,414	4,414			
6602701473	PIEDMONT	CA		04/10/2023		4,603		859			859		5,461	5,461			
6600164237	CORDELE	GA		07/14/2023		2,348		424			424		2,772	2,772			
6601818997	OAKLAND	CA		04/10/2023		5,900		1,063			1,063		6,963	6,963			
6601679589	NEW YORK	NY		04/10/2023		13,084		710			710		13,794	13,794			
6602711662	BROOKLINE	MA		04/10/2023		4,380		647			647		5,027	5,027			
409009369	APOLLO BEACH	FL		05/19/2025		2,667		(49)			(49)		2,618	2,618			
409017853	SILVER SPRING	MD		11/18/2025		2,757		(78)			(78)		2,680	2,680			
3359007629	Jacksonville	FL		07/14/2023		419		75			75		494	494			
EB1596053911	BOTHELL	WA		12/16/2016		4,899		106			106		5,005	5,005			
401042718	REDLANDS	CA		11/13/2025		2,095		19			19		2,114	2,114			
6602689850	BEND	OR		07/14/2023		4,722		1,034			1,034		5,756	5,756			
1506208662	Boca Raton	FL		07/14/2023		15,143		1,332			1,332		16,475	16,475			
6602704733	BROOKLYN	NY		04/10/2023		6,143		967			967		7,110	7,110			
409009354	PANAMA CITY BEACH	FL		05/19/2025		2,952		(71)			(71)		2,881	2,881			
6601820043	MOUNTAIN VIEW	CA		04/10/2023		15,646		1,339			1,339		16,985	16,985			
PH7132441713	RYE BROOK	NY		12/12/2014		5,386		(17)			(17)		5,369	5,369			
302746347	LAKE WORTH	FL		07/14/2023		8,076		1,558			1,558		9,633	9,633			
6601383158	ATLANTIC BEACH	FL		04/10/2023		540		264			264		804	804			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1541040861	THE WOODLANDS	TX		12/16/2016		4,558		(44)			(44)		4,514	4,514			
6602702315	DUBLIN	CA		04/10/2023		5,824		1,050			1,050		6,875	6,875			
108646878	MIAMI	FL		07/14/2023		1,683		286			286		1,969	1,969			
302949967	Woodbury	MN		07/14/2023		2,361		281			281		2,642	2,642			
6601711853	HENDERSONVILLE	TN		04/10/2023		3,690		620			620		4,311	4,311			
6602683937	CHICAGO	IL		04/10/2023		3,821		643			643		4,464	4,464			
504706606	TAMARAC	FL		07/14/2023		277		42			42		319	319			
1869792140	SAINT LOUIS	MO		07/14/2023		664		37			37		701	701			
6601698027	NEW YORK	NY		04/10/2023		5,210		753			753		5,963	5,963			
6602698281	LINCOLN	AL		07/14/2023		3,705		808			808		4,512	4,512			
6602673987	KELLER	TX		07/14/2023		9,072		965			965		10,037	10,037			
6601686121	WAYLAND	MA		04/10/2023		15,533		151			151		15,685	15,685			
8201790093	HALLANDALE BEACH	FL		07/14/2023		1,332		192			192		1,524	1,524			
6602702471	CHANHASSEN	MN		04/10/2023		4,937		861			861		5,799	5,799			
6602700376	GREENWOOD VILLAGE	CO		07/14/2023		8,191		1,747			1,747		9,939	9,939			
6602679315	GILBERT	AZ		04/10/2023		3,923		639			639		4,562	4,562			
PEB1784005838	SAN FRANCISCO	CA		11/17/2017		5,487		10			10		5,497	5,497			
8199546051	HOMESTEAD	FL		07/14/2023		5,867		1,353			1,353		7,220	7,220			
6602674308	LOS ANGELES	CA		04/10/2023		12,826		2,405			2,405		15,231	15,231			
6600735432	DELRAY BEACH	FL		04/10/2023		796		95			95		891	891			
6600850306	PARADISE VALLEY	AZ		04/10/2023		4,954		678			678		5,632	5,632			
EB1247003086	DAVIE	FL		12/18/2015		2,987		(31)			(31)		2,957	2,957			
6600929985	SAN ANSELMO	CA		04/10/2023		4,368		617			617		4,985	4,985			
409009072	COSTA MESA	CA		05/19/2025		1,063		(26)			(26)		1,037	1,037			
6601716118	BOULDER	CO		07/14/2023		4,113		902			902		5,015	5,015			
6601697201	BARRINGTON HILLS	IL		04/10/2023		5,398		904			904		6,302	6,302			
6600848672	SOUTH BOSTON	MA		04/10/2023		3,098		220			220		3,318	3,318			
6601728261	PENSACOLA BEACH	FL		04/10/2023		3,805		627			627		4,431	4,431			
0703600	New York	NY		03/12/2014		355,387							355,387	355,387			
6602700939	SAMMAMISH	WA		07/14/2023		9,654		1,895			1,895		11,549	11,549			
6601698472	MT PLEASANT	SC		07/14/2023		9,952		1,432			1,432		11,384	11,384			
6601699611	PALM SPRINGS	CA		04/10/2023		6,446		824			824		7,270	7,270			
6601473132	WENATCHEE	WA		07/14/2023		9,644		600			600		10,244	10,244			
6601468835	ATLANTIC BEACH	FL		04/10/2023		428		236			236		664	664			
8023559025	HALLANDALE BEACH	FL		07/14/2023		534		97			97		631	631			
6601699124	NEWPORT BEACH	CA		04/10/2023		7,330		1,090			1,090		8,420	8,420			
302950211	BOZEMAN	MT		07/14/2023		4,528		501			501		5,029	5,029			
6602682228	PRAIRIE VIEW	IL		04/10/2023		2,949		514			514		3,462	3,462			
505304533	HOLLYWOOD	FL		07/14/2023		1,135		222			222		1,358	1,358			
302616368	CHARLOTTESVILLE	VA		07/14/2023		2,739		543			543		3,282	3,282			
303058020	LOS ANGELES	CA		07/14/2023		2,953		342			342		3,295	3,295			
6600935529	DENVER	CO		07/14/2023		6,668		1,373			1,373		8,041	8,041			
1301215915	Arlington	VA		07/14/2023		9,911		587			587		10,498	10,498			
6600850033	CAPE CORAL	FL		04/10/2023		2,828		386			386		3,213	3,213			
6602679075	OAKLAND	MI		04/10/2023		4,183		753			753		4,936	4,936			
EB1786003297	LOS ALTOS	CA		10/07/2016		6,054		(51)			(51)		6,002	6,002			
302678513	Nags Head	NC		07/14/2023		6,985		1,420			1,420		8,405	8,405			
6602705615	CHICAGO	IL		04/10/2023		11,781		1,569			1,569		13,350	13,350			
6601721852	SAN JUAN CAPISTRANO	CA		04/10/2023		5,853		920			920		6,773	6,773			
EB1540094353	NEW YORK	NY		08/19/2016		6,045		(63)			(63)		5,982	5,982			
6601692905	PORT TOWNSEND	WA		07/14/2023		5,193		969			969		6,162	6,162			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7002808605	HIALEAH	FL		07/14/2023		709		131			131		840	840			
6601750935	COLORADO SPRINGS	CO		07/14/2023		3,439		694			694		4,133	4,133			
6601483743	MERCER ISLAND	WA		07/14/2023		22,150		1,137			1,137		23,287	23,287			
1148351097	SAINT LOUIS	MO		07/14/2023		937		181			181		1,118	1,118			
302837838	OAKLAND TOWNSHIP	MI		07/14/2023		11,305		1,352			1,352		12,657	12,657			
6600676115	JACKSONVILLE	FL		04/10/2023		432		223			223		655	655			
8024420431	MIAMI	FL		07/14/2023		1,559		264			264		1,823	1,823			
6602686112	LEANDER	TX		07/14/2023		3,596		786			786		4,382	4,382			
6601700112	SAN CARLOS	CA		04/10/2023		5,707		806			806		6,513	6,513			
302777671	Irvine	CA		07/14/2023		16,373		1,930			1,930		18,303	18,303			
PH7133128608	NATICK	MA		05/08/2015		3,780		(13)			(13)		3,767	3,767			
6602681220	BRUSH PRAIRIE	WA		07/14/2023		3,273		660			660		3,933	3,933			
6601697359	LOS GATOS	CA		04/10/2023		4,479		703			703		5,182	5,182			
6600762501	NEW PORT RICHEY	FL		04/10/2023		1,576		191			191		1,767	1,767			
6601715045	WASHINGTON	DC		04/10/2023		3,423		302			302		3,725	3,725			
6601808840	ALBRIGHTSVILLE	PA		07/14/2023		3,161		696			696		3,857	3,857			
6602692490	LOS ANGELES	CA		04/10/2023		6,027		493			493		6,520	6,520			
6602699479	SPEARFISH	SD		07/14/2023		2,992		644			644		3,636	3,636			
3381629170	St Petersburg	FL		07/14/2023		141		21			21		162	162			
302788007	Lemoore	CA		07/14/2023		2,911		342			342		3,252	3,252			
0866800	Delray Beach	FL		09/27/2018		273,754							273,754	273,754			
6601746677	FRANKLIN LAKES	NJ		07/14/2023		5,191		1,108			1,108		6,299	6,299			
6602685684	HONOLULU	HI		07/14/2023		6,403		1,337			1,337		7,740	7,740			
6601823294	PITTSBURGH	PA		07/14/2023		2,796		566			566		3,362	3,362			
1148355983	ST LOUIS	MO		07/14/2023		3,756		270			270		4,027	4,027			
6601726802	AUSTIN	TX		07/14/2023		3,108		627			627		3,735	3,735			
6601693630	SAN JOSE	CA		04/10/2023		4,273		693			693		4,965	4,965			
8191700638	MIRAMAR	FL		07/14/2023		2,879		712			712		3,592	3,592			
6601734376	ALEXANDRIA	VA		04/10/2023		5,407		909			909		6,317	6,317			
6601735480	INCLINE VILLAGE	NV		04/10/2023		6,820		1,270			1,270		8,091	8,091			
6602684000	PETALUMA	CA		04/10/2023		3,809		621			621		4,430	4,430			
108578477	Cape Coral	FL		07/14/2023		1,010		169			169		1,179	1,179			
6600638156	SAN DIEGO	CA		04/10/2023		5,773		831			831		6,604	6,604			
6601678508	BELMONT	MA		04/10/2023		14,461		920			920		15,381	15,381			
PEB1353007262	MORRISTOWN	NJ		11/17/2017		4,738		(18)			(18)		4,720	4,720			
6601202408	ATLANTIC BEACH	FL		04/10/2023		543		246			246		789	789			
6601692368	COLLEGE GROVE	TN		04/10/2023		22,492		1,293			1,293		23,785	23,785			
6601712653	FAIRFIELD	CT		07/14/2023		7,170		1,580			1,580		8,751	8,751			
6601219071	SEWARD	AK		04/10/2023		1,561		193			193		1,753	1,753			
6602689264	NORTHBROOK	IL		04/10/2023		9,235		795			795		10,030	10,030			
6602690239	WESTLAKE VILLAGE	CA		04/10/2023		4,455		831			831		5,285	5,285			
6602671130	CHULA VISTA	CA		04/10/2023		11,076		668			668		11,743	11,743			
6602695667	CORTE MADERA	CA		04/10/2023		6,724		1,096			1,096		7,820	7,820			
PEB1596055141	LOS ANGELES	CA		11/17/2017		6,140		44			44		6,184	6,184			
3384357266	Saint Petersburg	FL		07/14/2023		399		66			66		465	465			
409008837	SONOMA	CA		05/19/2025		2,622		(38)			(38)		2,584	2,584			
1401090098	Elk Grove	CA		07/14/2023		10,199		679			679		10,878	10,878			
6602701275	HINSDALE	IL		04/10/2023		5,005		903			903		5,907	5,907			
6600722901	SHOREVIEW	MN		04/10/2023		9,408		753			753		10,160	10,160			
8000521390	WASHINGTON	DC		07/14/2023		3,401		246			246		3,646	3,646			
6602706027	BRENTWOOD	TN		04/10/2023		5,041		940			940		5,981	5,981			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601811885	OAK PARK	IL		04/10/2023		4,416		766			766		5,183	5,183			
EB1351004817	STATEN ISLAND	NY		08/19/2016		5,411		(57)			(57)		5,354	5,354			
6601031971	SAN FRANCISCO	CA		04/10/2023		4,657		817			817		5,475	5,475			
1311196710	Haverford	PA		07/14/2023		11,295		788			788		12,083	12,083			
6601712364	CHARLOTTE	NC		07/14/2023		4,471		959			959		5,429	5,429			
6602699784	LOS ANGELES	CA		04/10/2023		5,875		1,061			1,061		6,936	6,936			
6601725648	MURRIETA	CA		04/10/2023		3,042		530			530		3,572	3,572			
6601748632	SAINT AUGUSTINE	FL		04/10/2023		1,150		194			194		1,343	1,343			
6602679125	GREENACRES	WA		07/14/2023		3,050		583			583		3,633	3,633			
6601202341	JACKSONVILLE	FL		04/10/2023		519		231			231		750	750			
6602696848	VACAVILLE	CA		04/10/2023		5,036		907			907		5,943	5,943			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		6,735		(51)			(51)		6,684	6,684			
1504019060	Bryn Mawr	PA		07/14/2023		9,400		811			811		10,211	10,211			
PEB1389003764	FLOURTOWN	PA		11/18/2016		3,048		(13)			(13)		3,035	3,035			
6601203109	JACKSONVILLE	FL		04/10/2023		541		116			116		657	657			
409018912	NAPA	CA		11/18/2025		3,027		(85)			(85)		2,942	2,942			
6601678193	EVERETT	WA		07/14/2023		10,662		451			451		11,113	11,113			
6602677434	CHARLESTON	SC		07/14/2023		4,442		1,006			1,006		5,448	5,448			
6600940628	SOUTHFIELDS	NY		04/10/2023		1,263		182			182		1,446	1,446			
6602677632	STUART	FL		04/10/2023		5,282		1,048			1,048		6,330	6,330			
6602687565	PORTLAND	OR		07/14/2023		3,363		679			679		4,042	4,042			
124730305	SAN FRANCISCO	CA		07/14/2023		2,842		39			39		2,881	2,881			
6602683028	IRVINE	CA		04/10/2023		8,681		1,505			1,505		10,186	10,186			
PEB1382003151	PASO ROBLES	CA		11/18/2016		5,008		(35)			(35)		4,972	4,972			
6602689892	MISSOULA	MT		04/10/2023		5,887		945			945		6,832	6,832			
6602689793	REDWOOD CITY	CA		04/10/2023		6,247		1,125			1,125		7,371	7,371			
409021289	FORT COLLINS	CO		12/19/2025		3,335		(18)			(18)		3,317	3,317			
6602677251	AUSTIN	TX		07/14/2023		3,541		840			840		4,381	4,381			
6602680347	ALTADENA	CA		04/10/2023		4,449		749			749		5,198	5,198			
6602675305	TRUCKEE	CA		04/10/2023		5,011		711			711		5,721	5,721			
1502126984	PARADISE VALLEY	AZ		07/14/2023		15,012		1,274			1,274		16,286	16,286			
6600400995	ORLAND PARK	IL		04/10/2023		2,095		134			134		2,229	2,229			
6600993148	AUSTIN	TX		07/14/2023		12,780		1,177			1,177		13,957	13,957			
6600681776	JACKSONVILLE	FL		04/10/2023		567		321			321		888	888			
6601702670	OYSTER BAY	NY		04/10/2023		12,464		937			937		13,401	13,401			
6601224584	JACKSONVILLE	FL		04/10/2023		407		198			198		606	606			
6602680818	FRISCO	TX		07/14/2023		5,595		1,161			1,161		6,756	6,756			
6602674316	WESTON	CT		07/14/2023		3,553		762			762		4,315	4,315			
10801749	Fort Myers	FL		07/14/2023		1,363		553			553		1,917	1,917			
6602688324	PACIFICA	CA		04/10/2023		4,661		760			760		5,421	5,421			
PEB1787004442	DUBLIN	CA		08/14/2017		4,240		(58)			(58)		4,182	4,182			
1607259044	ATLANTA	GA		07/14/2023		28,952		2,686			2,686		31,637	31,637			
6601750158	SCOTTSDALE	AZ		04/10/2023		14,380		1,276			1,276		15,656	15,656			
6601480020	MIAMI	FL		04/10/2023		8,456		564			564		9,019	9,019			
6602675164	BERKELEY	CA		04/10/2023		5,044		878			878		5,922	5,922			
6602688126	DENVER	CO		07/14/2023		2,972		540			540		3,511	3,511			
6602693183	CHARLOTTE	NC		07/14/2023		9,561		1,102			1,102		10,662	10,662			
6600931213	MURRIETA	CA		04/10/2023		3,913		553			553		4,466	4,466			
6601714287	WILMINGTON	NC		07/14/2023		3,363		741			741		4,104	4,104			
6602688969	SEWICKLEY	PA		07/14/2023		6,667		1,464			1,464		8,131	8,131			
6602711845	DANVILLE	CA		04/10/2023		4,095		584			584		4,678	4,678			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
505341985	NAPLES	FL		07/14/2023		1,265		269			269		1,534	1,534			
6601224030	JACKSONVILLE	FL		04/10/2023		458		171			171		628	628			
6601681650	HINSDALE	IL		04/10/2023		10,214		261			261		10,475	10,475			
6601723080	CORONADO	CA		04/10/2023		4,527		870			870		5,397	5,397			
6602702562	CHARLOTTE	NC		07/14/2023		4,650		1,000			1,000		5,650	5,650			
6601225102	JACKSONVILLE	FL		04/10/2023		611		249			249		860	860			
6601702704	LAGRANGEVILLE	NY		04/10/2023		10,962		727			727		11,689	11,689			
101935567	BOCA RATON	FL		07/14/2023		609		112			112		721	721			
6600680323	JACKSONVILLE	FL		04/10/2023		604		322			322		927	927			
6602695196	LITHIA	FL		04/10/2023		3,439		579			579		4,018	4,018			
6602690247	HOUSTON	TX		07/14/2023		5,493		1,206			1,206		6,699	6,699			
6601686824	POQUOSON	VA		04/10/2023		16,312		138			138		16,450	16,450			
6600250614	SANTA MARIA	CA		04/10/2023		773		92			92		865	865			
6600928607	MILLERSVILLE	MD		07/14/2023		18,789		1,095			1,095		19,884	19,884			
6601744201	LAKE HAVASU CITY	AZ		04/10/2023		5,240		824			824		6,064	6,064			
6601817791	SEATTLE	WA		07/14/2023		6,763		1,480			1,480		8,243	8,243			
6601820902	PORTLAND	OR		07/14/2023		1,073		211			211		1,283	1,283			
401040998	EUGENE	OR		11/13/2025		1,356		(18)			(18)		1,339	1,339			
401073224	MURRIETA	CA		04/17/2026				5			5		447	447			
6602678499	TROUTMAN	NC		07/14/2023		5,980		1,208			1,208		7,188	7,188			
6600984501	PORTLAND	OR		07/14/2023		3,235		670			670		3,905	3,905			
6601681445	WINCHESTER	MA		04/10/2023		13,595		395			395		13,990	13,990			
6602705771	DUBLIN	CA		04/10/2023		4,135		631			631		4,766	4,766			
8195441501	SAINT PETERSBURG	FL		07/14/2023		1,991		436			436		2,426	2,426			
6602674761	SOUTH PASADENA	CA		04/10/2023		5,733		1,067			1,067		6,800	6,800			
8197117497	ROYAL PALM BEACH	FL		07/14/2023		1,419		311			311		1,729	1,729			
8197153349	RIVIERA BEACH	FL		07/14/2023		1,767		350			350		2,117	2,117			
6602693811	GLENVIEW	IL		04/10/2023		3,431		639			639		4,070	4,070			
6601743500	INDIAN WELLS	CA		04/10/2023		4,603		772			772		5,375	5,375			
6600040916	ORLANDO	FL		04/10/2023		2,550		342			342		2,892	2,892			
6601271163	RANSON	WV		07/14/2023		751		142			142		893	893			
6600066804	MARIETTA	GA		07/14/2023		3,092		512			512		3,604	3,604			
6602680131	JUPITER	FL		04/10/2023		4,451		725			725		5,176	5,176			
6601723270	HUNTINGTON BEACH	CA		04/10/2023		5,820		1,083			1,083		6,903	6,903			
8197425183	SAINT PETERSBURG	FL		07/14/2023		945		212			212		1,157	1,157			
6600135765	CAPE CORAL	FL		04/10/2023		937		135			135		1,072	1,072			
8195202815	BOCA RATON	FL		07/14/2023		1,174		299			299		1,473	1,473			
6601480624	MERCER ISLAND	WA		07/14/2023		4,947		930			930		5,877	5,877			
8000507348	CARSON	CA		07/14/2023		2,113		316			316		2,429	2,429			
6601751404	LAS VEGAS	NV		04/10/2023		10,992		876			876		11,868	11,868			
105831614	Lake Worth	FL		07/14/2023		647		108			108		755	755			
6601750729	NEWTOWN	CT		07/14/2023		10,688		1,260			1,260		11,948	11,948			
6600852963	LA GRANGE	IL		04/10/2023		598		73			73		671	671			
6600795105	PROVINCETOWN	MA		04/10/2023		3,600		492			492		4,092	4,092			
6600850702	CHARLESTOWN	MA		04/10/2023		5,576		731			731		6,308	6,308			
302781910	WALNUT CREEK	CA		07/14/2023		13,572		1,636			1,636		15,208	15,208			
3378340509	WEST PALM BEACH	FL		07/14/2023		308		52			52		360	360			
6601685677	WAYLAND	MA		04/10/2023		24,735		1,437			1,437		26,173	26,173			
PH7133305354	SEATTLE	WA		05/08/2015		5,979		21			21		6,000	6,000			
6601203331	JACKSONVILLE	FL		04/10/2023		559		143			143		702	702			
105755624	LAVEEN	AZ		11/13/2025		360		(14)			(14)		347	347			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601225037	JACKSONVILLE	FL		04/10/2023		455		228			228		683	683			
6601708115	DANVILLE	CA		04/10/2023		3,762		722			722		4,485	4,485			
401077251	SAINT CLOUD	FL		04/17/2026				9			9		330	330			
6601224170	JACKSONVILLE	FL		04/10/2023		411		200			200		611	611			
3352652014	Clearwater	FL		07/14/2023		1,702		48			48		1,750	1,750			
105841403	BERKELEY HEIGHTS	NJ		03/26/2026				(19)			(19)		2,867	2,867			
6601751537	FOUNTAIN HILLS	AZ		04/10/2023		4,911		827			827		5,738	5,738			
6602676303	SAN JOSE	CA		04/10/2023		12,078		2,393			2,393		14,471	14,471			
6601736488	MYRTLE BEACH	SC		07/14/2023		3,760		717			717		4,477	4,477			
6602677988	LIVERMORE	CA		04/10/2023		5,996		1,188			1,188		7,185	7,185			
505328340	CAPE CORAL	FL		07/14/2023		831		143			143		974	974			
6601807016	ENGLEWOOD	CO		07/14/2023		2,916		572			572		3,489	3,489			
8195126056	WEST PALM BEACH	FL		07/14/2023		2,943		313			313		3,256	3,256			
6601202291	JACKSONVILLE	FL		04/10/2023		526		230			230		756	756			
8000431860	HICKORY HILLS	IL		07/14/2023		1,051		172			172		1,223	1,223			
EB1789004521	BURLINGAME	CA		08/17/2016		8,017		(31)			(31)		7,986	7,986			
6602678788	OGUNQUIT	ME		07/14/2023		4,044		892			892		4,936	4,936			
409017613	AUSTIN	TX		09/22/2025		1,972		(49)			(49)		1,922	1,922			
8000152600	VIRDEN	IL		07/14/2023		627		105			105		732	732			
8195783627	HIALEAH	FL		07/14/2023		1,937		473			473		2,410	2,410			
6601707828	BROOKLYN	NY		04/10/2023		4,823		897			897		5,721	5,721			
6601202143	ATLANTIC BEACH	FL		04/10/2023		488		202			202		690	690			
302699044	DENVER	CO		07/14/2023		4,143		796			796		4,939	4,939			
302949145	MANSFIELD	TX		07/14/2023		4,424		506			506		4,929	4,929			
6601749606	PESCADERO	CA		04/10/2023		3,869		720			720		4,590	4,590			
6602700335	HOUSTON	TX		07/14/2023		5,197		1,109			1,109		6,306	6,306			
6601745711	ORO VALLEY	AZ		04/10/2023		7,270		1,069			1,069		8,338	8,338			
3359312082	West Palm Beach	FL		07/14/2023		1,267		208			208		1,476	1,476			
6600681818	JACKSONVILLE	FL		04/10/2023		652		369			369		1,021	1,021			
8201740404	CAPE CORAL	FL		07/14/2023		1,141		227			227		1,367	1,367			
6602704907	BEND	OR		07/14/2023		4,196		784			784		4,979	4,979			
6601696260	EDMOND	OK		04/10/2023		9,153		636			636		9,788	9,788			
8201271671	JACKSONVILLE	FL		07/14/2023		930		175			175		1,105	1,105			
6601699801	BAINBRIDGE ISLAND	WA		07/14/2023		3,354		618			618		3,972	3,972			
302949029	SAN JOSE	CA		07/14/2023		3,385		391			391		3,776	3,776			
6602679851	BARRINGTON	RI		07/14/2023		4,340		945			945		5,285	5,285			
6602673961	ELKHORN	NE		04/10/2023		13,459		1,154			1,154		14,613	14,613			
6602695865	SUAMICO	WI		07/14/2023		3,290		651			651		3,942	3,942			
6602696947	SCOTTSDALE	AZ		04/10/2023		3,512		616			616		4,128	4,128			
EB1706505057	BEVERLY	MA		12/18/2015		3,246		(34)			(34)		3,212	3,212			
3369417157	Broward	FL		07/14/2023		190		29			29		219	219			
303058067	Lilburn	GA		07/14/2023		3,683		407			407		4,091	4,091			
8197386746	WEST PALM BEACH	FL		07/14/2023		1,497		382			382		1,878	1,878			
1310046984	HINGHAM	MA		07/14/2023		12,630		867			867		13,497	13,497			
0884500	Windermere	FL		08/01/2019		249,060							249,060	249,060			
6601699959	DRIPPING SPRINGS	TX		07/14/2023		3,444		653			653		4,097	4,097			
EB1171010943	SEATTLE	WA		07/17/2015		5,841		21			21		5,862	5,862			
0708400	Manteca	CA		08/19/2014		33,449							33,449	33,449			
6601486704	BLOOMFIELD HILLS	MI		04/10/2023		17,744		1,037			1,037		18,781	18,781			
8201127991	FORT MYERS	FL		07/14/2023		1,829		447			447		2,276	2,276			
8202365223	FLORIDA CITY	FL		07/14/2023		1,343		229			229		1,572	1,572			

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6602699289	HUNTINGTON BEACH	CA		04/10/2023		5,190		937			937		6,127	6,127			
6602691682	MONTAUK	NY		04/10/2023		16,828		1,490			1,490		18,318	18,318			
6602693761	NEW YORK	NY		04/10/2023		20,805		1,890			1,890		22,695	22,695			
6602702463	GALLATIN GATEWAY	MT		04/10/2023		3,483		550			550		4,033	4,033			
6601747675	NOVATO	CA		04/10/2023		3,120		509			509		3,629	3,629			
6601698571	NEW YORK	NY		04/10/2023		4,106		567			567		4,673	4,673			
6600918715	COPLEY	OH		07/14/2023		7,757		712			712		8,470	8,470			
409017648	EL SEGUNDO	CA		09/22/2025		3,129		(78)			(78)		3,051	3,051			
6601739573	OCEAN CITY	NJ		07/14/2023		9,120		1,841			1,841		10,961	10,961			
303058141	GILBERT	AZ		07/14/2023		6,894		763			763		7,658	7,658			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		5,885		20			20		5,905	5,905			
EB1351005144	NEW YORK	NY		08/19/2016		12,822		(42)			(42)		12,780	12,780			
EB1784004245	TIBURON	CA		12/16/2016		4,917		13			13		4,930	4,930			
6601825901	CAMARILLO AREA	CA		04/10/2023		4,693		763			763		5,456	5,456			
302757091	AUSTIN	TX		07/14/2023		30,711		3,460			3,460		34,172	34,172			
PEB1216003564	CORAL GABLES	FL		11/18/2016		3,993		(47)			(47)		3,947	3,947			
6601809285	SANTA FE	NM		04/10/2023		3,991		628			628		4,619	4,619			
6602680206	LAKE BLUFF	IL		04/10/2023		4,874		928			928		5,802	5,802			
302851628	Kamuela	HI		07/14/2023		9,070		1,705			1,705		10,774	10,774			
1709186280	Monkton	MD		07/14/2023		13,456		1,286			1,286		14,741	14,741			
6601479519	LONGMEADOW	MA		04/10/2023		7,919		546			546		8,466	8,466			
6601693499	ALBUQUERQUE	NM		04/10/2023		4,521		569			569		5,091	5,091			
409009351	LAS VEGAS	NV		05/19/2025		2,617		(63)			(63)		2,554	2,554			
6602704360	SEBASTOPOL	CA		04/10/2023		3,412		503			503		3,915	3,915			
6602698216	MIDLAND	TX		07/14/2023		3,246		622			622		3,868	3,868			
6601204560	JACKSONVILLE	FL		04/10/2023		291		106			106		396	396			
6602700285	RANCHO PALOS VERDES	CA		04/10/2023		5,355		969			969		6,323	6,323			
6602674597	MENLO PARK	CA		04/10/2023		6,203		1,193			1,193		7,396	7,396			
401073209	SEATTLE	WA		04/17/2026				5			5		598	598			
6602694827	ERIE	CO		07/14/2023		3,121		630			630		3,751	3,751			
6602678986	MORENO VALLEY	CA		04/10/2023		4,301		678			678		4,979	4,979			
6600876145	SUWANEE	GA		07/14/2023		1,493		235			235		1,727	1,727			
6601692277	CLOVIS	CA		04/10/2023		26,371		1,274			1,274		27,646	27,646			
302837753	DANA POINT	CA		07/14/2023		26,679		2,964			2,964		29,643	29,643			
6602688290	VIENNA	VA		04/10/2023		4,675		713			713		5,388	5,388			
6601470955	ATLANTIC BEACH	FL		04/10/2023		724		412			412		1,135	1,135			
6602685676	WINCHESTER	MA		04/10/2023		5,983		1,007			1,007		6,991	6,991			
6601723999	CARLSBAD	CA		04/10/2023		5,724		901			901		6,625	6,625			
PEB1352005237	BROOKLYN	NY		11/17/2017		9,480		(164)			(164)		9,316	9,316			
6601678383	LEXINGTON	MA		04/10/2023		12,350		529			529		12,880	12,880			
EB1357001084	BROOKLINE	MA		08/19/2016		4,889		5			5		4,894	4,894			
6601696526	FRESNO	CA		04/10/2023		4,480		703			703		5,182	5,182			
1174965507	WORDEN	IL		07/14/2023		1,915		322			322		2,237	2,237			
6602673276	HAYWARD	CA		04/10/2023		17,599		1,586			1,586		19,185	19,185			
8196971117	HOLLYWOOD	FL		07/14/2023		2,165		474			474		2,639	2,639			
409018862	SOUTH PASADENA	CA		11/18/2025		5,504		(68)			(68)		5,436	5,436			
PEB1354016668	POUND RIDGE	NY		08/14/2017		3,605		(25)			(25)		3,580	3,580			
6602696194	SAN RAFAEL	CA		04/10/2023		6,549		1,181			1,181		7,730	7,730			
6601717058	ENCINITAS	CA		04/10/2023		6,458		1,202			1,202		7,660	7,660			
6601700187	WHITE PLAINS	NY		04/10/2023		4,414		716			716		5,130	5,130			
6600921354	ORANGE	CA		04/10/2023		1,467		141			141		1,608	1,608			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8195681879	FT LAUDERDALE	FL		07/14/2023		2,545		597			597		3,142	3,142			
6601818963	NAPLES	FL		04/10/2023		3,793		659			659		4,452	4,452			
1411067464	EDGEWATER	MD		07/14/2023		18,863		1,549			1,549		20,412	20,412			
409028918	ALISO VIEJO	CA		12/19/2025		3,982		(22)			(22)		3,960	3,960			
6602687375	AUSTIN	TX		07/14/2023		8,332		920			920		9,252	9,252			
6602676816	BROOKLYN	NY		04/10/2023		5,960		1,146			1,146		7,106	7,106			
1174181868	BELLEVILLE	IL		07/14/2023		737		126			126		863	863			
302991852	TORRANCE	CA		07/14/2023		12,051		1,369			1,369		13,420	13,420			
6602674555	TEANECK	NJ		07/14/2023		5,785		1,303			1,303		7,088	7,088			
6602705094	CINCINNATI	OH		07/14/2023		2,706		582			582		3,289	3,289			
6601682997	SCARSDALE	NY		04/10/2023		26,154		1,066			1,066		27,220	27,220			
6602677707	CHARLOTTE	NC		07/14/2023		3,545		824			824		4,369	4,369			
8191724883	ESTERO	FL		07/14/2023		2,064		491			491		2,555	2,555			
6602683978	WALNUT CREEK	CA		04/10/2023		5,537		932			932		6,468	6,468			
409030321	SAN RAMON	CA		12/19/2025		4,113		(58)			(58)		4,055	4,055			
6601728709	RANCHO CUCAMONGA	CA		04/10/2023		3,498		588			588		4,085	4,085			
302949023	San Diego	CA		07/14/2023		3,368		381			381		3,749	3,749			
302847948	ROUND ROCK	TX		07/14/2023		2,936		324			324		3,260	3,260			
8199539843	NAPLES	FL		07/14/2023		1,387		337			337		1,724	1,724			
EB1785004180	FREMONT	CA		06/24/2016		5,164		3			3		5,167	5,167			
6600011974	JACKSONVILLE	FL		04/10/2023		485		112			112		598	598			
6602683598	MC GREGOR	TX		07/14/2023		3,422		653			653		4,075	4,075			
303257455	LAS VEGAS	NV		07/14/2023		10,158		1,017			1,017		11,175	11,175			
8195317708	LAUDERHILL	FL		07/14/2023		970		229			229		1,199	1,199			
6601018168	LITTLE SILVER	NJ		07/14/2023		2,805		481			481		3,286	3,286			
302782952	LAKEWOOD	CO		07/14/2023		2,956		570			570		3,526	3,526			
6602688951	NEW CANAAN	CT		07/14/2023		7,562		1,669			1,669		9,230	9,230			
6602682848	DANVILLE	CA		04/10/2023		5,956		1,073			1,073		7,029	7,029			
6601712224	NASHVILLE	TN		04/10/2023		10,524		875			875		11,399	11,399			
6602694819	KENSINGTON	CA		04/10/2023		4,647		865			865		5,512	5,512			
6602678838	CHINO HILLS	CA		04/10/2023		3,252		496			496		3,748	3,748			
6602693431	FAIRFAX	VA		04/10/2023		15,946		1,414			1,414		17,360	17,360			
8200781187	HOLLYWOOD	FL		07/14/2023		2,031		479			479		2,510	2,510			
PEB1027602715	PONTE VEDRA BEACH	FL		11/17/2017		3,974		(18)			(18)		3,956	3,956			
8202291519	BONITA SPRINGS	FL		07/14/2023		1,331		286			286		1,616	1,616			
8197290915	MIAMI	FL		07/14/2023		1,109		243			243		1,352	1,352			
6602690312	RENO	NV		04/10/2023		4,421		744			744		5,166	5,166			
302616050	LAGUNA NIGUEL	CA		07/14/2023		4,592		871			871		5,463	5,463			
6601717413	CENTENNIAL	CO		07/14/2023		3,948		750			750		4,698	4,698			
6601224501	JACKSONVILLE	FL		04/10/2023		542		213			213		754	754			
6601726968	PARKER	CO		07/14/2023		3,006		624			624		3,630	3,630			
6602699073	NEVADA CITY	CA		04/10/2023		5,190		845			845		6,035	6,035			
1174807925	INGLEWOOD	CA		07/14/2023		1,651		230			230		1,881	1,881			
6602680321	SAVAGE	MN		04/10/2023		3,551		572			572		4,124	4,124			
302949061	Alpharetta	GA		07/14/2023		3,001		340			340		3,341	3,341			
6601476226	EDINA	MN		04/10/2023		13,138		732			732		13,869	13,869			
6600742750	GERMANTOWN	MD		07/14/2023		1,086		141			141		1,226	1,226			
302949086	LAWRENCEVILLE	GA		07/14/2023		2,997		350			350		3,346	3,346			
EB1357001173	BROOKLINE	MA		12/16/2016		4,378		43			43		4,421	4,421			
6601715698	ALDIE	VA		04/10/2023		4,652		781			781		5,433	5,433			
6601720706	NASHVILLE	TN		04/10/2023		7,439		1,295			1,295		8,733	8,733			

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401033900	REDDICK	IL		11/13/2025		835		(17)			(17)		818	818			
6601470930	ATLANTIC BEACH	FL		04/10/2023		609		346			346		955	955			
8201219723	DELRAY BEACH	FL		07/14/2023		777		185			185		961	961			
6602673631	SUNNYVALE	CA		04/10/2023		6,515		1,292			1,292		7,807	7,807			
6601224790	JACKSONVILLE	FL		04/10/2023		447		178			178		626	626			
6602672120	CARMEL	IN		04/10/2023		8,264		505			505		8,769	8,769			
302689970	Grand Haven	MI		07/14/2023		11,543		1,361			1,361		12,904	12,904			
6600681602	JACKSONVILLE	FL		04/10/2023		1,246		674			674		1,921	1,921			
6601699769	FRISCO	TX		07/14/2023		4,421		905			905		5,326	5,326			
409009417	PORTLAND	OR		05/19/2025		13,839		(118)			(118)		13,721	13,721			
409017709	SCOTTSDALE	AZ		09/22/2025		4,468		(112)			(112)		4,356	4,356			
6600792664	NAMPA	ID		04/10/2023		26,644		826			826		27,470	27,470			
6600562091	MONTAUK	NY		04/10/2023		6,457		1,089			1,089		7,545	7,545			
6600927112	SANTA CRUZ	CA		04/10/2023		3,068		433			433		3,501	3,501			
8027223338	WEST PALM BCH	FL		07/14/2023		1,101		205			205		1,306	1,306			
303593630	Boyne City	MI		07/14/2023		11,739		1,092			1,092		12,832	12,832			
302949766	Key Largo	FL		07/14/2023		3,925		454			454		4,378	4,378			
EB1541039644	LAKE FOREST	IL		12/18/2015		4,780		(31)			(31)		4,749	4,749			
302616493	SCOTTSDALE	AZ		07/14/2023		8,277		1,724			1,724		10,001	10,001			
6602684752	CHICAGO	IL		04/10/2023		9,155		685			685		9,841	9,841			
6601692657	FREMONT	CA		04/10/2023		3,595		563			563		4,158	4,158			
303057406	DISCOVERY BAY	CA		07/14/2023		4,045		469			469		4,514	4,514			
6601684878	GREENWICH	CT		07/14/2023		13,327		715			715		14,042	14,042			
1503059843	Katy	TX		07/14/2023		9,251		807			807		10,058	10,058			
6601805192	MILLBRAE	CA		04/10/2023		4,885		878			878		5,763	5,763			
6602687110	NORTH REDINGTON BEACH	FL		04/10/2023		9,011		1,677			1,677		10,688	10,688			
6602705136	PHOENIX	AZ		04/10/2023		5,472		894			894		6,366	6,366			
6601703223	HAYWARD	CA		04/10/2023		5,718		992			992		6,711	6,711			
6601809426	SCOTTSDALE	AZ		04/10/2023		4,931		771			771		5,702	5,702			
302710773	WILTON MANORS	FL		07/14/2023		3,091		612			612		3,703	3,703			
6602689587	LOS ALAMITOS	CA		04/10/2023		5,221		942			942		6,163	6,163			
8204008790	WEST PALM BEACH	FL		07/14/2023		840		90			90		930	930			
6602694363	CARLSBAD	CA		04/10/2023		4,883		796			796		5,679	5,679			
409009376	FLAGSTAFF	AZ		05/19/2025		2,553		(23)			(23)		2,530	2,530			
401040889	LIVERMORE	CA		11/13/2025		1,611		(21)			(21)		1,590	1,590			
6601809616	LAKE TAPPS	WA		07/14/2023		4,159		910			910		5,069	5,069			
8195381674	POMPANO BEACH	FL		07/14/2023		1,244		272			272		1,516	1,516			
6600680471	JACKSONVILLE	FL		04/10/2023		566		302			302		868	868			
6601483537	BAINBRIDGE ISLAND	WA		07/14/2023		12,334		460			460		12,794	12,794			
302644062	Clarksville	MD		07/14/2023		2,829		575			575		3,404	3,404			
EB1247002767	BOCA RATON	FL		11/20/2015		6,956		(23)			(23)		6,933	6,933			
6602680651	ALAMO HEIGHTS	TX		07/14/2023		3,385		743			743		4,128	4,128			
PEB1352004738	EASTPORT	NY		08/14/2017		2,838		(1)			(1)		2,837	2,837			
8201250826	CAPE CORAL	FL		07/14/2023		860		162			162		1,022	1,022			
6602676212	BEAVERTON	OR		07/14/2023		4,969		1,149			1,149		6,118	6,118			
303026441	CORONA	CA		07/14/2023		8,498		1,010			1,010		9,508	9,508			
6601711861	ERIE	CO		07/14/2023		3,760		738			738		4,498	4,498			
6602674779	MERCER ISLAND	WA		07/14/2023		6,753		1,519			1,519		8,272	8,272			
6601822478	ORLANDO	FL		04/10/2023		3,393		610			610		4,004	4,004			
6601809095	NEW BRAUNFELS	TX		07/14/2023		6,156		1,208			1,208		7,364	7,364			
6602691070	SANTA FE	NM		04/10/2023		16,967		1,421			1,421		18,388	18,388			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8199449863	GREENACRES	FL		07/14/2023		1,129		268			268		1,397	1,397			
6601738302	NEW YORK	NY		04/10/2023		3,034		528			528		3,562	3,562			
125061395	NEW YORK	NY		07/14/2023		10,391		695			695		11,086	11,086			
302942757	Pike Road	AL		07/14/2023		13,771		1,666			1,666		15,437	15,437			
6600844044	EAGAN	MN		04/10/2023		3,239		438			438		3,677	3,677			
8201246677	JACKSONVILLE	FL		07/14/2023		716		131			131		847	847			
409013743	LOS ALTOS	CA		07/14/2025		10,042		(142)			(142)		9,899	9,899			
6601491118	OLD SAYBROOK	CT		07/14/2023		3,644		355			355		3,999	3,999			
302737667	NEWCASTLE	WA		07/14/2023		7,146		1,517			1,517		8,663	8,663			
6601202259	JACKSONVILLE	FL		04/10/2023		544		236			236		780	780			
6601483990	MALIBU	CA		04/10/2023		33,499		1,405			1,405		34,904	34,904			
6601684381	ROSLYN ESTATES	NY		04/10/2023		18,940		483			483		19,423	19,423			
409030429	LA MESA	CA		12/19/2025		4,155		(58)			(58)		4,097	4,097			
8202131225	FORT MYERS	FL		07/14/2023		1,482		214			214		1,696	1,696			
302860274	Haddonfield	NJ		07/14/2023		8,478		963			963		9,441	9,441			
6602699081	LOOMIS	CA		04/10/2023		4,330		807			807		5,137	5,137			
8023710632	BOCA RATON	FL		07/14/2023		733		126			126		859	859			
6600840240	FORT WORTH	TX		07/14/2023		9,880		732			732		10,612	10,612			
PEB1596053769	NOVATO	CA		11/18/2016		5,653		(72)			(72)		5,580	5,580			
8201221248	FT LAUDERDALE	FL		07/14/2023		947		178			178		1,125	1,125			
6600993932	SKILLMAN	NJ		07/14/2023		2,828		484			484		3,312	3,312			
6601753673	AUSTIN	TX		07/14/2023		3,556		700			700		4,255	4,255			
EB1351003265	NEW YORK	NY		10/09/2015		5,202		37			37		5,238	5,238			
6600681636	JACKSONVILLE	FL		04/10/2023		484		273			273		757	757			
8195724666	WEST PALM BEACH	FL		07/14/2023		1,613		381			381		1,993	1,993			
505416313	WEST PALM BEACH	FL		07/14/2023		1,165		221			221		1,386	1,386			
6602677608	PHOENIX	AZ		04/10/2023		3,616		673			673		4,289	4,289			
6600067992	WACO	TX		07/14/2023		198		32			32		230	230			
6602705631	MELVILLE	NY		04/10/2023		5,501		754			754		6,255	6,255			
6601743807	SAN DIEGO	CA		04/10/2023		4,266		718			718		4,984	4,984			
505390952	CORAL SPRINGS	FL		07/14/2023		1,437		282			282		1,719	1,719			
409008689	LEXINGTON	MA		07/14/2025		6,436		8			8		6,443	6,443			
302757063	Oakdale	CA		07/14/2023		14,994		1,731			1,731		16,725	16,725			
6602701986	VONORE	TN		04/10/2023		3,631		677			677		4,309	4,309			
6601202424	JACKSONVILLE	FL		04/10/2023		427		68			68		495	495			
0852000	Houston	TX		02/16/2018		225,678							225,678	225,678			
6601819821	LONG BEACH	CA		04/10/2023		5,399		907			907		6,306	6,306			
6601480186	BUTLER	PA		07/14/2023		7,591		653			653		8,244	8,244			
6600675075	JACKSONVILLE	FL		04/10/2023		450		270			270		721	721			
6602677848	ANCHORAGE	AK		04/10/2023		6,962		1,376			1,376		8,338	8,338			
8195518506	BOCA RATON	FL		07/14/2023		1,330		313			313		1,644	1,644			
6601225300	JACKSONVILLE	FL		04/10/2023		466		197			197		664	664			
6601745976	SEA ISLAND	GA		07/14/2023		10,782		2,022			2,022		12,804	12,804			
PEB1351006203	NEW YORK	NY		08/14/2017		3,582		2			2		3,584	3,584			
8199107430	ST PETERSBURG	FL		07/14/2023		1,357		313			313		1,670	1,670			
6602700962	PORTLAND	OR		07/14/2023		4,779		918			918		5,697	5,697			
302612820	Scottsdale	AZ		07/14/2023		5,981		1,214			1,214		7,195	7,195			
6602694801	MOUNTAIN HOUSE	CA		04/10/2023		4,313		726			726		5,039	5,039			
FR125718747	SAN JOSE	CA		12/02/2016		28,011		88			88		28,098	28,098			
EB1785003407	SAN JOSE	CA		07/17/2015		3,657		(3)			(3)		3,655	3,655			
409009338	STAR	ID		07/14/2025		2,588		(37)			(37)		2,551	2,551			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602699875	SAINT PETERSBURG	FL		04/10/2023		5,329		964			964		6,293	6,293			
6601812008	WOODLAND HILLS	CA		04/10/2023		6,058		1,051			1,051		7,109	7,109			
PEB1596053902	CORNELIUS	NC		11/18/2016		3,709		(43)			(43)		3,666	3,666			
6602683267	CASTLE ROCK	CO		07/14/2023		4,055		859			859		4,913	4,913			
303317295	MONTEREY	CA		07/14/2023		19,618		2,369			2,369		21,987	21,987			
6600991050	SEATTLE	WA		07/14/2023		3,279		607			607		3,887	3,887			
8199387829	SAINT PETERSBURG	FL		07/14/2023		1,625		356			356		1,981	1,981			
PEB1351007129	BROOKLYN	NY		01/11/2018		7,760		(28)			(28)		7,732	7,732			
6600122995	BOZEMAN	MT		04/10/2023		3,284		452			452		3,736	3,736			
6601700542	OLD FORT	TN		04/10/2023		2,104		46			46		2,150	2,150			
6602700012	LAS VEGAS	NV		04/10/2023		2,901		474			474		3,375	3,375			
124906491	BAYSIDE	NY		07/14/2023		6,934		25			25		6,959	6,959			
6601710335	DENVER	CO		07/14/2023		3,345		657			657		4,002	4,002			
6601732669	DEL MAR	CA		04/10/2023		9,705		1,748			1,748		11,453	11,453			
6601734053	PHILADELPHIA	PA		07/14/2023		3,828		844			844		4,672	4,672			
EB1354012258	RIVERSIDE	CT		11/20/2015		4,159		(32)			(32)		4,127	4,127			
6600679317	JACKSONVILLE	FL		04/10/2023		467		260			260		727	727			
505343609	HOMESTEAD	FL		07/14/2023		1,644		324			324		1,968	1,968			
6601473736	AUSTIN	TX		07/14/2023		10,876		744			744		11,619	11,619			
1302112305	Marriottsville	MD		07/14/2023		9,473		628			628		10,102	10,102			
8202638559	NAPLES	FL		07/14/2023		1,392		225			225		1,617	1,617			
6600676156	JACKSONVILLE	FL		04/10/2023		472		231			231		703	703			
6602684679	WOODLAND	CA		04/10/2023		9,798		883			883		10,681	10,681			
6601713412	OAK HARBOR	WA		07/14/2023		4,780		992			992		5,772	5,772			
PEB1357001137	NEEDHAM	MA		11/18/2016		7,756		30			30		7,786	7,786			
401083531	COLUMBIA	TN		04/17/2026				3			3		400	400			
6601805259	NOVATO	CA		04/10/2023		3,495		587			587		4,081	4,081			
1404103704	Water Mill	NY		07/14/2023		21,173		1,543			1,543		22,716	22,716			
409021810	BOSTON	MA		11/18/2025		12,171		(150)			(150)		12,021	12,021			
6602689066	ATLANTA	GA		07/14/2023		4,324		929			929		5,253	5,253			
6600871559	UNION BEACH	NJ		07/14/2023		1,565		282			282		1,847	1,847			
PEB1216004178	BOYNTON BEACH	FL		03/21/2018		3,382		83			83		3,465	3,465			
401035696	CLE ELUM	WA		11/13/2025		1,740		(35)			(35)		1,705	1,705			
6602701978	DURANGO	CO		07/14/2023		3,249		694			694		3,943	3,943			
6601825257	SANTA FE	NM		04/10/2023		5,794		943			943		6,737	6,737			
6600931262	PERKASIE	PA		07/14/2023		2,541		461			461		3,002	3,002			
A881619	NORMAN	OK		04/18/1997		2,376							2,376	2,376			
6602681063	LOS ANGELES	CA		04/10/2023		6,592		1,074			1,074		7,667	7,667			
505307858	FORT LAUDERDALE	FL		07/14/2023		2,293		463			463		2,756	2,756			
409016426	GEORGETOWN	TN		11/18/2025		3,361		(95)			(95)		3,266	3,266			
0719800	Glendale	AZ		01/06/2016		676,022							676,022	676,022			
6602694371	ATLANTA	GA		07/14/2023		3,845		780			780		4,626	4,626			
6600852856	ROCHESTER HILLS	MI		04/10/2023		3,975		702			702		4,676	4,676			
401074210	CONGERS	NY		03/26/2026				(6)			(6)		614	614			
6601727800	CONIFER	CO		07/14/2023		3,716		750			750		4,466	4,466			
6602678614	SANTA BARBARA	CA		04/10/2023		3,757		653			653		4,410	4,410			
6600010497	JACKSONVILLE	FL		04/10/2023		422		70			70		492	492			
6602682186	ARGYLE	TX		07/14/2023		4,672		993			993		5,665	5,665			
0702500	WARWICK	RI		01/13/2014		113,136							113,136	113,136			
6602691542	WESTPORT	CT		07/14/2023		11,563		1,190			1,190		12,752	12,752			
8024351918	CAPE CORAL	FL		07/14/2023		758		131			131		889	889			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
401043308	COLORADO SPRINGS	CO		11/13/2025		1,019		17			17		1,036	1,036			
401075084	OOLTEWAH	TN		04/17/2026				4			4		348	348			
6602688217	MURRIETA	CA		04/10/2023		4,962		808			808		5,770	5,770			
302725816	SAUSALITO	CA		07/14/2023		15,037		1,662			1,662		16,698	16,698			
6602677475	AUSTIN	TX		07/14/2023		3,574		793			793		4,367	4,367			
1311132949	Washington	DC		07/14/2023		8,469		588			588		9,056	9,056			
6600920356	BEVERLY HILLS	CA		04/10/2023		11,102		1,292			1,292		12,394	12,394			
124838389	VERO BEACH	FL		07/14/2023		21,334		815			815		22,149	22,149			
6602682533	DALLAS	TX		07/14/2023		3,686		765			765		4,451	4,451			
409030407	SAINT GEORGE	UT		12/19/2025		2,604		(37)			(37)		2,568	2,568			
6600436650	JERSEY CITY	NJ		07/14/2023		1,192		230			230		1,422	1,422			
6602702216	SARASOTA	FL		04/10/2023		3,627		655			655		4,282	4,282			
303058228	MANITOU SPRINGS	CO		07/14/2023		4,637		527			527		5,163	5,163			
6601680868	NEW YORK	NY		04/10/2023		16,838		992			992		17,830	17,830			
8201374169	MIAMI GARDENS	FL		07/14/2023		1,135		193			193		1,328	1,328			
302736415	Redlands	CA		07/14/2023		13,049		1,570			1,570		14,619	14,619			
6601807883	SAN FRANCISCO	CA		04/10/2023		6,698		1,191			1,191		7,889	7,889			
302949404	WOODBRIDGE	VA		07/14/2023		3,048		359			359		3,407	3,407			
8201795672	JACKSONVILLE	FL		07/14/2023		1,045		173			173		1,218	1,218			
302950605	Denver	CO		07/14/2023		5,272		608			608		5,880	5,880			
6601820332	OAKLAND	CA		04/10/2023		5,057		879			879		5,936	5,936			
6600550773	LAKEWOOD	CO		07/14/2023		1,180		159			159		1,339	1,339			
6601685875	WESTON	MA		04/10/2023		21,985		910			910		22,895	22,895			
8200533465	CAPE CORAL	FL		07/14/2023		1,218		261			261		1,479	1,479			
6601808428	ENGLEWOOD	CO		07/14/2023		6,872		1,503			1,503		8,375	8,375			
6601482901	MIDLOTHIAN	VA		04/10/2023		10,687		446			446		11,133	11,133			
6602695303	ERIE	CO		07/14/2023		3,623		753			753		4,376	4,376			
409017696	ENCINO	CA		09/22/2025		3,743		(36)			(36)		3,707	3,707			
6601740282	SAINT PAUL	MN		04/10/2023		2,903		541			541		3,444	3,444			
PEB1596054999	SANTA CLARA	CA		08/14/2017		1,870		(37)			(37)		1,834	1,834			
6600793282	CAPE CORAL	FL		04/10/2023		8,618		1,213			1,213		9,831	9,831			
401042844	TENAFLY	NJ		11/13/2025		2,399		4			4		2,403	2,403			
6602684026	SEATTLE	WA		07/14/2023		2,402		556			556		2,958	2,958			
6600487331	JUPITER	FL		04/10/2023		3,015		489			489		3,505	3,505			
302991843	San Diego	CA		07/14/2023		16,605		2,009			2,009		18,614	18,614			
401039746	DAYTONA BEACH	FL		11/13/2025		1,062		(2)			(2)		1,060	1,060			
6601692673	MELBOURNE BEACH	FL		04/10/2023		12,724		856			856		13,580	13,580			
EB1222531773	WESTPORT	CT		08/07/2015		4,425		31			31		4,456	4,456			
6602685833	LUTZ	FL		04/10/2023		3,464		583			583		4,047	4,047			
6601808568	LOS ANGELES	CA		04/10/2023		9,749		1,533			1,533		11,282	11,282			
6602674746	WASHINGTON	DC		04/10/2023		4,954		1,013			1,013		5,968	5,968			
6600792813	CHEVY CHASE	MD		07/14/2023		4,827		845			845		5,672	5,672			
6601212498	ANDERSON	CA		04/10/2023		1,042		100			100		1,142	1,142			
6600921875	GIG HARBOR	WA		07/14/2023		7,239		1,069			1,069		8,308	8,308			
8000751541	Delray Beach	FL		07/14/2023		565		120			120		685	685			
303058225	LOS ANGELES	CA		07/14/2023		9,399		1,058			1,058		10,457	10,457			
1508317975	Pasadena	CA		07/14/2023		18,315		1,585			1,585		19,900	19,900			
6602676154	FOSTER CITY	CA		04/10/2023		10,440		2,071			2,071		12,511	12,511			
6600675174	JACKSONVILLE	FL		04/10/2023		401		204			204		605	605			
6602692151	MONTGOMERY	AL		07/14/2023		5,284		472			472		5,755	5,755			
6602698927	ANGEL FIRE	NM		04/10/2023		3,848		648			648		4,497	4,497			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602674985	BEND	OR		07/14/2023		5,896		1,429			1,429		7,325	7,325			
6601469361	ATLANTIC BEACH	FL		04/10/2023		677		377			377		1,054	1,054			
6601478487	MASCOUTAH	IL		04/10/2023		382		49			49		431	431			
6602685866	HOUSTON	TX		07/14/2023		3,061		688			688		3,749	3,749			
6602684059	NEWCASTLE	WA		07/14/2023		4,814		947			947		5,761	5,761			
6601383935	PASO ROBLES	CA		04/10/2023		2,071		100			100		2,171	2,171			
6601482604	ATLANTA	GA		07/14/2023		15,412		976			976		16,388	16,388			
6602681089	THOUSAND OAKS	CA		04/10/2023		8,645		1,370			1,370		10,014	10,014			
6602682244	SANTA BARBARA	CA		04/10/2023		3,950		665			665		4,615	4,615			
8202989174	JACKSONVILLE	FL		07/14/2023		1,176		180			180		1,356	1,356			
6601686014	EAST HAMPTON	NY		04/10/2023		3,924		356			356		4,281	4,281			
6601383471	NAPLES	FL		04/10/2023		662		58			58		721	721			
105858538	FREMONT	CA		04/17/2026				14			14		1,182	1,182			
8202192635	JACKSONVILLE	FL		07/14/2023		1,897		354			354		2,251	2,251			
6601743864	SARASOTA	FL		04/10/2023		3,619		630			630		4,249	4,249			
6602677186	ATLANTA	GA		07/14/2023		5,781		1,240			1,240		7,021	7,021			
6600927807	DUBLIN	CA		04/10/2023		7,554		1,036			1,036		8,590	8,590			
6601818138	WESTPORT	CT		07/14/2023		3,900		813			813		4,713	4,713			
PEB1596053725	BRENTWOOD	TN		11/18/2016		7,499		(165)			(165)		7,334	7,334			
1505135901	Wellesley	MA		07/14/2023		37,040		2,041			2,041		39,082	39,082			
6600011560	JACKSONVILLE	FL		04/10/2023		548		101			101		649	649			
6601691899	PRINCETON JUNCTION	NJ		07/14/2023		7,508		647			647		8,155	8,155			
6601710251	LOS GATOS	CA		04/10/2023		5,131		955			955		6,086	6,086			
6601681932	BETHESDA	MD		07/14/2023		6,920		109			109		7,029	7,029			
6602711886	NEW BRAUNFELS	TX		07/14/2023		4,156		756			756		4,912	4,912			
6601699538	RANCHO PALOS VERDES	CA		04/10/2023		6,049		981			981		7,029	7,029			
302949926	SAN JOSE	CA		07/14/2023		3,128		346			346		3,475	3,475			
6602700178	CHICAGO	IL		04/10/2023		4,028		729			729		4,757	4,757			
303057605	SAN MARCOS	CA		07/14/2023		4,460		484			484		4,944	4,944			
302784484	NEWPORT BEACH	CA		07/14/2023		12,598		1,519			1,519		14,117	14,117			
302945811	DEL MAR	CA		07/14/2023		13,194		1,528			1,528		14,722	14,722			
6602679836	AUSTIN	TX		07/14/2023		3,051		614			614		3,666	3,666			
6600848730	DENVER	CO		07/14/2023		9,138		835			835		9,973	9,973			
6600789652	AUSTIN	TX		07/14/2023		10,340		860			860		11,200	11,200			
6600037409	THE WOODLANDS	TX		07/14/2023		2,686		525			525		3,212	3,212			
6602676204	ORINDA	CA		04/10/2023		5,980		1,113			1,113		7,093	7,093			
6600844952	SANTA BARBARA	CA		04/10/2023		3,997		539			539		4,536	4,536			
6602677947	UPPER SADDLE RIVER	NJ		07/14/2023		5,133		1,155			1,155		6,288	6,288			
6601224600	JACKSONVILLE	FL		04/10/2023		523		210			210		733	733			
401075490	RANCHO CORDOVA	CA		04/17/2026				3			3		414	414			
6602693019	MIAMI	FL		04/10/2023		10,107		919			919		11,026	11,026			
6600676453	JACKSONVILLE	FL		04/10/2023		560		295			295		855	855			
302602894	LOS ALAMITOS	CA		07/14/2023		4,928		1,052			1,052		5,980	5,980			
8196890173	PALM SPRINGS	FL		07/14/2023		1,474		315			315		1,789	1,789			
8201815228	CLEARWATER	FL		07/14/2023		820		122			122		942	942			
6601468777	ATLANTIC BEACH	FL		04/10/2023		473		260			260		733	733			
PEB1541040620	FRISCO	TX		11/18/2016		5,476		(96)			(96)		5,380	5,380			
409016859	CAVE CREEK	AZ		11/18/2025		3,098		(64)			(64)		3,034	3,034			
8023219950	POMPANO BEACH	FL		07/14/2023		2,871		463			463		3,334	3,334			
1506015431	Sparks	MD		07/14/2023		11,798		1,057			1,057		12,856	12,856			
6602671346	HOUSTON	TX		07/14/2023		5,908		538			538		6,446	6,446			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600566977	BROOKLYN	NY		04/10/2023		4,499		673			673		5,172	5,172			
6602701952	TWIN LAKES	WI		07/14/2023		7,014		1,467			1,467		8,480	8,480			
6601468785	ATLANTIC BEACH	FL		04/10/2023		931		531			531		1,463	1,463			
8201218044	GREENACRES	FL		07/14/2023		874		174			174		1,048	1,048			
8195546132	HOLLYWOOD	FL		07/14/2023		1,236		299			299		1,535	1,535			
409017957	TAMPA	FL		09/22/2025		2,643		(50)			(50)		2,593	2,593			
6601476598	LITTLETON	CO		07/14/2023		11,195		902			902		12,097	12,097			
1406253681	Henrico	VA		07/14/2023		17,698		1,306			1,306		19,003	19,003			
PEB1785004451	SAN JOSE	CA		11/18/2016		5,665		11			11		5,676	5,676			
302847197	REDONDO BEACH	CA		07/14/2023		16,031		1,898			1,898		17,930	17,930			
6600675083	JACKSONVILLE	FL		04/10/2023		394		193			193		587	587			
505311478	DAVIE	FL		07/14/2023		1,525		297			297		1,821	1,821			
8199625703	PALM HARBOR	FL		07/14/2023		1,898		427			427		2,325	2,325			
6601245498	GLENDALE	AZ		04/10/2023		1,256		158			158		1,414	1,414			
6600082454	LEXINGTON	NC		07/14/2023		449		64			64		512	512			
6601203117	JACKSONVILLE	FL		04/10/2023		518		122			122		639	639			
302928576	Fort Lauderdale	FL		07/14/2023		11,893		1,271			1,271		13,164	13,164			
1301292569	CHAPEL HILL	NC		07/14/2023		11,630		751			751		12,382	12,382			
PH7133701495	ACTON	MA		09/18/2015		4,420		(7)			(7)		4,414	4,414			
6600935347	HAYWARD	CA		04/10/2023		4,120		669			669		4,789	4,789			
3392559547	Naples	FL		07/14/2023		3,349		232			232		3,581	3,581			
6602695766	BOISE	ID		04/10/2023		4,108		691			691		4,800	4,800			
6602678739	GLENVIEW	IL		04/10/2023		2,997		488			488		3,485	3,485			
6602674852	LAKE FOREST	IL		04/10/2023		3,493		551			551		4,044	4,044			
105747957	WHITE HOUSE	TN		11/13/2025		810		1			1		812	812			
6602686906	DENVER	CO		07/14/2023		3,675		806			806		4,480	4,480			
6601818443	MIRAMAR BEACH	FL		04/10/2023		3,473		601			601		4,074	4,074			
303058222	BELLEVILLE	NJ		07/14/2023		3,895		471			471		4,366	4,366			
112934518	Sunrise	FL		07/14/2023		406		62			62		468	468			
105393185	PEMBROKE PINES	FL		07/14/2023		344		59			59		403	403			
6602673565	OAKLAND	CA		04/10/2023		12,172		2,274			2,274		14,446	14,446			
8195167895	WEST PALM BEACH	FL		07/14/2023		830		177			177		1,007	1,007			
8196145133	MIAMI	FL		07/14/2023		1,937		411			411		2,348	2,348			
6602698919	RANCHO CUCAMONGA	CA		04/10/2023		4,088		667			667		4,755	4,755			
6602689512	DIX HILLS	NY		04/10/2023		5,379		970			970		6,349	6,349			
6601708776	NEW BRAUNFELS	TX		07/14/2023		9,373		917			917		10,290	10,290			
302793825	BAKERSFIELD	CA		07/14/2023		10,603		1,005			1,005		11,608	11,608			
EB1365004217	LUCAS	TX		09/18/2015		5,244		(39)			(39)		5,206	5,206			
303366026	Las Vegas	NV		07/14/2023		11,041		1,213			1,213		12,253	12,253			
6602686534	BOULDER	CO		07/14/2023		10,742		1,167			1,167		11,909	11,909			
6602677517	GILBERT	AZ		04/10/2023		3,621		696			696		4,317	4,317			
302799632	Henderson	NV		07/14/2023		21,065		2,328			2,328		23,393	23,393			
6602247873	ATLANTA	GA		07/14/2023		13,613		1,344			1,344		14,957	14,957			
6602711647	DALY CITY	CA		04/10/2023		4,429		609			609		5,038	5,038			
6602701267	KAILUA	HI		07/14/2023		4,385		942			942		5,327	5,327			
6601483248	DALLAS	TX		07/14/2023		16,147		351			351		16,498	16,498			
401068598	LITTLETON	MA		03/26/2026				(22)			(22)		683	683			
6601679308	FLORAL PARK	NY		04/10/2023		5,613		600			600		6,213	6,213			
6602698026	PEORIA	AZ		04/10/2023		4,917		724			724		5,641	5,641			
6601735837	OXFORD	MS		07/14/2023		3,253		627			627		3,880	3,880			
6601699892	QUEEN CREEK	AZ		04/10/2023		5,199		735			735		5,934	5,934			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1541040501	SARASOTA	FL		08/17/2016		7,121		(111)			(111)		7,011	7,011			
6601057984	REDWOOD CITY	CA		04/10/2023		7,942		1,086			1,086		9,029	9,029			
302967292	FRANKTOWN	CO		07/14/2023		8,817		1,001			1,001		9,817	9,817			
6601718221	WESTON	MA		04/10/2023		6,881		1,157			1,157		8,038	8,038			
8027930319	FORT MYERS	FL		07/14/2023		998		206			206		1,204	1,204			
6601680900	WATCHUNG	NJ		07/14/2023		11,894		911			911		12,805	12,805			
6601491365	BROOKLINE	MA		04/10/2023		3,551		268			268		3,819	3,819			
0499002	LEXINGTON	KY		04/26/2011		387,647							387,647	387,647			
409030313	MOUNT VERNON	WA		12/19/2025		3,777		(21)			(21)		3,756	3,756			
6602676832	BELMONT	CA		04/10/2023		4,430		852			852		5,282	5,282			
8194974685	MIAMI	FL		07/14/2023		482		103			103		585	585			
6601717827	LOS ANGELES	CA		04/10/2023		8,036		1,351			1,351		9,387	9,387			
8195686843	MARGATE	FL		07/14/2023		5,835		1,267			1,267		7,102	7,102			
6600794355	HILTON HEAD ISLAND	SC		07/14/2023		14,208		1,490			1,490		15,698	15,698			
6601250209	KISSIMMEE	FL		04/10/2023		4,329		741			741		5,070	5,070			
6602700152	SANTA BARBARA	CA		04/10/2023		5,190		939			939		6,129	6,129			
FR125686555	SAN RAFAEL	CA		09/09/2016		6,668		4			4		6,672	6,672			
302848050	SAN JOSE	CA		07/14/2023		5,725		675			675		6,400	6,400			
6600425570	PETALUMA	CA		04/10/2023		3,497		440			440		3,938	3,938			
6602686088	BIRMINGHAM	AL		07/14/2023		3,487		723			723		4,210	4,210			
409016869	ARLINGTON	VA		11/18/2025		2,937		(61)			(61)		2,876	2,876			
8200555167	RIVIERA BEACH	FL		07/14/2023		1,119		217			217		1,336	1,336			
6601702779	EUGENE	OR		07/14/2023		25,872		1,680			1,680		27,552	27,552			
6601201665	ATLANTIC BEACH	FL		04/10/2023		489		120			120		609	609			
6602695485	LONG LAKE	MN		04/10/2023		3,226		562			562		3,789	3,789			
6602691773	CHATTANOOGA	TN		04/10/2023		1,887		161			161		2,048	2,048			
6602697846	TRUCKEE	CA		04/10/2023		10,904		925			925		11,829	11,829			
6601678920	RENTON	WA		07/14/2023		8,716		798			798		9,515	9,515			
303058023	Hermosa Beach	CA		07/14/2023		5,401		591			591		5,992	5,992			
8000513742	SAINT LOUIS	MO		07/14/2023		559		96			96		655	655			
PEB1541040485	SAN FRANCISCO	CA		11/18/2016		8,018		(55)			(55)		7,963	7,963			
505310826	FORT MYERS	FL		07/14/2023		486		98			98		584	584			
6601487686	RIDGEFIELD	CT		07/14/2023		13,356		1,074			1,074		14,430	14,430			
6600737784	SPRINGFIELD GARDENS	NY		04/10/2023		1,162		143			143		1,305	1,305			
401046127	ERIE	CO		11/13/2025		1,662		(9)			(9)		1,652	1,652			
6601225383	JACKSONVILLE	FL		04/10/2023		532		268			268		800	800			
PEB1222608127	CHESTNUT HILL	MA		11/17/2017		6,189		11			11		6,200	6,200			
6602700624	ARROYO GRANDE	CA		04/10/2023		4,131		696			696		4,827	4,827			
6602691252	ATLANTA	GA		07/14/2023		12,147		1,495			1,495		13,643	13,643			
6600624347	RALEIGH	NC		07/14/2023		1,224		139			139		1,363	1,363			
303076754	Seattle	WA		07/14/2023		15,098		1,830			1,830		16,929	16,929			
409009260	BELLEVUE	WA		05/19/2025		3,651		(67)			(67)		3,584	3,584			
303325911	Mc Donald	TN		07/14/2023		20,237		2,261			2,261		22,498	22,498			
6601811661	MESA	AZ		04/10/2023		5,394		933			933		6,328	6,328			
6601725143	PARADISE VALLEY	AZ		04/10/2023		7,886		1,415			1,415		9,301	9,301			
6601686493	WASHINGTON	DC		04/10/2023		19,315		596			596		19,911	19,911			
6601805978	DENVER	CO		07/14/2023		2,796		549			549		3,344	3,344			
6601818930	SEATTLE	WA		07/14/2023		3,711		767			767		4,479	4,479			
409013933	SEATTLE	WA		09/22/2025		2,392		(23)			(23)		2,369	2,369			
6600039769	SCOTTSDALE	AZ		04/10/2023		8,719		1,413			1,413		10,131	10,131			
6602674860	NEWBURYPORT	MA		04/10/2023		3,771		614			614		4,385	4,385			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602678978	SANTA FE	NM		04/10/2023		2,887		503			503		3,390	3,390			
6602680271	MOORESTOWN	NJ		07/14/2023		3,498		706			706		4,204	4,204			
8191614748	ESTERO	FL		07/14/2023		1,829		419			419		2,247	2,247			
PEB1353006108	FRANKLIN LAKES	NJ		11/18/2016		6,126		48			48		6,174	6,174			
8195021193	NAPLES	FL		07/14/2023		1,831		455			455		2,286	2,286			
6600850975	WAYZATA	MN		04/10/2023		7,339		1,116			1,116		8,455	8,455			
6601684613	WAYNE	PA		07/14/2023		20,216		493			493		20,709	20,709			
6602681808	SAN ANSELMO	CA		04/10/2023		4,241		739			739		4,980	4,980			
PEB1596055132	LAFAYETTE	CO		11/17/2017		4,768		(58)			(58)		4,710	4,710			
6602711233	SANTA CLARA	CA		04/10/2023		4,213		644			644		4,858	4,858			
6601724724	PORTER RANCH	CA		04/10/2023		4,074		735			735		4,810	4,810			
6601692152	GOLETA	CA		04/10/2023		4,009		627			627		4,636	4,636			
409013719	COLORADO SPRINGS	CO		07/14/2025		2,705		(28)			(28)		2,677	2,677			
6601225359	JACKSONVILLE	FL		04/10/2023		552		277			277		829	829			
303109784	Excelsior	MN		07/14/2023		14,131		1,675			1,675		15,806	15,806			
6601680926	VALLEY STREAM	NY		04/10/2023		3,073		179			179		3,252	3,252			
124937470	LITTLE COMPTON	RI		07/14/2023		7,727		450			450		8,177	8,177			
302847484	CERRITOS	CA		07/14/2023		4,528		523			523		5,051	5,051			
6602683390	PROSPER	TX		07/14/2023		3,623		773			773		4,396	4,396			
6601686311	EAST SETAUKET	NY		04/10/2023		5,006		80			80		5,086	5,086			
1311154781	Haverford	PA		07/14/2023		13,357		952			952		14,309	14,309			
PH7134107569	WEST CHESTER	PA		09/18/2015		3,120		1			1		3,121	3,121			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		3,122		(24)			(24)		3,098	3,098			
8204181701	LEHIGH ACRES	FL		07/14/2023		591		88			88		679	679			
6602677509	FREMONT	CA		04/10/2023		6,286		1,137			1,137		7,423	7,423			
EB1222535958	NEW ORLEANS	LA		12/18/2015		4,377		(6)			(6)		4,372	4,372			
8197266468	JACKSONVILLE BEACH	FL		07/14/2023		1,336		308			308		1,644	1,644			
505374271	BOYNTON BEACH	FL		07/14/2023		1,015		190			190		1,205	1,205			
6600795535	VENICE	FL		04/10/2023		4,930		775			775		5,705	5,705			
6600921172	MAPLETON	UT		07/14/2023		3,962		567			567		4,529	4,529			
2111262717	Lexington	MA		07/14/2023		13,472		1,681			1,681		15,152	15,152			
6602679653	SEAL BEACH	CA		04/10/2023		6,042		1,087			1,087		7,130	7,130			
6600935719	SAN JOSE	CA		04/10/2023		4,925		885			885		5,810	5,810			
6601732487	SEATTLE	WA		07/14/2023		4,927		990			990		5,917	5,917			
6602684976	CARBONDALE	CO		07/14/2023		14,572		1,492			1,492		16,064	16,064			
6601823344	SANTA ROSA BEACH	FL		04/10/2023		3,327		536			536		3,864	3,864			
10801869	Fort Myers	FL		07/14/2023		541		322			322		863	863			
8195256316	JACKSONVILLE	FL		07/14/2023		2,262		460			460		2,721	2,721			
6600849258	DOUBLE OAK	TX		07/14/2023		3,723		728			728		4,451	4,451			
303058046	Pearland	TX		07/14/2023		2,994		347			347		3,341	3,341			
6602672195	DANVILLE	CA		04/10/2023		7,632		527			527		8,159	8,159			
EB1789004486	ALCOA	TN		08/19/2016		2,375		2			2		2,377	2,377			
1502198404	Reston	VA		07/14/2023		13,125		1,156			1,156		14,281	14,281			
6602699909	ALISO VIEJO	CA		04/10/2023		6,884		1,123			1,123		8,008	8,008			
6601018259	PALM SPRINGS	CA		04/10/2023		5,293		711			711		6,004	6,004			
PEB1596053924	LOS ANGELES	CA		11/18/2016		7,583		(97)			(97)		7,486	7,486			
6601736983	BELLEVUE	WA		07/14/2023		9,016		1,919			1,919		10,936	10,936			
6602686443	DENVER	CO		07/14/2023		9,503		1,050			1,050		10,552	10,552			
6601822247	NEWTON CENTER	MA		04/10/2023		5,658		1,039			1,039		6,697	6,697			
8190287496	DELRAY BEACH	FL		07/14/2023		4,686		505			505		5,191	5,191			
6600840232	AUSTIN	TX		07/14/2023		10,096		822			822		10,917	10,917			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602673904	SARATOGA	CA		04/10/2023		5,470		1,075			1,075		6,546	6,546			
EB1216002733	TAVERNIER	FL		12/18/2015		7,416		(46)			(46)		7,371	7,371			
6600849597	WASHINGTON	DC		04/10/2023		13,270		1,000			1,000		14,270	14,270			
6601827535	DALLAS	TX		07/14/2023		3,335		731			731		4,065	4,065			
1402207343	Cary	NC		07/14/2023		14,537		725			725		15,262	15,262			
6602689611	SANTA CLARA	CA		04/10/2023		4,593		801			801		5,394	5,394			
6601698811	REHOBOTH BEACH	DE		04/10/2023		8,765		614			614		9,379	9,379			
6601085084	RED BANK	NJ		07/14/2023		339		57			57		396	396			
8201294420	MIAMI GARDENS	FL		07/14/2023		1,088		185			185		1,273	1,273			
302933734	SUWANEE	GA		07/14/2023		9,787		1,134			1,134		10,921	10,921			
1857972768	SAINT LOUIS	MO		07/14/2023		2,683		234			234		2,917	2,917			
6602681477	CAVE CREEK	AZ		04/10/2023		3,393		591			591		3,984	3,984			
6602705987	FREMONT	CA		04/10/2023		3,470		567			567		4,037	4,037			
6602689355	GOLETA	CA		04/10/2023		3,890		655			655		4,545	4,545			
6602680685	ROSWELL	GA		07/14/2023		3,265		646			646		3,911	3,911			
6602689363	CUMMING	GA		07/14/2023		3,354		700			700		4,055	4,055			
303338276	Granada Hills	CA		07/14/2023		14,297		1,735			1,735		16,032	16,032			
6602699354	SANTA BARBARA	CA		04/10/2023		5,522		999			999		6,521	6,521			
6602677236	DALLAS	TX		07/14/2023		3,254		713			713		3,968	3,968			
6601823252	WASHINGTON	DC		04/10/2023		4,701		790			790		5,490	5,490			
6602678085	SAMMAMISH	WA		07/14/2023		4,124		811			811		4,935	4,935			
0697600	New York	NY		08/01/2013		155,127							155,127	155,127			
401058874	COLORADO SPRINGS	CO		03/26/2026				(27)			(27)		1,326	1,326			
8024297774	MIAMI GARDENS	FL		07/14/2023		53,292		8,583			8,583		61,876	61,876			
303089574	Del Mar	CA		07/14/2023		12,871		1,566			1,566		14,436	14,436			
6602711050	SAN JOSE	CA		04/10/2023		3,471		549			549		4,020	4,020			
302743617	San Diego	CA		07/14/2023		12,761		1,298			1,298		14,059	14,059			
0847400	Middletown	NJ		11/15/2017		166,206							166,206	166,206			
401082159	CARVER	MA		04/17/2026				(3)			(3)		990	990			
6602705011	SEATTLE	WA		07/14/2023		5,032		865			865		5,897	5,897			
6602679265	MIDLAND	GA		07/14/2023		3,045		603			603		3,648	3,648			
6602678762	HOUSTON	TX		07/14/2023		1,353		272			272		1,625	1,625			
6602682087	BRUSH PRAIRIE	WA		07/14/2023		3,218		743			743		3,961	3,961			
6600675893	JACKSONVILLE	FL		04/10/2023		262		249			249		511	511			
105829343	KIRKLAND	WA		03/26/2026				(8)			(8)		1,239	1,239			
8201850052	HIALEAH	FL		07/14/2023		881		146			146		1,027	1,027			
6601698936	MOUNTAIN BROOK	AL		07/14/2023		6,913		1,247			1,247		8,160	8,160			
409024257	OAKLAND	CA		12/19/2025		2,753		(64)			(64)		2,688	2,688			
6602677061	LINCOLNTON	NC		07/14/2023		3,091		595			595		3,686	3,686			
6601724757	MOUNT PLEASANT	SC		07/14/2023		27,048		2,972			2,972		30,020	30,020			
6601808584	WESTON	CT		07/14/2023		3,473		686			686		4,158	4,158			
6601678656	NISSEQUOGUE	NY		04/10/2023		11,563		649			649		12,213	12,213			
6602687128	SAN JOSE	CA		04/10/2023		1,576		257			257		1,832	1,832			
6602674704	SAN FRANCISCO	CA		04/10/2023		4,524		870			870		5,394	5,394			
6600011768	JACKSONVILLE	FL		04/10/2023		559		98			98		657	657			
EB1795000799	WESTFIELD	NJ		09/18/2015		4,270		(33)			(33)		4,237	4,237			
6601673517	DANVILLE	CA		04/10/2023		13,545		856			856		14,401	14,401			
302659941	OXNARD	CA		07/14/2023		5,538		1,154			1,154		6,692	6,692			
6600011909	JACKSONVILLE	FL		04/10/2023		502		98			98		600	600			
1303205279	Weston	MA		07/14/2023		10,689		752			752		11,442	11,442			
6602676717	ALPHARETTA	GA		07/14/2023		10,024		2,374			2,374		12,398	12,398			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
409017040	MELROSE	MA		11/18/2025		12,247		(253)			(253)		11,994	11,994			
6602683705	HOUSTON	TX		07/14/2023		2,791		612			612		3,403	3,403			
6601715714	MARATHON	FL		04/10/2023		3,838		668			668		4,506	4,506			
6601482950	DALLAS	TX		07/14/2023		19,883		1,009			1,009		20,892	20,892			
6601204230	JACKSONVILLE	FL		04/10/2023		547		176			176		723	723			
8202132684	OAKLAND PARK	FL		07/14/2023		1,716		248			248		1,963	1,963			
409012785	ALAMEDA	CA		07/14/2025		3,645		(52)			(52)		3,594	3,594			
409013687	KNOXVILLE	TN		07/14/2025		10,031		12			12		10,043	10,043			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		7,430		(16)			(16)		7,414	7,414			
6601692293	MORRIS	IL		04/10/2023		21,309		1,109			1,109		22,418	22,418			
6601709170	SUNRIVER	OR		07/14/2023		4,404		865			865		5,269	5,269			
6602698828	BURIEN	WA		07/14/2023		4,965		1,003			1,003		5,967	5,967			
303193608	FRANKLIN	MI		07/14/2023		9,730		1,182			1,182		10,912	10,912			
302764184	Rescue	CA		07/14/2023		9,864		1,165			1,165		11,029	11,029			
6601490607	FARMINGTON	CT		07/14/2023		7,876		651			651		8,527	8,527			
6601821439	LONG BEACH TOWNSHIP	NJ		07/14/2023		4,571		1,000			1,000		5,571	5,571			
302860871	HENRICO	VA		07/14/2023		8,377		927			927		9,304	9,304			
EB1564000993	DENVER	CO		08/19/2016		4,549		26			26		4,575	4,575			
8201240435	CAPE CORAL	FL		07/14/2023		839		158			158		997	997			
302949784	LITTLE ELM	TX		07/14/2023		3,902		463			463		4,365	4,365			
1504177850	Fenwick Island	DE		07/14/2023		10,189		864			864		11,053	11,053			
6601698084	NEW YORK	NY		04/10/2023		4,598		639			639		5,237	5,237			
505334150	LAKE WORTH	FL		07/14/2023		6,181		692			692		6,873	6,873			
EB1541040688	SARASOTA	FL		12/16/2016		3,709		(28)			(28)		3,681	3,681			
6602679935	BOULDER	CO		07/14/2023		9,044		1,755			1,755		10,799	10,799			
6601731455	CHATHAM	NJ		07/14/2023		4,736		931			931		5,667	5,667			
303143903	CHAPIN	SC		07/14/2023		9,546		1,088			1,088		10,634	10,634			
6602684711	ALEXANDRIA	VA		04/10/2023		12,292		1,000			1,000		13,292	13,292			
6601751768	PARADISE VALLEY	AZ		04/10/2023		15,715		1,304			1,304		17,020	17,020			
302889029	STUDIO CITY	CA		07/14/2023		15,534		1,761			1,761		17,295	17,295			
6602676170	FREMONT	CA		04/10/2023		4,890		940			940		5,830	5,830			
303659840	SAN DIEGO	CA		07/14/2023		12,276		1,067			1,067		13,343	13,343			
EB1596053825	LONG BEACH	CA		12/16/2016		7,493		(52)			(52)		7,442	7,442			
6602684554	PORTLAND	OR		07/14/2023		6,205		1,303			1,303		7,508	7,508			
8204147737	MIRAMAR	FL		07/14/2023		1,061		123			123		1,184	1,184			
6600119579	SANDY	OR		07/14/2023		5,041		795			795		5,836	5,836			
8195259545	LARGO	FL		07/14/2023		1,224		290			290		1,514	1,514			
6602690395	NEW CANAAN	CT		07/14/2023		9,385		2,073			2,073		11,459	11,459			
6601704874	EATONTON	GA		07/14/2023		8,720		1,060			1,060		9,780	9,780			
8199229400	FORT MYERS	FL		07/14/2023		1,432		340			340		1,772	1,772			
409011649	DEL MAR	CA		07/14/2025		14,316		18			18		14,333	14,333			
6601750703	SANTA BARBARA	CA		04/10/2023		3,787		660			660		4,447	4,447			
6601684563	HOLMDEL	NJ		07/14/2023		16,971		633			633		17,604	17,604			
108663253	Hialeah	FL		07/14/2023		4,123		506			506		4,628	4,628			
6601819110	TRABUCO CANYON	CA		04/10/2023		3,919		616			616		4,536	4,536			
6601037739	ALAMO	CA		04/10/2023		6,398		1,255			1,255		7,653	7,653			
6600676198	JACKSONVILLE	FL		04/10/2023		514		272			272		786	786			
6602675461	HOUSTON	TX		07/14/2023		4,242		769			769		5,011	5,011			
124801551	INDIAN WELLS	CA		07/14/2023		21,845		736			736		22,581	22,581			
6601224808	JACKSONVILLE	FL		04/10/2023		409		202			202		611	611			
6602683135	SEATTLE	WA		07/14/2023		5,633		1,170			1,170		6,802	6,802			

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6602686708	CORONA	CA		04/10/2023		3,300		634			634		3,935	3,935			
6601681775	DUXBURY	MA		04/10/2023		12,763		255			255		13,018	13,018			
6601472985	SCOTTSDALE	AZ		04/10/2023		15,628		874			874		16,502	16,502			
6600851528	DALLAS	TX		07/14/2023		3,757		698			698		4,455	4,455			
302949376	Prosper	TX		07/14/2023		3,744		460			460		4,204	4,204			
6602699669	BURBANK	CA		04/10/2023		5,075		886			886		5,961	5,961			
8201850094	HOLLYWOOD	FL		07/14/2023		856		128			128		984	984			
6602694769	MOUNTAIN HOUSE	CA		04/10/2023		3,845		693			693		4,538	4,538			
EB1541037934	MONTGOMERY	TX		09/18/2015		6,812		(47)			(47)		6,765	6,765			
3375353900	LEHIGH ACRES	FL		07/14/2023		183		26			26		210	210			
8202200356	CAPE CORAL	FL		07/14/2023		1,392		237			237		1,629	1,629			
302799616	SANTA FE	NM		07/14/2023		20,368		2,074			2,074		22,441	22,441			
303058216	SEATTLE	WA		07/14/2023		6,319		732			732		7,051	7,051			
6601692608	SEATTLE	WA		07/14/2023		5,906		1,006			1,006		6,912	6,912			
PEB1540095427	WASHINGTON	DC		08/14/2017		4,192		(32)			(32)		4,161	4,161			
302782833	HAILEY	ID		07/14/2023		13,630		1,610			1,610		15,239	15,239			
6601740068	BARNEGAT LIGHT	NJ		07/14/2023		5,357		1,081			1,081		6,438	6,438			
6602695022	MORGAN HILL	CA		04/10/2023		6,192		1,115			1,115		7,307	7,307			
6601233833	DECATUR	GA		07/14/2023		383		105			105		488	488			
6601695726	RENO	NV		04/10/2023		13,601		850			850		14,452	14,452			
6602696871	PLACERVILLE	CA		04/10/2023		5,808		902			902		6,711	6,711			
6601679787	BROOKLYN	NY		04/10/2023		10,502		1,144			1,144		11,646	11,646			
6602699305	WATERTOWN	SD		07/14/2023		3,134		655			655		3,789	3,789			
6601686063	WESTON	CT		07/14/2023		6,072		798			798		6,871	6,871			
6602678275	SANTA BARBARA	CA		04/10/2023		4,318		831			831		5,148	5,148			
6602710995	MANSFIELD	TX		07/14/2023		4,019		671			671		4,690	4,690			
6601719823	DANA POINT	CA		04/10/2023		2,755		479			479		3,234	3,234			
6600841743	NAPLES	FL		04/10/2023		7,228		911			911		8,140	8,140			
6601383885	CLIFTON	VA		04/10/2023		6,888		228			228		7,116	7,116			
6601717371	BUFORD	GA		07/14/2023		4,817		977			977		5,794	5,794			
6601680272	EVERGREEN	CO		07/14/2023		10,939		446			446		11,384	11,384			
1502067412	Glenview	IL		07/14/2023		13,930		1,112			1,112		15,042	15,042			
6602680305	LA CENTER	WA		07/14/2023		4,768		988			988		5,756	5,756			
6601482422	PALO ALTO	CA		04/10/2023		18,816		767			767		19,583	19,583			
6601470997	ATLANTIC BEACH	FL		04/10/2023		679		387			387		1,066	1,066			
8202777329	JACKSONVILLE	FL		07/14/2023		1,061		158			158		1,219	1,219			
1509247549	MEDIA	PA		07/14/2023		8,141		706			706		8,847	8,847			
6602690262	SAN RAFAEL	CA		04/10/2023		4,747		828			828		5,575	5,575			
6600441130	BELLEVUE	WA		07/14/2023		8,440		1,747			1,747		10,187	10,187			
6602673938	FULLERTON	CA		04/10/2023		5,181		996			996		6,177	6,177			
EB1171010551	BELLEVUE	WA		10/09/2015		4,118		7			7		4,126	4,126			
6601682179	BETHPAGE	NY		04/10/2023		2,021		14			14		2,036	2,036			
6600852583	ROSEMOUNT	MN		04/10/2023		25,225		1,979			1,979		27,204	27,204			
PEB1706611082	AUSTIN	TX		01/11/2018		3,837		32			32		3,869	3,869			
409009371	SALT LAKE CITY	UT		05/19/2025		2,256		(41)			(41)		2,215	2,215			
6602684356	BERKELEY	CA		04/10/2023		4,728		824			824		5,552	5,552			
2522161788	WEST PALM BEACH	FL		07/14/2023		330		170			170		500	500			
401040752	MARICOPA	AZ		11/13/2025		736		(17)			(17)		719	719			
303057634	Fremont	CA		07/14/2023		5,892		684			684		6,576	6,576			
6601703900	WASHINGTON	DC		04/10/2023		2,652		477			477		3,129	3,129			
303057644	Campbell	CA		07/14/2023		6,312		713			713		7,024	7,024			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8194260934	POMPANO BEACH	FL		07/14/2023		968		211			211		1,179	1,179			
8030831996	POMPANO BEACH	FL		07/14/2023		1,260		247			247		1,507	1,507			
6601740670	LITTLETON	CO		07/14/2023		6,402		1,258			1,258		7,660	7,660			
PH7134065601	DAVIE	FL		08/21/2015		4,893		(7)			(7)		4,886	4,886			
6602686773	LIBERTYVILLE	IL		04/10/2023		3,021		599			599		3,620	3,620			
409009404	SALT LAKE CITY	UT		05/19/2025		2,573		(47)			(47)		2,526	2,526			
8201305484	LEHIGH ACRES	FL		07/14/2023		1,416		266			266		1,682	1,682			
6601469213	ATLANTIC BEACH	FL		04/10/2023		463		267			267		730	730			
6602679547	MALVERN	PA		07/14/2023		5,064		1,002			1,002		6,065	6,065			
8202638311	NAPLES	FL		07/14/2023		859		139			139		998	998			
6602695758	BROOKLYN	NY		04/10/2023		4,489		808			808		5,297	5,297			
409011744	NATICK	MA		07/14/2025		3,886		(41)			(41)		3,846	3,846			
302848044	Fuquay Varina	NC		07/14/2023		3,120		360			360		3,480	3,480			
6602688548	NAPLES	FL		04/10/2023		3,185		453			453		3,638	3,638			
6602681204	DAVIS	CA		04/10/2023		4,481		754			754		5,235	5,235			
303057670	CHULA VISTA	CA		07/14/2023		5,352		609			609		5,960	5,960			
6602680420	FRISCO	TX		07/14/2023		3,541		777			777		4,318	4,318			
6602677285	MT PLEASANT	SC		07/14/2023		3,806		839			839		4,645	4,645			
6602697663	LA GRANGE PARK	IL		04/10/2023		12,964		1,131			1,131		14,095	14,095			
PEB1596055434	DALLAS	TX		11/17/2017		6,241		(111)			(111)		6,129	6,129			
8201218187	LEHIGH ACRES	FL		07/14/2023		1,028		190			190		1,218	1,218			
PEB1564001129	AURORA	CO		06/13/2017		2,846		33			33		2,879	2,879			
6601811844	HIGHLANDS RANCH	CO		07/14/2023		3,352		753			753		4,105	4,105			
6602677996	TRUCKEE	CA		04/10/2023		4,822		926			926		5,748	5,748			
303057922	Clifton Park	NY		07/14/2023		3,116		346			346		3,462	3,462			
6602699800	LAS VEGAS	NV		04/10/2023		8,791		1,591			1,591		10,382	10,382			
6602694983	HUNTINGTON BEACH	CA		04/10/2023		5,519		962			962		6,482	6,482			
6602695386	ANN ARBOR	MI		04/10/2023		3,462		528			528		3,990	3,990			
8200804679	NAPLES	FL		07/14/2023		2,190		518			518		2,708	2,708			
6600434499	NEW CANAAN	CT		07/14/2023		4,107		1,138			1,138		5,245	5,245			
6602701663	AGOURA HILLS	CA		04/10/2023		6,910		1,289			1,289		8,199	8,199			
303058129	KAYSVILLE	UT		07/14/2023		2,843		321			321		3,165	3,165			
409016257	BOSTON	MA		11/18/2025		1,193		(25)			(25)		1,168	1,168			
6601062299	BRENTWOOD	CA		04/10/2023		564		528			528		1,092	1,092			
302950296	Reston	VA		07/14/2023		3,443		398			398		3,840	3,840			
PH7134272678	PARAMUS	NJ		09/18/2015		5,485		(9)			(9)		5,476	5,476			
1312230918	ELMHURST	IL		07/14/2023		11,676		819			819		12,495	12,495			
401073281	HUNTINGTON	NY		03/26/2026				(9)			(9)		818	818			
8202204734	JACKSONVILLE	FL		07/14/2023		983		138			138		1,121	1,121			
6602689595	PORTLAND	OR		07/14/2023		3,883		830			830		4,713	4,713			
6600780495	FLUSHING	NY		04/10/2023		2,078		209			209		2,287	2,287			
409030323	PALO ALTO	CA		12/19/2025		3,959		(56)			(56)		3,903	3,903			
6602686344	BRYN MAWR	PA		07/14/2023		13,525		1,652			1,652		15,177	15,177			
6600065533	FORT LAUDERDALE	FL		04/10/2023		8,376		527			527		8,904	8,904			
302703402	Greenwood Village	CO		07/14/2023		5,251		1,094			1,094		6,346	6,346			
6600606583	LOS ALTOS HILLS	CA		04/10/2023		1							2	2			
6602700822	SAN CLEMENTE	CA		04/10/2023		6,307		1,063			1,063		7,370	7,370			
302847190	Roseville	CA		07/14/2023		4,559		482			482		5,041	5,041			
6602705219	DRAPER	UT		07/14/2023		5,030		934			934		5,964	5,964			
6601752881	FREELAND	WA		07/14/2023		5,634		1,109			1,109		6,743	6,743			
1708255219	Honolulu	HI		07/14/2023		12,085		1,086			1,086		13,171	13,171			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PEB1706602876	BRONX	NY		06/13/2017		2,989		(6)			(6)		2,983	2,983			
302736348	TRUCKEE	CA		07/14/2023		3,072		672			672		3,744	3,744			
6601475020	GAINESVILLE	FL		04/10/2023		11,581		598			598		12,178	12,178			
6602685635	LOUDON	TN		04/10/2023		3,207		558			558		3,765	3,765			
6602692698	FOSTER CITY	CA		04/10/2023		13,027		1,007			1,007		14,034	14,034			
6602705474	SAN JOSE	CA		04/10/2023		6,508		1,029			1,029		7,537	7,537			
6601707539	AUSTIN	TX		07/14/2023		6,902		1,414			1,414		8,316	8,316			
6602684919	CHICAGO	IL		04/10/2023		11,378		944			944		12,322	12,322			
EB1104004417	FORT WORTH	TX		12/18/2015		3,039		(6)			(6)		3,033	3,033			
6602705763	LAFAYETTE	CA		04/10/2023		5,507		841			841		6,348	6,348			
6601713867	HALF MOON BAY	CA		04/10/2023		6,070		1,057			1,057		7,127	7,127			
302717234	FAIR OAKS	CA		07/14/2023		10,614		1,173			1,173		11,787	11,787			
6601682021	POTOMAC	MD		07/14/2023		17,202		249			249		17,451	17,451			
8023230797	JACKSONVILLE	FL		07/14/2023		542		93			93		635	635			
303058240	MALVERN	PA		07/14/2023		4,640		515			515		5,155	5,155			
6600492943	SCOTTSDALE	AZ		04/10/2023		6,545		1,098			1,098		7,643	7,643			
6601681627	DALLAS	TX		07/14/2023		12,147		413			413		12,560	12,560			
303222352	BRIGHAM CITY	UT		07/14/2023		23,007		2,794			2,794		25,801	25,801			
6601818575	ROCKVILLE	MD		07/14/2023		4,011		808			808		4,819	4,819			
6602674076	SAN RAFAEL	CA		04/10/2023		6,191		1,193			1,193		7,383	7,383			
401038244	SACRAMENTO	CA		11/13/2025		1,509		14			14		1,523	1,523			
6600011602	JACKSONVILLE	FL		04/10/2023		504		92			92		596	596			
6602676980	SAN MATEO	CA		04/10/2023		4,585		881			881		5,466	5,466			
6600925884	SANTA BARBARA	CA		04/10/2023		4,048		530			530		4,578	4,578			
409017690	SCOTTSDALE	AZ		09/22/2025		3,184		(60)			(60)		3,124	3,124			
6601708966	DALLAS	TX		07/14/2023		17,131		3,359			3,359		20,490	20,490			
8199910908	PINELLAS PARK	FL		07/14/2023		771		178			178		949	949			
6601811521	MENOMONEE FALLS	WI		07/14/2023		5,898		1,132			1,132		7,030	7,030			
6602701622	KANEOHE	HI		07/14/2023		4,363		887			887		5,250	5,250			
6601224188	JACKSONVILLE	FL		04/10/2023		326		308			308		634	634			
6602696731	HOMER GLEN	IL		04/10/2023		5,178		900			900		6,077	6,077			
6602673854	EMERALD HILLS	CA		04/10/2023		8,658		1,650			1,650		10,308	10,308			
8192051193	NAPLES	FL		07/14/2023		1,771		429			429		2,200	2,200			
6602687649	VALLEY CENTER	CA		04/10/2023		5,345		995			995		6,339	6,339			
8203110318	FORT LAUDERDALE	FL		07/14/2023		1,448		185			185		1,633	1,633			
302731934	Mapleton	UT		07/14/2023		4,003		834			834		4,837	4,837			
1501306556	Guilford	CT		07/14/2023		8,483		1,289			1,289		9,772	9,772			
6602686591	PIEDMONT	CA		04/10/2023		4,473		833			833		5,306	5,306			
6601678474	SEATTLE	WA		07/14/2023		9,569		792			792		10,361	10,361			
6602685320	CHANDLER	AZ		04/10/2023		4,348		808			808		5,156	5,156			
6602674431	ATLANTA	GA		07/14/2023		3,578		788			788		4,366	4,366			
6601680124	NEW YORK	NY		04/10/2023		4,387		425			425		4,811	4,811			
6601807214	SALINAS	CA		04/10/2023		2,755		497			497		3,251	3,251			
6601224634	JACKSONVILLE	FL		04/10/2023		415		205			205		620	620			
6601471508	BOSTON	MA		04/10/2023		14,316		852			852		15,168	15,168			
6600720871	AZUSA	CA		04/10/2023		3,520		514			514		4,035	4,035			
303121819	Plano	TX		07/14/2023		7,162		1,610			1,610		8,772	8,772			
PEB1596054702	COPLEY TOWNSHIP	OH		11/17/2017		9,974		10			10		9,984	9,984			
EB1596049353	TAHOE CITY	CA		06/24/2016		3,451		(54)			(54)		3,397	3,397			
6601695841	ANNAPOLIS	MD		07/14/2023		9,928		891			891		10,819	10,819			
8030036041	ROYAL PALM BEACH	FL		07/14/2023		2,203		193			193		2,395	2,395			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602700491	ANAHEIM	CA		04/10/2023		8,434		1,467			1,467		9,900	9,900			
0847100	Rockaway	NJ		11/15/2017		147,150							147,150	147,150			
6600935321	ORLANDO	FL		04/10/2023		3,409		612			612		4,020	4,020			
6601082495	ROCKVILLE	MD		07/14/2023		3,145		525			525		3,671	3,671			
302847877	HAYWARD	CA		07/14/2023		3,240		358			358		3,598	3,598			
6601810093	WAXHAW	NC		07/14/2023		3,751		844			844		4,595	4,595			
6602701515	BRENTWOOD	TN		04/10/2023		2,911		460			460		3,371	3,371			
6601812016	LONG BEACH	CA		04/10/2023		6,668		1,157			1,157		7,825	7,825			
8204306131	DELRAY BEACH	FL		07/14/2023		292		32			32		324	324			
6600676719	JACKSONVILLE	FL		04/10/2023		454		240			240		694	694			
302736425	STOCKTON	CA		07/14/2023		5,678		1,213			1,213		6,891	6,891			
6601734020	CHAPEL HILL	NC		07/14/2023		3,871		803			803		4,674	4,674			
302697085	FREDERICK	MD		07/14/2023		4,436		902			902		5,338	5,338			
6601678235	WHITESTONE	NY		04/10/2023		7,999		477			477		8,475	8,475			
6602698406	LAS VEGAS	NV		04/10/2023		7,569		1,156			1,156		8,724	8,724			
6601483313	FRIENDSWOOD	TX		07/14/2023		10,523		541			541		11,064	11,064			
6601749051	VERO BEACH	FL		04/10/2023		9,461		1,586			1,586		11,047	11,047			
6602698174	MENDHAM	NJ		07/14/2023		4,891		1,044			1,044		5,936	5,936			
6602705516	CLE ELUM	WA		07/14/2023		2,738		484			484		3,222	3,222			
6602699461	ACAMPO	CA		04/10/2023		3,278		535			535		3,813	3,813			
6601693028	AUSTIN	TX		07/14/2023		4,935		915			915		5,849	5,849			
8201350564	FORT LAUDERDALE	FL		07/14/2023		1,292		243			243		1,535	1,535			
401073945	TAUNTON	MA		04/17/2026				5			5		616	616			
6602696806	COSTA MESA	CA		04/10/2023		5,166		932			932		6,098	6,098			
6600795238	PASADENA	CA		04/10/2023		6,168		969			969		7,137	7,137			
6602691815	SPRINGFIELD	VA		04/10/2023		3,581		274			274		3,854	3,854			
6601809038	COLLEYVILLE	TX		07/14/2023		2,986		618			618		3,604	3,604			
302949286	Eastvale	CA		07/14/2023		2,813		311			311		3,124	3,124			
0708408	Gainesville	GA		09/29/2015		12,895							12,895	12,895			
6600795659	NORTHRIDGE	CA		04/10/2023		7,566		1,268			1,268		8,834	8,834			
6602672146	SHELTER ISLAND	NY		04/10/2023		13,400		928			928		14,329	14,329			
6601479725	PALATINE	IL		04/10/2023		9,233		487			487		9,720	9,720			
6602710748	FOOTHILL RANCH	CA		04/10/2023		4,416		505			505		4,921	4,921			
2109996613	Pinehurst	NC		07/14/2023		8,551		1,040			1,040		9,590	9,590			
6602696913	IRVINE	CA		04/10/2023		7,892		1,410			1,410		9,302	9,302			
6602705953	DENVER	CO		07/14/2023		4,067		846			846		4,913	4,913			
6601708073	MELBOURNE	FL		04/10/2023		3,684		638			638		4,321	4,321			
6602677327	EBONY	VA		04/10/2023		1,386		264			264		1,650	1,650			
6602680529	AUSTIN	TX		07/14/2023		8,170		1,588			1,588		9,758	9,758			
124883203	BOSTON	MA		07/14/2023		1,729		83			83		1,812	1,812			
409028935	SCOTTSDALE	AZ		12/19/2025		5,383		(30)			(30)		5,354	5,354			
6602671221	BLOOMFIELD HILLS	MI		04/10/2023		8,371		467			467		8,837	8,837			
302828870	Estero	FL		07/14/2023		9,926		1,201			1,201		11,127	11,127			
6602684182	FULLERTON	CA		04/10/2023		5,722		1,030			1,030		6,752	6,752			
EB1786002708	TRUCKEE	CA		11/20/2015		3,994		5			5		3,999	3,999			
105856090	SPRING CREEK	NV		04/17/2026				(4)			(4)		506	506			
6601225342	JACKSONVILLE	FL		04/10/2023		471		199			199		671	671			
6601029520	DALY CITY	CA		04/10/2023		5,077		709			709		5,787	5,787			
6602684513	SAN CLEMENTE	CA		04/10/2023		6,252		1,127			1,127		7,378	7,378			
6601022954	MANHATTAN BEACH	CA		04/10/2023		9,405		1,781			1,781		11,186	11,186			
98604895	SAINT PETERSBURG	FL		07/14/2023		640		112			112		752	752			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601699041	LOS ANGELES	CA		04/10/2023		5,282		801			801		6,084	6,084			
6602676378	OAKLAND	CA		04/10/2023		4,117		791			791		4,907	4,907			
6601681635	BROOKLYN	NY		04/10/2023		2,925		76			76		3,002	3,002			
6601679597	HERNDON	VA		04/10/2023		9,749		613			613		10,363	10,363			
6600011966	JACKSONVILLE	FL		04/10/2023		537		120			120		657	657			
PH7131356037	SIERRA MADRE	CA		09/12/2014		4,955		(15)			(15)		4,940	4,940			
8023190095	OAKLAND PARK	FL		07/14/2023		849		135			135		985	985			
6601712877	PHOENIX	AZ		04/10/2023		10,006		835			835		10,841	10,841			
409018427	HADDONFIELD	NJ		11/18/2025		3,845		(80)			(80)		3,765	3,765			
409009374	SCOTTSDALE	AZ		05/19/2025		2,954		(54)			(54)		2,900	2,900			
PEB1221073313	JACKSONVILLE	FL		01/11/2018		2,604		21			21		2,626	2,626			
6602704923	HOLMES BEACH	FL		04/10/2023		7,363		1,014			1,014		8,376	8,376			
302647372	CORONA	CA		07/14/2023		2,832		575			575		3,407	3,407			
6602702679	SAN FRANCISCO	CA		04/10/2023		7,547		1,408			1,408		8,956	8,956			
6602682749	SAN JOSE	CA		04/10/2023		5,679		955			955		6,634	6,634			
6600851650	SAINT JOSEPH	MI		04/10/2023		3,465		524			524		3,989	3,989			
302790274	CHICO	CA		07/14/2023		3,485		384			384		3,869	3,869			
6600851882	MOUNT PLEASANT	SC		07/14/2023		7,499		1,350			1,350		8,849	8,849			
6602684265	SEATTLE	WA		07/14/2023		6,678		1,387			1,387		8,065	8,065			
409030331	PHOENIX	AZ		12/19/2025		2,536		(36)			(36)		2,501	2,501			
6602685023	WINTER PARK	FL		04/10/2023		16,473		1,452			1,452		17,925	17,925			
6600676065	JACKSONVILLE	FL		04/10/2023		415		214			214		628	628			
6602690619	PRESCOTT	AZ		04/10/2023		3,777		636			636		4,412	4,412			
303058036	KELSO	WA		07/14/2023		4,133		469			469		4,601	4,601			
6601822536	OAKLAND	CA		04/10/2023		6,470		1,148			1,148		7,617	7,617			
6600839051	NORTH TRURO	MA		04/10/2023		3,143		341			341		3,484	3,484			
6601473470	COPPELL	TX		07/14/2023		9,053		654			654		9,708	9,708			
401060626	NORTH BERGEN	NJ		03/26/2026				(11)			(11)		1,555	1,555			
6602701556	HERMOSA BEACH	CA		04/10/2023		5,802		1,046			1,046		6,848	6,848			
6600678228	JACKSONVILLE	FL		04/10/2023		452		248			248		701	701			
409026141	GOLDEN	CO		12/19/2025		3,319		(47)			(47)		3,272	3,272			
10801920	Lehigh Acres	FL		07/14/2023		1,072		495			495		1,567	1,567			
6601696039	EUCHA	OK		04/10/2023		18,823		396			396		19,219	19,219			
6602704329	RANCHO CUCAMONGA	CA		04/10/2023		4,604		656			656		5,260	5,260			
302751348	BOULDER	CO		07/14/2023		3,712		774			774		4,486	4,486			
409030367	DANA POINT	CA		12/19/2025		3,936		(22)			(22)		3,914	3,914			
6602682426	LOS ANGELES	CA		04/10/2023		7,233		1,260			1,260		8,493	8,493			
3362928353	Fort Lauderdale	FL		07/14/2023		1,683		143			143		1,826	1,826			
6601682773	NEWARK	NJ		07/14/2023		2,898		470			470		3,368	3,368			
6601677831	SEATTLE	WA		07/14/2023		11,039		812			812		11,851	11,851			
303212348	LONE TREE	CO		07/14/2023		9,381		1,139			1,139		10,520	10,520			
6601735415	SAN DIEGO	CA		04/10/2023		11,447		935			935		12,381	12,381			
6600910225	LOS ANGELES	CA		04/10/2023		10,232		2,009			2,009		12,240	12,240			
8201618331	LARGO	FL		07/14/2023		883		143			143		1,026	1,026			
6601478156	CHERRY HILLS VILLAGE	CO		07/14/2023		10,746		859			859		11,605	11,605			
8202482441	FORT MYERS	FL		07/14/2023		3,598		654			654		4,252	4,252			
EB1784002442	PALO ALTO	CA		08/07/2015		8,570		(7)			(7)		8,563	8,563			
6602678705	ATLANTA	GA		07/14/2023		6,920		1,357			1,357		8,277	8,277			
6602674670	CONCORD	MA		04/10/2023		5,393		1,003			1,003		6,396	6,396			
113012710	LEHIGH ACRES	FL		07/14/2023		543		78			78		621	621			
6602704576	BARRINGTON	IL		04/10/2023		7,541		1,407			1,407		8,947	8,947			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8194909495	BOYNTON BEACH	FL		07/14/2023		1,201		313			313		1,514	1,514			
8008527661	DELRAY BEACH	FL		07/14/2023		514		110			110		623	623			
6601682542	BROOKLYN	NY		04/10/2023		3,929		523			523		4,453	4,453			
6600852682	SAN JOSE	CA		04/10/2023		6,570		1,173			1,173		7,743	7,743			
6602704931	DENVER	CO		07/14/2023		3,442		608			608		4,051	4,051			
6601483065	WELLESLEY	MA		04/10/2023		16,339		490			490		16,829	16,829			
6601741843	WOODLAND HILLS	UT		07/14/2023		2,749		587			587		3,336	3,336			
6602687417	RALEIGH	NC		07/14/2023		9,276		1,138			1,138		10,414	10,414			
8195312931	FORT LAUDERDALE	FL		07/14/2023		1,112		238			238		1,350	1,350			
6602689694	CONCORD	CA		04/10/2023		3,373		607			607		3,980	3,980			
6601807180	SEATTLE	WA		07/14/2023		3,508		749			749		4,257	4,257			
124850236	ATHERTON	CA		07/14/2023		13,464		588			588		14,052	14,052			
6602683366	FAIRFIELD	CA		04/10/2023		7,622		1,420			1,420		9,042	9,042			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		4,260		4			4		4,264	4,264			
6600839291	HANOVER	VA		04/10/2023		4,378		484			484		4,862	4,862			
6601743849	ST PETERSBURG	FL		04/10/2023		3,218		561			561		3,779	3,779			
6601711002	CASTLE ROCK	CO		07/14/2023		3,756		801			801		4,556	4,556			
6602676691	CARNATION	WA		07/14/2023		6,819		1,617			1,617		8,436	8,436			
6602675644	RANCHO MIRAGE	CA		04/10/2023		5,266		723			723		5,989	5,989			
8200657620	LAUDERHILL	FL		07/14/2023		1,882		388			388		2,269	2,269			
8197499223	JACKSONVILLE	FL		07/14/2023		2,802		660			660		3,462	3,462			
6601286369	COLUMBIA FALLS	MT		04/10/2023		1,754		288			288		2,042	2,042			
505376872	HYPOLUXO	FL		07/14/2023		1,213		235			235		1,448	1,448			
8201217907	FORT LAUDERDALE	FL		07/14/2023		1,073		202			202		1,274	1,274			
6602711266	STEAMBOAT SPRINGS	CO		07/14/2023		3,822		695			695		4,518	4,518			
6601709733	WASHINGTON	DC		04/10/2023		5,670		1,021			1,021		6,691	6,691			
1501280009	La Canada Flintridge	CA		07/14/2023		18,523		1,617			1,617		20,140	20,140			
409017636	SAN FRANCISCO	CA		09/22/2025		2,196		(21)			(21)		2,175	2,175			
1402108400	Beach Haven	NJ		07/14/2023		16,881		981			981		17,862	17,862			
1502138202	FALLS CHURCH	VA		07/14/2023		8,655		639			639		9,294	9,294			
6602687557	BURBANK	CA		04/10/2023		5,417		910			910		6,327	6,327			
105746062	DENVER	CO		11/13/2025		1,001		(6)			(6)		995	995			
6601225466	JACKSONVILLE	FL		04/10/2023		577		239			239		816	816			
6602680594	CHICAGO	IL		04/10/2023		3,763		701			701		4,464	4,464			
125104609	PLEASANTON	CA		07/14/2023		15,361		902			902		16,263	16,263			
6602692292	FAIRFIELD	CA		04/10/2023		4,447		376			376		4,824	4,824			
6601485870	CHICAGO	IL		04/10/2023		18,123		962			962		19,085	19,085			
6601823518	BELLAIRE	TX		07/14/2023		7,194		1,412			1,412		8,606	8,606			
401077834	IRVINE	CA		04/17/2026									861	861			
6602704592	BELLINGHAM	WA		07/14/2023		3,370		630			630		4,000	4,000			
6602698968	SHERMAN OAKS	CA		04/10/2023		5,544		1,068			1,068		6,612	6,612			
6601202093	ATLANTIC BEACH	FL		04/10/2023		563		295			295		858	858			
6602695253	SEATTLE	WA		07/14/2023		6,832		1,460			1,460		8,292	8,292			
6602693498	CORNELIUS	NC		07/14/2023		32,729		4,036			4,036		36,765	36,765			
6602676337	NEW YORK	NY		04/10/2023		4,687		901			901		5,588	5,588			
6600852559	YORKTOWN	VA		04/10/2023		5,986		1,108			1,108		7,095	7,095			
8191846650	ESTERO	FL		07/14/2023		1,964		466			466		2,429	2,429			
6601684985	ISSAQUAH	WA		07/14/2023		29,845		837			837		30,682	30,682			
409017336	SAN CLEMENTE	CA		09/22/2025		9,062		(87)			(87)		8,975	8,975			
302833204	Haddonfield	NJ		07/14/2023		11,681		1,405			1,405		13,086	13,086			
6602700673	MIAMI	FL		04/10/2023		4,073		711			711		4,784	4,784			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
6601471292	LAKE TAPPS	WA		07/14/2023		12,145		453			453		12,598	12,598			
0920400	Louisville	CO		08/26/2020		160,198							160,198	160,198			
6601750588	BELMONT	CA		04/10/2023		4,588		772			772		5,360	5,360			
401078488	CONROE	TX		04/17/2026				11			11		327	327			
6601818385	RALEIGH	NC		07/14/2023		4,060		918			918		4,978	4,978			
6602686914	CAVE CREEK	AZ		04/10/2023		2,915		543			543		3,458	3,458			
0881200	West Hollywood	CA		07/11/2019		138,018							138,018	138,018			
303106736	Anderson	SC		07/14/2023		10,607		1,239			1,239		11,847	11,847			
6601699009	ENCINITAS	CA		04/10/2023		4,237		757			757		4,994	4,994			
303058153	AZUSA	CA		07/14/2023		3,520		400			400		3,920	3,920			
6600010471	JACKSONVILLE	FL		04/10/2023		419		73			73		492	492			
6601742353	PEORIA	AZ		04/10/2023		4,033		772			772		4,805	4,805			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		5,831		43			43		5,874	5,874			
302708753	NORTON	MA		07/14/2023		2,848		609			609		3,457	3,457			
409012769	PARKER	CO		07/14/2025		2,749		(39)			(39)		2,710	2,710			
6602705227	ALTADENA	CA		04/10/2023		5,995		854			854		6,849	6,849			
6601468991	ATLANTIC BEACH	FL		04/10/2023		554		294			294		848	848			
6601717835	WESTPORT	CT		07/14/2023		4,196		830			830		5,026	5,026			
6600994526	FALMOUTH	MA		04/10/2023		6,160		1,107			1,107		7,266	7,266			
6601812156	EL CERRITO	CA		04/10/2023		4,344		754			754		5,098	5,098			
401075753	OCEANSIDE	NY		03/26/2026				(11)			(11)		1,024	1,024			
6602686567	CULVER CITY	CA		04/10/2023		6,939		1,377			1,377		8,315	8,315			
105865354	LIVERMORE	CA		04/17/2026				(3)			(3)		842	842			
6601684597	BELMONT	MA		04/10/2023		20,224		219			219		20,443	20,443			
6602702299	WESTMINSTER	CO		07/14/2023		3,916		860			860		4,776	4,776			
6602678887	SAINT AUGUSTINE	FL		04/10/2023		4,359		710			710		5,069	5,069			
8201383094	SAINT PETERSBURG	FL		07/14/2023		1,190		236			236		1,427	1,427			
6602688175	LIVINGSTON	MT		04/10/2023		3,537		595			595		4,132	4,132			
6601471045	ATLANTIC BEACH	FL		04/10/2023		721		413			413		1,134	1,134			
6600678939	JACKSONVILLE	FL		04/10/2023		593		309			309		902	902			
8201201629	LEHIGH ACRES	FL		07/14/2023		1,132		213			213		1,344	1,344			
401074789	CLIFFWOOD	NJ		04/17/2026				(5)			(5)		252	252			
6602688944	SAN JOSE	CA		04/10/2023		15,555		1,307			1,307		16,862	16,862			
6600679424	JACKSONVILLE	FL		04/10/2023		498		276			276		774	774			
6602677699	ISSAQUAH	WA		07/14/2023		4,206		947			947		5,153	5,153			
6600850447	NAPLES	FL		04/10/2023		9,451		611			611		10,061	10,061			
6602701044	LITTLETON	CO		07/14/2023		3,437		677			677		4,114	4,114			
302858331	BAINBRIDGE ISLAND	WA		07/14/2023		3,154		674			674		3,828	3,828			
6601730325	HUNTERSVILLE	NC		07/14/2023		4,148		820			820		4,968	4,968			
6602679141	CHICAGO	IL		04/10/2023		3,096		488			488		3,584	3,584			
6602677756	WILMETTE	IL		04/10/2023		4,172		828			828		5,000	5,000			
6601741975	HOUSTON	TX		07/14/2023		5,667		1,177			1,177		6,844	6,844			
108632209	Cape Coral	FL		07/14/2023		766		135			135		900	900			
6601810069	COTO DE CAZA	CA		04/10/2023		5,962		969			969		6,931	6,931			
401038315	STOCKTON	CA		11/13/2025		951		(16)			(16)		935	935			
0839400	La Jolla	CA		06/29/2017		310,243							310,243	310,243			
8195041852	BOCA RATON	FL		07/14/2023		2,363		556			556		2,919	2,919			
6601695957	SPRING LAKE	NJ		07/14/2023		13,067		1,182			1,182		14,249	14,249			
303132296	SCOTTSDALE	AZ		07/14/2023		11,241		1,339			1,339		12,579	12,579			
505212151	NAPLES	FL		07/14/2023		931		164			164		1,096	1,096			
6602689538	DENVER	CO		07/14/2023		3,052		652			652		3,704	3,704			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602674845	SALT LAKE CITY	UT		07/14/2023		4,748		985			985		5,733	5,733			
6601225086	JACKSONVILLE	FL		04/10/2023		490		205			205		695	695			
6600851684	SCOTTSDALE	AZ		04/10/2023		3,419		502			502		3,921	3,921			
6601811976	SUMMIT	NJ		07/14/2023		4,053		886			886		4,939	4,939			
303017232	CHANDLER	AZ		07/14/2023		40,120		4,031			4,031		44,151	44,151			
303456741	Phoenix	AZ		07/14/2023		20,202		2,372			2,372		22,574	22,574			
6601021162	ROLLING HILLS ESTATES	CA		04/10/2023		11,930		1,667			1,667		13,597	13,597			
6600852989	GRAYSLAKE	IL		04/10/2023		185		23			23		208	208			
6602711993	PLAYA DEL REY	CA		04/10/2023		2,932		418			418		3,350	3,350			
6601693168	LINCOLN	MA		04/10/2023		5,747		899			899		6,646	6,646			
8198818630	CLEARWATER	FL		07/14/2023		1,095		253			253		1,347	1,347			
EB1221065631	JACKSONVILLE	FL		12/18/2015		2,948		(5)			(5)		2,943	2,943			
1110042420	WENTZVILLE	MO		07/14/2023		973		202			202		1,175	1,175			
6601685792	WASHINGTON	DC		04/10/2023		26,648		739			739		27,388	27,388			
FR125697404	SAN FRANCISCO	CA		11/04/2016		4,545		14			14		4,559	4,559			
3387081823	North Miami	FL		07/14/2023		618		137			137		755	755			
6602681105	TUALATIN	OR		07/14/2023		4,296		942			942		5,238	5,238			
6602710540	OCEAN ISLE BEACH	NC		07/14/2023		3,542		685			685		4,227	4,227			
302949024	BURKE	VA		07/14/2023		3,786		428			428		4,214	4,214			
EB1789004848	SAN JOSE	CA		12/16/2016		5,805		27			27		5,832	5,832			
6601490342	SAN RAFAEL	CA		04/10/2023		3,016		569			569		3,585	3,585			
6602694678	DANA POINT	CA		04/10/2023		5,904		870			870		6,774	6,774			
6601818559	REHOBOTH BEACH	DE		04/10/2023		5,866		1,020			1,020		6,886	6,886			
105834972	Doral	FL		07/14/2023		649		111			111		760	760			
98540123	FORT LAUDERDALE	FL		07/14/2023		893		157			157		1,050	1,050			
6602685387	GLENDALE	CA		04/10/2023		4,571		744			744		5,315	5,315			
6602717263	DEERFIELD	IL		04/10/2023		15,195		1,063			1,063		16,258	16,258			
6602694736	LEHI	UT		07/14/2023		2,896		602			602		3,497	3,497			
6602689397	SAN MARINO	CA		04/10/2023		11,540		1,939			1,939		13,478	13,478			
108654955	Lantana	FL		07/14/2023		2,875		506			506		3,382	3,382			
6602683515	DANVILLE	CA		04/10/2023		4,622		729			729		5,351	5,351			
1296167851	HUNTINGTON BEACH	CA		07/14/2023		1,005		164			164		1,169	1,169			
6602690130	VILLA PARK	CA		04/10/2023		4,750		800			800		5,550	5,550			
6601823260	LONE TREE	CO		07/14/2023		3,945		754			754		4,699	4,699			
6602682210	ARVADA	CO		07/14/2023		4,494		907			907		5,400	5,400			
6602700236	SANTA FE	NM		04/10/2023		3,813		689			689		4,502	4,502			
0853600	Minneapolis	MN		05/16/2018		363,654							363,654	363,654			
PEB1357001953	CAMBRIDGE	MA		03/21/2018		3,430		84			84		3,513	3,513			
6602690528	ARLINGTON	MA		04/10/2023		3,888		725			725		4,613	4,613			
409017683	ROSEVILLE	CA		09/22/2025		2,467		(62)			(62)		2,405	2,405			
6602678168	PAWLEYS ISLAND	SC		07/14/2023		3,084		579			579		3,663	3,663			
401073284	LINWOOD	NJ		04/17/2026				(2)			(2)		628	628			
6600849647	TUCSON	AZ		04/10/2023		16,681		1,206			1,206		17,886	17,886			
6600982760	CHARLOTTE	NC		07/14/2023		909		165			165		1,074	1,074			
PEB1787003974	ALAMO	CA		11/18/2016		4,895		(59)			(59)		4,837	4,837			
6602704659	LIBERTY TWP	OH		07/14/2023		4,809		852			852		5,661	5,661			
6602690502	PORTLAND	OR		07/14/2023		2,924		608			608		3,532	3,532			
6601732024	REDLANDS	CA		04/10/2023		4,903		854			854		5,757	5,757			
302764151	DALLAS	TX		07/14/2023		19,057		2,160			2,160		21,218	21,218			
6602694454	BATON ROUGE	LA		07/14/2023		3,722		717			717		4,440	4,440			
3378702867	PINELLAS PARK	FL		07/14/2023		198		15			15		213	213			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601709477	REDWOOD CITY	CA		04/10/2023		13,426		1,093			1,093		14,519	14,519			
6601286252	DELTONA	FL		04/10/2023		623		93			93		716	716			
6601818609	OLD GREENWICH	CT		07/14/2023		5,109		1,065			1,065		6,173	6,173			
505383621	DELRAY BEACH	FL		07/14/2023		1,614		333			333		1,947	1,947			
302708702	ALTADENA	CA		07/14/2023		5,451		1,160			1,160		6,611	6,611			
6602691674	NAPERVILLE	IL		04/10/2023		12,349		981			981		13,330	13,330			
105825710	SCOTTS VALLEY	CA		03/26/2026				(6)			(6)		2,371	2,371			
6602689900	MORROW	OH		07/14/2023		3,263		646			646		3,908	3,908			
3365977158	Oakland Park	FL		07/14/2023		1,904		264			264		2,169	2,169			
6600677360	JACKSONVILLE	FL		04/10/2023		419		227			227		645	645			
6601720151	GAMBRILLS	MD		07/14/2023		2,789		611			611		3,400	3,400			
8000637452	SAINT LOUIS	MO		07/14/2023		358		60			60		418	418			
6602690957	ELLICOTT CITY	MD		07/14/2023		11,196		1,237			1,237		12,433	12,433			
6601471086	ATLANTIC BEACH	FL		04/10/2023		687		394			394		1,081	1,081			
6600675869	JACKSONVILLE	FL		04/10/2023		409		211			211		620	620			
6602686104	SEATTLE	WA		07/14/2023		5,596		1,273			1,273		6,870	6,870			
6601732339	AUSTIN	TX		07/14/2023		5,983		1,028			1,028		7,011	7,011			
6601224451	JACKSONVILLE	FL		04/10/2023		430		204			204		634	634			
302847879	WASHINGTON	DC		07/14/2023		2,894		327			327		3,221	3,221			
1507309010	Roslyn	NY		07/14/2023		17,315		1,517			1,517		18,832	18,832			
3368396379	Palm Beach	FL		07/14/2023		1,136		84			84		1,220	1,220			
6602702539	BEND	OR		07/14/2023		2,881		616			616		3,497	3,497			
6600675257	JACKSONVILLE	FL		04/10/2023		507		256			256		763	763			
6601717876	BROOKLYN	NY		04/10/2023		4,665		812			812		5,477	5,477			
6602688357	SCOTTSDALE	AZ		04/10/2023		6,198		979			979		7,176	7,176			
6601728113	OAKLAND	CA		04/10/2023		5,752		1,039			1,039		6,791	6,791			
6602687581	RAMSEY	NJ		07/14/2023		10,399		2,099			2,099		12,498	12,498			
6602698976	MARIETTA	GA		07/14/2023		4,470		961			961		5,430	5,430			
6601482554	HIGHLAND PARK	IL		04/10/2023		18,608		810			810		19,418	19,418			
0690400	POTOMAC	MD		09/14/2012		123,696							123,696	123,696			
6601005835	STUDIO CITY	CA		04/10/2023		3,910		573			573		4,483	4,483			
303126995	Rancho Cucamonga	CA		07/14/2023		12,819		1,492			1,492		14,311	14,311			
409017071	TAMPA	FL		09/22/2025		4,739		(89)			(89)		4,649	4,649			
6601818971	WOODLAND HILLS	CA		04/10/2023		6,765		1,063			1,063		7,828	7,828			
6601202416	JACKSONVILLE	FL		04/10/2023		408		84			84		492	492			
PEB1541041866	UPLAND	CA		11/17/2017		3,069		(66)			(66)		3,002	3,002			
6602700830	PACIFIC GROVE	CA		04/10/2023		5,979		1,007			1,007		6,987	6,987			
6601685347	CHICAGO	IL		04/10/2023		10,801		1,114			1,114		11,915	11,915			
302847394	LOS ANGELES	CA		07/14/2023		7,525		867			867		8,392	8,392			
6602699636	NAPLES	FL		04/10/2023		3,372		610			610		3,983	3,983			
6602680214	AUSTIN	TX		07/14/2023		5,575		1,223			1,223		6,798	6,798			
1404168053	Towson	MD		07/14/2023		13,094		852			852		13,946	13,946			
EB1353005230	ALBERTSON	NY		11/20/2015		4,465		(25)			(25)		4,441	4,441			
6601817890	PASADENA	CA		04/10/2023		3,000		540			540		3,540	3,540			
302847277	CERRITOS	CA		07/14/2023		7,525		850			850		8,374	8,374			
302743636	MESA	AZ		07/14/2023		6,385		1,222			1,222		7,607	7,607			
105851632	JERSEY CITY	NJ		03/26/2026				(15)			(15)		2,240	2,240			
6601476770	SPRING	TX		07/14/2023		7,212		571			571		7,782	7,782			
302936902	Sammamish	WA		07/14/2023		18,632		2,166			2,166		20,798	20,798			
6600842071	LOS ANGELES	CA		04/10/2023		4,036		589			589		4,625	4,625			
EB1596053750	EL SEGUNDO	CA		10/07/2016		15,203		(156)			(156)		15,047	15,047			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600027491	JACKSONVILLE	FL		04/10/2023		538		55			55		593	593			
1174586611	TROY	IL		07/14/2023		2,140		158			158		2,298	2,298			
302883346	Toluca Lake	CA		07/14/2023		26,975		2,900			2,900		29,875	29,875			
EB1367015277	SAN DIEGO	CA		12/16/2016		4,056		(19)			(19)		4,038	4,038			
302717235	San Mateo	CA		07/14/2023		16,663		1,964			1,964		18,627	18,627			
6601749275	CHARLOTTE	NC		07/14/2023		14,947		1,708			1,708		16,655	16,655			
409018381	VIENNA	VA		11/18/2025		2,804		(58)			(58)		2,746	2,746			
6602674332	PLEASANTON	CA		04/10/2023		5,869		1,164			1,164		7,033	7,033			
6602681956	S LAKE TAHOE	CA		04/10/2023		4,642		780			780		5,422	5,422			
6602681675	TEMECULA	CA		04/10/2023		2,959		498			498		3,457	3,457			
1310175871	Katy	TX		07/14/2023		9,354		573			573		9,927	9,927			
EB1789003629	BELMONT	CA		11/20/2015		6,174		8			8		6,181	6,181			
6602701325	CAPTAIN COOK	HI		07/14/2023		6,369		1,369			1,369		7,738	7,738			
8199496717	CAPE CORAL	FL		07/14/2023		2,189		518			518		2,707	2,707			
PH7134723431	PARKER	CO		10/29/2015		3,303		(13)			(13)		3,290	3,290			
6600795261	EASTON	MD		07/14/2023		5,299		958			958		6,257	6,257			
6601471102	ATLANTIC BEACH	FL		04/10/2023		667		390			390		1,057	1,057			
8195439718	MIAMI	FL		07/14/2023		2,112		499			499		2,611	2,611			
6602696715	PHOENIX	AZ		04/10/2023		2,938		495			495		3,433	3,433			
6602680800	BENSALEM	PA		07/14/2023		2,848		595			595		3,443	3,443			
6602678200	SALT LAKE CITY	UT		07/14/2023		5,650		996			996		6,646	6,646			
401068428	ISSAQUAH	WA		03/26/2026				(25)			(25)		3,741	3,741			
8195685340	JACKSONVILLE	FL		07/14/2023		780		194			194		974	974			
6602674266	LOS ANGELES	CA		04/10/2023		6,279		1,246			1,246		7,525	7,525			
6602690643	FLAGSTAFF	AZ		04/10/2023		2,986		520			520		3,506	3,506			
6601680371	BROOKLYN	NY		04/10/2023		9,494		408			408		9,902	9,902			
409019581	ENCINITAS	CA		11/18/2025		4,483		(55)			(55)		4,428	4,428			
6601489666	BISMARCK	ND		07/14/2023		3,143		706			706		3,849	3,849			
8198946880	NAPLES	FL		07/14/2023		1,252		297			297		1,549	1,549			
6601816769	DENVER	CO		07/14/2023		11,850		1,242			1,242		13,093	13,093			
8202262804	PEMBROKE PINES	FL		07/14/2023		759		126			126		885	885			
6602694850	SEATTLE	WA		07/14/2023		5,971		1,276			1,276		7,247	7,247			
6602690593	MACON	GA		07/14/2023		3,499		692			692		4,191	4,191			
6601809996	LAFAYETTE	CA		04/10/2023		5,070		881			881		5,951	5,951			
6600994716	OAKLAND	CA		04/10/2023		3,587		583			583		4,170	4,170			
6602677772	MILTON	GA		07/14/2023		3,805		839			839		4,643	4,643			
PEB1027559460	CINCINNATI	OH		11/17/2017		3,031		25			25		3,056	3,056			
302871322	Dripping Springs	TX		07/14/2023		9,482		1,074			1,074		10,556	10,556			
105822071	JERSEY CITY	NJ		03/26/2026				(5)			(5)		799	799			
6601711283	HIGHLANDS RANCH	CO		07/14/2023		6,411		1,330			1,330		7,740	7,740			
6602683689	DAVIDSON	NC		07/14/2023		19,970		4,032			4,032		24,002	24,002			
6601681361	WILMETTE	IL		04/10/2023		13,377		371			371		13,748	13,748			
6602695204	SEATTLE	WA		07/14/2023		4,285		864			864		5,149	5,149			
6600932419	SAN LUIS OBISPO	CA		04/10/2023		17,877		1,308			1,308		19,185	19,185			
303218231	Bethany Beach	DE		07/14/2023		26,524		3,027			3,027		29,550	29,550			
6601703397	ATLANTA	GA		07/14/2023		2,718		597			597		3,315	3,315			
8000530926	SUNNYVALE	CA		07/14/2023		3,331		269			269		3,600	3,600			
6602711696	LOS ANGELES	CA		04/10/2023		6,420		820			820		7,240	7,240			
FR125689476	DANVILLE	CA		10/07/2016		2,938		(10)			(10)		2,928	2,928			
6601472860	NEW ORLEANS	LA		07/14/2023		12,703		954			954		13,657	13,657			
401045957	PASADENA	MD		11/13/2025		1,822		(21)			(21)		1,801	1,801			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601818476	WESTPORT	CT		07/14/2023		4,329		954			954		5,283	5,283			
1507136432	HINSDALE	IL		07/14/2023		21,674		1,345			1,345		23,019	23,019			
303057293	Orinda	CA		07/14/2023		3,883		450			450		4,333	4,333			
6601692061	DULUTH	MN		04/10/2023		9,446		663			663		10,109	10,109			
302676874	AUBURN	CA		07/14/2023		3,111		600			600		3,710	3,710			
6601738294	CHARLOTTE	NC		07/14/2023		3,508		694			694		4,203	4,203			
303400801	Suwanee	GA		07/14/2023		14,947		1,634			1,634		16,580	16,580			
6601673848	MANHASSET	NY		04/10/2023		28,204		1,162			1,162		29,365	29,365			
6602694389	SHERMAN OAKS	CA		04/10/2023		4,667		759			759		5,427	5,427			
1857959952	BELLEVILLE	IL		07/14/2023		3,559		303			303		3,862	3,862			
6602696590	TRUCKEE	CA		04/10/2023		2,714		428			428		3,142	3,142			
6602685171	PAWLEYS ISLAND	SC		07/14/2023		10,376		1,219			1,219		11,595	11,595			
1503059607	Aquebogue	NY		07/14/2023		14,535		1,239			1,239		15,773	15,773			
302856098	Redding	CT		07/14/2023		12,389		1,468			1,468		13,857	13,857			
6602695675	MOUNT PLEASANT	SC		07/14/2023		3,270		664			664		3,935	3,935			
6601491704	MONTROSS	VA		04/10/2023		7,447		442			442		7,889	7,889			
6601692004	PITTSBURGH	PA		07/14/2023		8,822		870			870		9,692	9,692			
6602711472	LONGMONT	CO		07/14/2023		4,412		781			781		5,193	5,193			
6601818716	DIX HILLS	NY		04/10/2023		20,905		3,025			3,025		23,929	23,929			
8199123491	NAPLES	FL		07/14/2023		1,347		303			303		1,649	1,649			
409009380	DALLAS	TX		05/19/2025		2,730		(50)			(50)		2,680	2,680			
EB1540093153	WHITE STONE	VA		08/07/2015		5,822		(56)			(56)		5,766	5,766			
303057815	Leander	TX		07/14/2023		3,398		403			403		3,801	3,801			
302949204	CLERMONT	FL		07/14/2023		2,453		284			284		2,737	2,737			
6602680453	WHITEFISH BAY	WI		07/14/2023		4,653		972			972		5,625	5,625			
6602701150	EDMONDS	WA		07/14/2023		5,452		1,196			1,196		6,649	6,649			
6601714469	WESTPORT	MA		04/10/2023		7,271		619			619		7,890	7,890			
6601687095	NEW YORK	NY		04/10/2023		8,499		938			938		9,437	9,437			
6602677798	HIGHLANDS RANCH	CO		07/14/2023		4,405		965			965		5,369	5,369			
302785414	EL DORADO HILLS	CA		07/14/2023		9,694		1,097			1,097		10,791	10,791			
6602681592	SEATTLE	WA		07/14/2023		8,511		1,817			1,817		10,328	10,328			
EB1371004891	CHATHAM	NJ		11/20/2015		3,945		(29)			(29)		3,916	3,916			
6601700252	VENICE	CA		04/10/2023		19,264		1,258			1,258		20,522	20,522			
6602711183	SAN LUIS OBISPO	CA		04/10/2023		3,841		608			608		4,449	4,449			
8201602315	LEHIGH ACRES	FL		07/14/2023		1,252		224			224		1,477	1,477			
6600485921	BENBROOK	TX		07/14/2023		1,062		199			199		1,261	1,261			
6602678176	BURR RIDGE	IL		04/10/2023		5,366		966			966		6,331	6,331			
6602700459	SEATTLE	WA		07/14/2023		3,767		761			761		4,528	4,528			
409018569	BRIARCLIFF MANOR	NY		11/18/2025		3,337		(69)			(69)		3,267	3,267			
6601728873	DARNESTOWN	MD		07/14/2023		5,045		992			992		6,037	6,037			
6601747360	OAKTON	VA		04/10/2023		3,579		622			622		4,201	4,201			
PEB1596055350	EDEN PRAIRIE	MN		01/11/2018		4,502		(53)			(53)		4,449	4,449			
6602692144	BEVERLY HILLS	FL		04/10/2023		6,279		278			278		6,557	6,557			
6602690908	CAMAS	WA		07/14/2023		12,251		1,262			1,262		13,513	13,513			
8190501956	WEST PALM BEACH	FL		07/14/2023		1,138		296			296		1,434	1,434			
6602694124	SOUTH DARTMOUTH	MA		04/10/2023		10,452		887			887		11,339	11,339			
6601748756	MOUNT PLEASANT	SC		07/14/2023		6,961		1,498			1,498		8,459	8,459			
6602690064	SAN FRANCISCO	CA		04/10/2023		5,958		1,075			1,075		7,033	7,033			
505295114	MIAMI	FL		07/14/2023		1,376		237			237		1,612	1,612			
1307112546	Santa Rosa	CA		07/14/2023		13,392		779			779		14,171	14,171			
6601201848	ATLANTIC BEACH	FL		04/10/2023		533		112			112		645	645			

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6602704808	BOSTON	MA		04/10/2023		4,761		703			703		5,464	5,464			
6602678515	ATLANTA	GA		07/14/2023		3,061		639			639		3,700	3,700			
505423186	JACKSONVILLE	FL		07/14/2023		819		176			176		996	996			
6601804096	WAYZATA	MN		04/10/2023		4,815		834			834		5,649	5,649			
1506105891	New Hyde Park	NY		07/14/2023		12,454		1,010			1,010		13,464	13,464			
6601678318	EAST HAMPTON	NY		04/10/2023		8,500		374			374		8,874	8,874			
6601751248	SEDONA	AZ		04/10/2023		3,660		504			504		4,164	4,164			
505311526	NAPLES	FL		07/14/2023		561		111			111		672	672			
6601724666	BROOKLYN	NY		04/10/2023		5,748		876			876		6,623	6,623			
6601023531	SAN JUAN CAPISTRANO	CA		04/10/2023		4,594		681			681		5,275	5,275			
6602686286	BELLAIRE	TX		07/14/2023		4,284		964			964		5,248	5,248			
6602674621	LOS ANGELES	CA		04/10/2023		8,122		1,611			1,611		9,734	9,734			
6600921263	REDMOND	WA		07/14/2023		3,387		457			457		3,844	3,844			
6602711340	SCOTTSDALE	AZ		04/10/2023		4,239		560			560		4,799	4,799			
1857139664	SAINT LOUIS	MO		07/14/2023		1,983		144			144		2,127	2,127			
6601679266	HOWELL	MI		04/10/2023		5,135		688			688		5,823	5,823			
6602676865	PALO ALTO	CA		04/10/2023		4,306		854			854		5,161	5,161			
6602692474	STOCKTON	CA		04/10/2023		3,461		224			224		3,684	3,684			
6601710509	DENVER	CO		07/14/2023		5,551		1,151			1,151		6,702	6,702			
04119700	Jackson	NJ		12/20/2022		7,326,841							7,326,841	7,326,841			
302949835	San Marcos	CA		07/14/2023		4,075		471			471		4,546	4,546			
6600677162	JACKSONVILLE	FL		04/10/2023		49		30			30		79	79			
6602676014	SAN FRANCISCO	CA		04/10/2023		23,926		4,592			4,592		28,518	28,518			
6601481960	WASHINGTON	DC		04/10/2023		17,654		596			596		18,250	18,250			
1312113653	Franklin Park	NJ		07/14/2023		8,612		622			622		9,234	9,234			
6602674712	FREMONT	CA		04/10/2023		5,137		1,020			1,020		6,157	6,157			
6602677129	ENGLEWOOD	CO		07/14/2023		6,661		1,400			1,400		8,061	8,061			
6601726745	VALDOSTA	GA		07/14/2023		3,967		784			784		4,751	4,751			
6602674134	KIRKLAND	WA		07/14/2023		3,406		767			767		4,173	4,173			
6601009472	LEAWOOD	KS		07/14/2023		3,361		696			696		4,057	4,057			
EB1564001170	ERIE	CO		12/16/2016		5,014		70			70		5,084	5,084			
PEB1596056268	SUNNYVALE	CA		03/21/2018		5,001		45			45		5,047	5,047			
6602679661	BAINBRIDGE ISLAND	WA		07/14/2023		7,297		1,514			1,514		8,812	8,812			
6600564162	NEW YORK	NY		04/10/2023		16,653		1,098			1,098		17,751	17,751			
1306171504	Chappaqua	NY		07/14/2023		18,853		1,248			1,248		20,101	20,101			
6601678136	WESTPORT	CT		07/14/2023		11,539		1,076			1,076		12,615	12,615			
6602674357	LOS ANGELES	CA		04/10/2023		6,620		1,272			1,272		7,891	7,891			
6601818492	LITHIA	FL		04/10/2023		3,071		500			500		3,571	3,571			
6602672161	DALLAS	TX		07/14/2023		15,655		1,408			1,408		17,063	17,063			
6602688910	MILL VALLEY	CA		04/10/2023		5,008		932			932		5,940	5,940			
6600851544	WOODLAND HILLS	CA		04/10/2023		4,594		675			675		5,268	5,268			
302711260	MISSION VIEJO	CA		07/14/2023		5,600		1,197			1,197		6,797	6,797			
303057919	PARKER	CO		07/14/2023		3,371		391			391		3,762	3,762			
6600925090	ORLANDO	FL		04/10/2023		3,125		201			201		3,326	3,326			
6602676048	LOS ALTOS	CA		04/10/2023		9,418		1,868			1,868		11,287	11,287			
8000435966	ANTIOCH	CA		07/14/2023		988		34			34		1,023	1,023			
409025474	HOLLADAY	UT		12/19/2025		3,093		(43)			(43)		3,050	3,050			
6602685080	AUSTIN	TX		07/14/2023		10,188		1,122			1,122		11,310	11,310			
PH7133823513	SOUTHLAKE	TX		06/05/2015		11,931		1			1		11,932	11,932			
6601687046	NEW YORK	NY		04/10/2023		14,631		358			358		14,989	14,989			
6600050816	WASHINGTON CROSSING	PA		07/14/2023		3,542		587			587		4,129	4,129			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
303184164	Morgan	UT		07/14/2023		4,926		1,140			1,140		6,065	6,065			
6601696930	CARMICHAEL	CA		04/10/2023		3,511		564			564		4,075	4,075			
6602674191	CHICAGO	IL		04/10/2023		3,827		736			736		4,562	4,562			
302705194	FRIENDSWOOD	TX		07/14/2023		8,446		937			937		9,382	9,382			
6601476879	SAINT LOUIS	MO		04/10/2023		2,146		22			22		2,168	2,168			
6602705698	PLEASANT HILL	CA		04/10/2023		3,656		559			559		4,215	4,215			
6601729368	BOCA RATON	FL		04/10/2023		3,451		562			562		4,013	4,013			
6601697292	WASHINGTON	DC		04/10/2023		4,262		714			714		4,976	4,976			
6601818690	NEW YORK	NY		04/10/2023		3,455		580			580		4,035	4,035			
6601714725	DAVIDSON	NC		07/14/2023		4,580		547			547		5,127	5,127			
105846675	WALNUT CREEK	CA		04/17/2026				(8)			(8)		1,156	1,156			
303058274	BEVERLY HILLS	CA		07/14/2023		12,948		1,557			1,557		14,505	14,505			
6601827667	PIEDMONT	CA		04/10/2023		18,522		1,528			1,528		20,050	20,050			
2522161745	RIVIERA BEACH	FL		07/14/2023		423		243			243		667	667			
303057520	OXNARD	CA		07/14/2023		3,788		448			448		4,237	4,237			
6601203398	JACKSONVILLE	FL		04/10/2023		600		115			115		715	715			
6601678680	CAMBRIDGE	MA		04/10/2023		11,847		735			735		12,582	12,582			
6601203737	JACKSONVILLE	FL		04/10/2023		718		118			118		836	836			
6600851411	SANIBEL	FL		04/10/2023		4,546		714			714		5,260	5,260			
6602681840	HOUSTON	TX		07/14/2023		3,617		696			696		4,313	4,313			
6602690254	ARLINGTON HEIGHTS	IL		04/10/2023		3,699		644			644		4,343	4,343			
409009418	MC LEAN	VA		05/19/2025		38,951		(348)			(348)		38,603	38,603			
409019409	BELLE MEAD	NJ		11/18/2025		4,200		(87)			(87)		4,112	4,112			
6602682855	PROSPER	TX		07/14/2023		3,183		609			609		3,792	3,792			
409026477	PONTE VEDRA BEACH	FL		12/19/2025		4,819		(112)			(112)		4,706	4,706			
6602676469	WASHINGTON	DC		04/10/2023		6,462		1,242			1,242		7,704	7,704			
8201188334	N LAUDERDALE	FL		07/14/2023		1,147		203			203		1,350	1,350			
303216448	PANAMA CITY BEACH	FL		07/14/2023		20,382		2,030			2,030		22,412	22,412			
6602689801	GLENVIEW	IL		04/10/2023		12,333		2,298			2,298		14,631	14,631			
PEB1785004717	SAN JOSE	CA		11/18/2016		8,128		(1)			(1)		8,127	8,127			
10801851	Lehigh Acres	FL		07/14/2023		1,001		501			501		1,502	1,502			
6602671106	KIRKLAND	WA		07/14/2023		6,956		24			24		6,980	6,980			
6601731778	EDGEWATER	MD		07/14/2023		18,448		1,503			1,503		19,951	19,951			
6601825588	SIX MILE	SC		07/14/2023		18,032		2,051			2,051		20,083	20,083			
6601715391	LA JOLLA	CA		04/10/2023		4,771		888			888		5,658	5,658			
8000732489	SAINT PETERS	MO		07/14/2023		557		113			113		671	671			
6601749457	DALLAS	TX		07/14/2023		4,603		929			929		5,533	5,533			
6601245761	FAYETTEVILLE	AR		07/14/2023		571		102			102		674	674			
0889000	Fort Lauderdale	FL		09/10/2019		250,186							250,186	250,186			
6602711894	GREENBRAE	CA		04/10/2023		4,669		690			690		5,360	5,360			
303057340	ROSEVILLE	CA		07/14/2023		4,289		518			518		4,808	4,808			
6600434192	SAN JOSE	CA		04/10/2023		3,732		566			566		4,298	4,298			
6601697797	NEW YORK	NY		04/10/2023		3,842		555			555		4,397	4,397			
6601808717	RIDGEWOOD	NY		04/10/2023		4,847		809			809		5,656	5,656			
6602671247	THOUSAND OAKS	CA		04/10/2023		13,662		764			764		14,427	14,427			
6600036799	PLAYA DEL REY	CA		04/10/2023		3,038		476			476		3,514	3,514			
302837751	PORTOLA VALLEY	CA		07/14/2023		14,790		1,726			1,726		16,516	16,516			
6602680230	FREMONT	CA		04/10/2023		6,501		1,172			1,172		7,672	7,672			
6600849969	ALEXANDRIA	VA		04/10/2023		6,383		936			936		7,319	7,319			
6602685858	WALTHAM	MA		04/10/2023		5,273		980			980		6,253	6,253			
EB1540093419	NAPLES	FL		10/09/2015		63,106		(507)			(507)		62,599	62,599			

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6602676063	KENILWORTH	IL		04/10/2023		5,220		1,036			1,036		6,256	6,256			
6601490896	CLAREMONT	CA		04/10/2023		5,306		295			295		5,601	5,601			
3399927028	Clearwater	FL		07/14/2023		747		111			111		858	858			
302979398	FORT LEE	NJ		07/14/2023		14,359		1,631			1,631		15,989	15,989			
8194893855	MIAMI	FL		07/14/2023		2,397		521			521		2,918	2,918			
8200109450	JACKSONVILLE	FL		07/14/2023		1,301		245			245		1,546	1,546			
0843500	Englewood	NJ		09/28/2017		266,935							266,935	266,935			
8195757397	PALM BCH GDNS	FL		07/14/2023		673		175			175		848	848			
8195722277	PEMBROKE PINES	FL		07/14/2023		1,428		338			338		1,766	1,766			
1307101641	Bryn Mawr	PA		07/14/2023		10,617		693			693		11,311	11,311			
6601699785	SAN ANTONIO	TX		07/14/2023		2,609		510			510		3,119	3,119			
6601286443	PENNSVILLE	NJ		07/14/2023		513		79			79		592	592			
PEB1171015311	SAMMAMISH	WA		11/18/2016		4,239		38			38		4,278	4,278			
6601804617	FORT LEE	NJ		07/14/2023		2,992		655			655		3,647	3,647			
6602705565	LOS ANGELES	CA		04/10/2023		5,294		753			753		6,047	6,047			
6601677815	MASSAPEQUA	NY		04/10/2023		5,161		316			316		5,477	5,477			
6602673508	CLARENDON HILLS	IL		04/10/2023		14,900		1,207			1,207		16,107	16,107			
6602682301	REDWOOD CITY	CA		04/10/2023		5,956		1,035			1,035		6,991	6,991			
6601726083	SAYVILLE	NY		04/10/2023		5,303		781			781		6,084	6,084			
6601673384	CHICAGO	IL		04/10/2023		9,525		617			617		10,142	10,142			
6600487075	NOVATO	CA		04/10/2023		5,666		441			441		6,106	6,106			
6600851007	TUCSON	AZ		04/10/2023		2,847		433			433		3,279	3,279			
6602685627	ENCINITAS	CA		04/10/2023		6,242		1,086			1,086		7,328	7,328			
6600435256	SAN FRANCISCO	CA		04/10/2023		5,930		930			930		6,860	6,860			
6601383737	NEW ORLEANS	LA		07/14/2023		4,386		248			248		4,634	4,634			
6601733238	NASHVILLE	TN		04/10/2023		4,919		856			856		5,775	5,775			
8194701967	HOMESTEAD	FL		07/14/2023		1,781		431			431		2,212	2,212			
6601201970	ATLANTIC BEACH	FL		04/10/2023		483		183			183		666	666			
8197021314	JACKSONVILLE	FL		07/14/2023		1,896		430			430		2,326	2,326			
6602693688	PORT ST JOE	FL		04/10/2023		13,653		1,142			1,142		14,795	14,795			
8201374188	MIAMI GARDENS	FL		07/14/2023		1,378		253			253		1,631	1,631			
303361210	BROOMFIELD	CO		07/14/2023		16,886		1,889			1,889		18,775	18,775			
6601812024	SANTA MONICA	CA		04/10/2023		8,315		1,493			1,493		9,809	9,809			
6602694405	WAXHAW	NC		07/14/2023		8,253		1,665			1,665		9,918	9,918			
6600094772	IRVINGTON	NY		04/10/2023		1,750		289			289		2,038	2,038			
6600675927	JACKSONVILLE	FL		04/10/2023		406		210			210		616	616			
6602694272	AUSTIN	TX		07/14/2023		5,178		1,104			1,104		6,282	6,282			
6601680728	WILMETTE	IL		04/10/2023		27,757		969			969		28,725	28,725			
303057445	SAN JOSE	CA		07/14/2023		5,220		605			605		5,825	5,825			
303058147	SUWANEE	GA		07/14/2023		4,062		448			448		4,510	4,510			
6600789975	MARIETTA	GA		07/14/2023		3,129		451			451		3,580	3,580			
6601677930	NEWTON	MA		04/10/2023		16,124		551			551		16,675	16,675			
PEB1596053389	BARRINGTON	IL		11/18/2016		8,723		(25)			(25)		8,698	8,698			
6602685304	BOISE	ID		04/10/2023		3,940		686			686		4,625	4,625			
8195056119	WEST PALM BEACH	FL		07/14/2023		1,625		393			393		2,019	2,019			
6601482984	SUFFOLK	VA		04/10/2023		14,521		128			128		14,649	14,649			
6602678622	HONOLULU	HI		07/14/2023		6,016		1,363			1,363		7,379	7,379			
302639753	ORINDA	CA		07/14/2023		9,890		2,224			2,224		12,114	12,114			
303057857	Corpus Christi	TX		07/14/2023		2,746		325			325		3,071	3,071			
6602695519	WHITEFISH	MT		04/10/2023		3,877		676			676		4,552	4,552			
6601470807	ATLANTIC BEACH	FL		04/10/2023		512		289			289		801	801			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1540093258	NEW YORK	NY		10/09/2015		4,428		(80)			(80)		4,348	4,348			
6601681510	HIGHLAND PARK	IL		04/10/2023		11,573		312			312		11,885	11,885			
PEB1540095759	GREAT NECK	NY		01/11/2018		7,995		(48)			(48)		7,947	7,947			
6601809939	FAIRFIELD	CA		04/10/2023		3,474		604			604		4,078	4,078			
6601203273	JACKSONVILLE	FL		04/10/2023		431		109			109		540	540			
302757059	BERKELEY	CA		07/14/2023		12,625		1,485			1,485		14,110	14,110			
8022462879	HOMESTEAD	FL		07/14/2023		1,082		173			173		1,255	1,255			
6602691161	STAMFORD	CT		07/14/2023		15,554		1,863			1,863		17,417	17,417			
6602678010	LONG BEACH	CA		04/10/2023		4,381		870			870		5,252	5,252			
8000501576	SAINT LOUIS	MO		07/14/2023		602		99			99		701	701			
6602680966	SALEM	OR		07/14/2023		6,954		1,387			1,387		8,341	8,341			
8201129234	LOXAHATCHEE	FL		07/14/2023		1,676		428			428		2,104	2,104			
6601739193	NEBO	NC		07/14/2023		5,754		1,168			1,168		6,923	6,923			
6601734368	SANIBEL	FL		04/10/2023		4,424		643			643		5,067	5,067			
6601807560	NORTHBOROUGH	MA		04/10/2023		9,303		755			755		10,058	10,058			
EB1382003035	WALNUT CREEK	CA		03/24/2016		4,857		(62)			(62)		4,795	4,795			
6601738781	AUSTIN	TX		07/14/2023		4,740		836			836		5,576	5,576			
6602680891	DANVILLE	CA		04/10/2023		13,545		2,200			2,200		15,744	15,744			
PH7132698379	PHILADELPHIA	PA		01/16/2015		3,435		(6)			(6)		3,429	3,429			
6601692988	REDONDO BEACH	CA		04/10/2023		5,921		925			925		6,846	6,846			
6602689728	ARMONK	NY		04/10/2023		4,933		860			860		5,792	5,792			
302847576	Big Bear Lake	CA		07/14/2023		4,179		462			462		4,640	4,640			
6601685982	WELLESLEY	MA		04/10/2023		19,101		430			430		19,530	19,530			
PH7131574340	LARCHMONT	NY		09/26/2014		4,885		(15)			(15)		4,870	4,870			
6601204537	JACKSONVILLE	FL		04/10/2023		697		218			218		915	915			
302848020	Walnut Creek	CA		07/14/2023		6,402		707			707		7,109	7,109			
1148137778	COLLINSVILLE	IL		07/14/2023		766		164			164		931	931			
8202362019	FORT LAUDERDALE	FL		07/14/2023		2,078		391			391		2,469	2,469			
6601482547	CLIFTON	VA		04/10/2023		16,510		685			685		17,195	17,195			
401043776	OAKLEY	CA		11/13/2025		1,804		17			17		1,820	1,820			
PH7118953657	POTOMAC	MD		01/28/2016		21,110		(167)			(167)		20,942	20,942			
6602697416	JACKSONVILLE BEACH	FL		04/10/2023		5,152		421			421		5,573	5,573			
6602679893	WILMINGTON	NC		07/14/2023		3,132		620			620		3,752	3,752			
6600935628	ARVADA	CO		07/14/2023		5,067		1,018			1,018		6,085	6,085			
6601483883	CEDAR HILLS	UT		07/14/2023		13,996		742			742		14,737	14,737			
8198798135	JACKSONVILLE	FL		07/14/2023		1,680		398			398		2,077	2,077			
6601747899	BRIARCLIFF MANOR	NY		04/10/2023		6,072		1,058			1,058		7,130	7,130			
303057693	OREM	UT		07/14/2023		5,118		568			568		5,685	5,685			
6601710665	ROSWELL	GA		07/14/2023		3,909		793			793		4,702	4,702			
6602686138	WEST HARTFORD	CT		07/14/2023		9,544		1,070			1,070		10,614	10,614			
6602684323	SEATTLE	WA		07/14/2023		4,899		1,016			1,016		5,915	5,915			
302612881	SCOTTSDALE	AZ		07/14/2023		5,797		1,208			1,208		7,005	7,005			
302949311	Kaneohe	HI		07/14/2023		3,352		372			372		3,724	3,724			
302703224	BOULDER	CO		07/14/2023		4,316		945			945		5,262	5,262			
6601825646	LOS GATOS	CA		04/10/2023		4,907		797			797		5,704	5,704			
8195278189	WEST PALM BEACH	FL		07/14/2023		959		244			244		1,203	1,203			
0642801	HOUSTON	TX		07/28/2016		23,682							23,682	23,682			
409025475	JUPITER	FL		12/19/2025		2,900		(16)			(16)		2,884	2,884			
6601696468	GLENDALE	CA		04/10/2023		4,884		691			691		5,574	5,574			
124730735	LOS ANGELES	CA		07/14/2023		1,776							1,776	1,776			
302847422	HANFORD	CA		07/14/2023		3,451		381			381		3,833	3,833			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601469395	ATLANTIC BEACH	FL		04/10/2023		521		293			293		813	813			
6602691872	AUBURN	AL		07/14/2023		2,662		239			239		2,901	2,901			
8000519291	SAINT LOUIS	MO		07/14/2023		1,410		239			239		1,649	1,649			
303212022	Cambridge	MA		07/14/2023		15,219		1,854			1,854		17,073	17,073			
6602686468	INLET BEACH	FL		04/10/2023		4,468		887			887		5,355	5,355			
6601823591	TROY	MI		04/10/2023		12,224		1,013			1,013		13,237	13,237			
6602677913	GREENVILLE	SC		07/14/2023		3,930		792			792		4,723	4,723			
409030428	CHICAGO	IL		12/19/2025		3,428		(48)			(48)		3,380	3,380			
6602696277	PARK RIDGE	IL		04/10/2023		6,949		1,211			1,211		8,160	8,160			
8196344782	CAPE CORAL	FL		07/14/2023		463		110			110		573	573			
6602678747	RANCHO MIRAGE	CA		04/10/2023		1,450		261			261		1,711	1,711			
302949730	HOUSTON	TX		07/14/2023		2,766		319			319		3,085	3,085			
6602678689	HOBOKEN	NJ		07/14/2023		4,783		992			992		5,775	5,775			
1502247863	Tenafly	NJ		07/14/2023		12,771		1,003			1,003		13,774	13,774			
6602698703	SHERMAN OAKS	CA		04/10/2023		8,088		1,361			1,361		9,449	9,449			
302949016	BREA	CA		07/14/2023		6,711		715			715		7,426	7,426			
6601705657	SAN FRANCISCO	CA		04/10/2023		6,063		1,055			1,055		7,118	7,118			
6602682590	LEANDER	TX		07/14/2023		3,049		633			633		3,682	3,682			
6601722066	LAKE OSWEGO	OR		07/14/2023		3,369		680			680		4,049	4,049			
6602683226	TEMECULA	CA		04/10/2023		4,651		810			810		5,461	5,461			
6601486449	WELLESLEY	MA		04/10/2023		11,197		624			624		11,822	11,822			
8023344949	NAPLES	FL		07/14/2023		1,508		254			254		1,762	1,762			
302689964	LODI	CA		07/14/2023		9,377		1,131			1,131		10,507	10,507			
6601714584	ALPHARETTA	GA		07/14/2023		4,040		890			890		4,930	4,930			
302837138	Yorba Linda	CA		07/14/2023		12,522		1,417			1,417		13,939	13,939			
EB1540093310	EAST GREENWICH	RI		08/07/2015		4,730		10			10		4,741	4,741			
6602693753	BUCKLEY	WA		07/14/2023		2,268		228			228		2,496	2,496			
0902700	Chicago	IL		11/04/2019		129,105							129,105	129,105			
6602710722	ENCINO	CA		04/10/2023		6,972		1,140			1,140		8,112	8,112			
6602693449	SANTA CRUZ	CA		04/10/2023		12,469		1,029			1,029		13,498	13,498			
6601281154	ROME	GA		07/14/2023		1,292		54			54		1,346	1,346			
6602689983	WINNETKA	IL		04/10/2023		3,833		691			691		4,524	4,524			
409017567	BILLINGS	MT		09/22/2025		4,007		(38)			(38)		3,969	3,969			
6601728097	AZLE	TX		07/14/2023		12,695		1,234			1,234		13,929	13,929			
6602694520	LOS ANGELES	CA		04/10/2023		7,050		1,185			1,185		8,235	8,235			
6601699264	DEERFIELD	IL		04/10/2023		4,633		747			747		5,380	5,380			
PEB1541041458	AUSTIN	TX		06/13/2017		6,187		(91)			(91)		6,095	6,095			
6602681964	KINGSTON	WA		07/14/2023		3,939		818			818		4,758	4,758			
6600478264	BROOKLYN	NY		04/10/2023		2,663		404			404		3,067	3,067			
6601732651	PHOENIX	AZ		04/10/2023		4,798		806			806		5,604	5,604			
6600795758	CHARLOTTE	NC		07/14/2023		6,121		1,382			1,382		7,503	7,503			
6600849621	DALLAS	TX		07/14/2023		3,900		741			741		4,641	4,641			
6601479584	ROCKWALL	TX		07/14/2023		14,035		1,095			1,095		15,130	15,130			
401046447	CYPRESS	CA		11/13/2025		1,121		28			28		1,149	1,149			
6601717496	NEW BRAUNFELS	TX		07/14/2023		5,528		1,071			1,071		6,598	6,598			
8201736425	ESTERO	FL		07/14/2023		636		97			97		733	733			
6601696872	SAN DIEGO	CA		04/10/2023		3,728		488			488		4,216	4,216			
302949109	CARLSBAD	CA		07/14/2023		3,214		364			364		3,578	3,578			
6601469189	ATLANTIC BEACH	FL		04/10/2023		390		225			225		615	615			
6602684398	SAN DIEGO	CA		04/10/2023		5,718		927			927		6,646	6,646			
6601708651	LONG BEACH	CA		04/10/2023		5,432		945			945		6,376	6,376			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602694892	BLUFFDALE	UT		07/14/2023		4,353		878			878		5,231	5,231			
6601697755	MERION STATION	PA		07/14/2023		2,629		459			459		3,088	3,088			
6602677731	LAS VEGAS	NV		04/10/2023		3,597		714			714		4,311	4,311			
1607199997	Seattle	WA		07/14/2023		12,735		1,098			1,098		13,833	13,833			
409030398	MIDLAND	TX		12/19/2025		29,269		(161)			(161)		29,108	29,108			
6602674902	CHICAGO	IL		04/10/2023		5,999		1,116			1,116		7,116	7,116			
6602711068	ROLLINGWOOD	TX		07/14/2023		5,281		934			934		6,216	6,216			
6600731894	DALY CITY	CA		04/10/2023		3,117		425			425		3,543	3,543			
6600680505	JACKSONVILLE	FL		04/10/2023		600		321			321		920	920			
6601225532	JACKSONVILLE	FL		04/10/2023		531		142			142		673	673			
303057266	Freehold	NJ		07/14/2023		4,182		478			478		4,660	4,660			
PH7132237574	WESTFORD	MA		10/24/2014		4,453		20			20		4,473	4,473			
EB1223013138	ORLANDO	FL		12/16/2016		3,230		23			23		3,254	3,254			
8201229993	MARGATE	FL		07/14/2023		2,119		432			432		2,551	2,551			
0852500	Orlando	FL		02/20/2018		163,945		73			73		164,018	164,018			
6601746107	TUCSON	AZ		04/10/2023		10,421		826			826		11,247	11,247			
8202039536	CAPE CORAL	FL		07/14/2023		1,433		285			285		1,718	1,718			
PEB1352005522	MANHASSET HILLS	NY		11/17/2017		16,849		7			7		16,856	16,856			
EB1596052803	UNION CITY	CA		10/12/2016		6,602		(93)			(93)		6,509	6,509			
6601224741	JACKSONVILLE	FL		04/10/2023		404		200			200		604	604			
6601486811	SEATTLE	WA		07/14/2023		20,997		1,098			1,098		22,094	22,094			
6601722702	SOUTHWEST RANCHES	FL		04/10/2023		5,627		1,033			1,033		6,660	6,660			
6602700707	LEHI	UT		07/14/2023		3,006		644			644		3,650	3,650			
1312059348	East Hampton	NY		07/14/2023		22,954		1,628			1,628		24,582	24,582			
409015063	MINNEAPOLIS	MN		11/18/2025		4,219		(119)			(119)		4,100	4,100			
6601484147	BARTLETT	TN		04/10/2023		2,391		99			99		2,490	2,490			
302848030	LAWNDALE	CA		07/14/2023		3,748		412			412		4,160	4,160			
6602674795	MERCER ISLAND	WA		07/14/2023		11,848		2,597			2,597		14,445	14,445			
6601680082	BROOKLYN	NY		04/10/2023		5,380		281			281		5,661	5,661			
EB1789003029	REDWOOD CITY	CA		06/24/2016		5,108		(34)			(34)		5,074	5,074			
4772115178	CHESTNUT HILL	MA		07/14/2023		4,898		335			335		5,234	5,234			
6602704550	LAFAYETTE	CO		07/14/2023		3,911		770			770		4,681	4,681			
6601806620	SNOWMASS VILLAGE	CO		07/14/2023		6,537		637			637		7,175	7,175			
6602700533	BURR RIDGE	IL		04/10/2023		5,560		931			931		6,491	6,491			
EB1171015609	KIRKLAND	WA		12/16/2016		6,777		85			85		6,862	6,862			
6601696856	NEWPORT BEACH	CA		04/10/2023		8,387		1,359			1,359		9,746	9,746			
105747424	LEWES	DE		11/13/2025		1,802		10			10		1,812	1,812			
6602687516	GLENVIEW	IL		04/10/2023		3,507		571			571		4,078	4,078			
6601473280	DALLAS	TX		07/14/2023		10,871		799			799		11,670	11,670			
6602690338	ORANGE	CA		04/10/2023		5,202		938			938		6,140	6,140			
6602690205	FENNVILLE	MI		04/10/2023		4,119		768			768		4,887	4,887			
303057915	ASHLAND	OR		07/14/2023		3,831		425			425		4,256	4,256			
6600922113	SEATTLE	WA		07/14/2023		10,795		807			807		11,602	11,602			
303106443	RESCUE	CA		07/14/2023		10,276		1,172			1,172		11,448	11,448			
8200546038	NORTH LAUDERDALE	FL		07/14/2023		1,323		330			330		1,653	1,653			
6600795451	SAN DIEGO	CA		04/10/2023		12,030		936			936		12,966	12,966			
6602677145	CHICAGO	IL		04/10/2023		3,296		634			634		3,930	3,930			
302949358	NEWBURY PARK	CA		07/14/2023		6,394		754			754		7,148	7,148			
6600852104	MOUNT PLEASANT	SC		07/14/2023		4,152		798			798		4,950	4,950			
6602672724	LONGVIEW	TX		07/14/2023		620		100			100		720	720			
6601805960	MADEIRA BEACH	FL		04/10/2023		2,816		400			400		3,216	3,216			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601684456	HIGHLAND VILLAGE	TX		07/14/2023		9,714		709			709		10,423	10,423			
401073988	NORTH LAS VEGAS	NV		03/26/2026				(12)			(12)		587	587			
6601683227	WEST HARTFORD	CT		07/14/2023		11,962		262			262		12,225	12,225			
6601816884	PEORIA	AZ		04/10/2023		3,543		576			576		4,119	4,119			
409018385	VIENNA	VA		11/18/2025		3,399		(42)			(42)		3,357	3,357			
409009406	LAYTON	UT		05/19/2025		2,608		(24)			(24)		2,585	2,585			
505131887	HIALEAH	FL		07/14/2023		871		122			122		993	993			
8201867283	CAPE CORAL	FL		07/14/2023		1,284		202			202		1,486	1,486			
105865384	ANCHORAGE	AK		04/17/2026				2			2		271	271			
6600851825	FRANKLIN	TN		04/10/2023		5,795		884			884		6,679	6,679			
302848110	Watsonville	CA		07/14/2023		10,600		1,233			1,233		11,833	11,833			
3356549444	Hallandale Beach	FL		07/14/2023		940		166			166		1,106	1,106			
302950266	Irving	TX		07/14/2023		3,915		448			448		4,364	4,364			
PH7118770002	LIVERMORE	CA		06/19/2015		3,709		(35)			(35)		3,674	3,674			
303140790	FORT COLLINS	CO		07/14/2023		10,942		1,274			1,274		12,216	12,216			
6600676594	JACKSONVILLE	FL		04/10/2023		501		263			263		764	764			
6602704725	MONTAUK	NY		04/10/2023		4,300		750			750		5,050	5,050			
6600679127	JACKSONVILLE	FL		04/10/2023		562		295			295		857	857			
6600793555	ANNA MARIA	FL		04/10/2023		5,020		729			729		5,749	5,749			
6601811380	VALLEY VILLAGE	CA		04/10/2023		5,028		660			660		5,688	5,688			
6601699884	VIRGINIA BEACH	VA		04/10/2023		7,892		1,273			1,273		9,165	9,165			
6601716944	ARLINGTON	VA		04/10/2023		5,316		924			924		6,240	6,240			
6601224303	JACKSONVILLE	FL		04/10/2023		516		195			195		711	711			
6600851346	DALLAS	TX		07/14/2023		4,405		819			819		5,224	5,224			
6601808790	HUNTINGDON VALLEY	PA		07/14/2023		2,967		618			618		3,585	3,585			
1505086267	Freehold	NJ		07/14/2023		13,149		1,096			1,096		14,245	14,245			
8202468917	HALLANDALE BEACH	FL		07/14/2023		1,976		311			311		2,287	2,287			
6602710474	EUGENE	OR		07/14/2023		1,550		313			313		1,863	1,863			
6602698711	SALINAS	CA		04/10/2023		2,499		271			271		2,770	2,770			
6602699933	MOUNTAIN HOUSE	CA		04/10/2023		3,262		609			609		3,871	3,871			
EB1367015025	SAN DIEGO	CA		08/17/2016		5,960		(25)			(25)		5,934	5,934			
6602681923	GOODYEAR	AZ		04/10/2023		3,249		566			566		3,815	3,815			
302929618	CONCORD	MA		07/14/2023		10,256		1,165			1,165		11,421	11,421			
8200883109	LAUDERHILL	FL		07/14/2023		1,585		362			362		1,947	1,947			
409017501	REDONDO BEACH	CA		11/18/2025		4,257		(88)			(88)		4,169	4,169			
302705505	CHINO HILLS	CA		07/14/2023		3,083		594			594		3,677	3,677			
3359783231	Lehigh Acres	FL		07/14/2023		452		77			77		529	529			
6601470831	ATLANTIC BEACH	FL		04/10/2023		653		369			369		1,022	1,022			
6601700104	RYE BROOK	NY		04/10/2023		4,339		658			658		4,997	4,997			
6601706226	ALAMO	CA		04/10/2023		4,837		841			841		5,678	5,678			
302723828	SCOTTSDALE	AZ		07/14/2023		11,055		1,275			1,275		12,330	12,330			
6601470849	ATLANTIC BEACH	FL		04/10/2023		649		367			367		1,016	1,016			
8000753294	Boynton Beach	FL		07/14/2023		1,361		302			302		1,663	1,663			
6601681825	CHADDS FORD	PA		07/14/2023		10,037		269			269		10,305	10,305			
6600733692	HENDERSON	NC		07/14/2023		243		44			44		287	287			
302767198	CAREFREE	AZ		07/14/2023		14,094		1,528			1,528		15,622	15,622			
6602671627	BEND	OR		07/14/2023		8,375		651			651		9,027	9,027			
8195840509	PALM BEACH GARDENS	FL		07/14/2023		1,535		344			344		1,879	1,879			
6602685619	OGUNQUIT	ME		07/14/2023		3,298		742			742		4,040	4,040			
6601708990	PRESCOTT	AZ		04/10/2023		4,086		622			622		4,708	4,708			
6602679117	CORNELIUS	NC		07/14/2023		2,925		549			549		3,474	3,474			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602692458	BOUND BROOK	NJ		07/14/2023		4,618		412			412		5,030	5,030			
6601721043	PHOENIX	AZ		04/10/2023		7,671		1,242			1,242		8,913	8,913			
6600794199	SACRAMENTO	CA		04/10/2023		3,697		254			254		3,951	3,951			
8000471699	CASA GRANDE	AZ		07/14/2023		357		55			55		412	412			
3376746862	LAUDERDALE LAKES	FL		07/14/2023		1,025		144			144		1,169	1,169			
PEB1351006820	STATEN ISLAND	NY		11/17/2017		2,774		27			27		2,800	2,800			
8195775133	PALM BEACH GARDENS	FL		07/14/2023		1,343		334			334		1,676	1,676			
6600433681	NEWPORT BEACH	CA		04/10/2023		3,140		476			476		3,616	3,616			
FR125772785	CORTE MADERA	CA		12/22/2016		8,714		25			25		8,739	8,739			
6602695055	GILBERT	AZ		04/10/2023		2,992		488			488		3,480	3,480			
6602698935	PORTLAND	OR		07/14/2023		5,363		1,146			1,146		6,510	6,510			
6602699685	CRANBERRY TOWNSHIP	PA		07/14/2023		2,857		615			615		3,472	3,472			
8000160840	SAINT LOUIS	MO		07/14/2023		654		98			98		752	752			
8000439838	BALLWIN	MO		07/14/2023		1,056		175			175		1,230	1,230			
401040265	NASHVILLE	TN		11/13/2025		1,366		50			50		1,416	1,416			
6602711381	WASHINGTON	DC		04/10/2023		60,419		9,232			9,232		69,651	69,651			
6601748541	RAYNHAM	MA		04/10/2023		3,564		581			581		4,145	4,145			
6601483867	SAVANNAH	GA		07/14/2023		10,117		525			525		10,642	10,642			
303057876	PLANO	TX		07/14/2023		3,083		360			360		3,443	3,443			
8201662829	WEST PALM BEACH	FL		07/14/2023		949		154			154		1,102	1,102			
302681506	PORTLAND	OR		07/14/2023		3,775		728			728		4,503	4,503			
8198648456	HOMESTEAD	FL		07/14/2023		1,513		367			367		1,881	1,881			
6602697978	SIMI VALLEY	CA		04/10/2023		4,186		704			704		4,890	4,890			
6601715854	ORMOND BEACH	FL		04/10/2023		3,368		605			605		3,974	3,974			
6600785726	COLLEYVILLE	TX		07/14/2023		3,062		526			526		3,588	3,588			
6602675479	MILTON	GA		07/14/2023		4,392		780			780		5,172	5,172			
303128066	Crownsville	MD		07/14/2023		12,793		1,519			1,519		14,312	14,312			
6601470963	ATLANTIC BEACH	FL		04/10/2023		414		235			235		649	649			
2522161796	JUPITER	FL		07/14/2023		594		323			323		917	917			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		4,898		5			5		4,903	4,903			
6600384546	BOCA RATON	FL		04/10/2023		2,460		303			303		2,762	2,762			
302789113	SAN LEANDRO	CA		07/14/2023		6,877		749			749		7,626	7,626			
6601475780	FLORISSANT	MO		04/10/2023		90		11			11		101	101			
6602710508	OLNEY	MD		07/14/2023		704		121			121		825	825			
6601724617	SUMMIT	NJ		07/14/2023		6,507		1,462			1,462		7,969	7,969			
6602702737	MOSS BEACH	CA		04/10/2023		7,166		1,337			1,337		8,503	8,503			
6601476507	NEWTON CENTER	MA		04/10/2023		18,045		1,117			1,117		19,161	19,161			
6601711697	MAGNOLIA	TX		07/14/2023		5,616		1,140			1,140		6,755	6,755			
EB1787003834	SAN BRUNO	CA		12/16/2016		9,160		135			135		9,295	9,295			
0848900	Houston	TX		01/25/2018		141,208							141,208	141,208			
PEB1541042305	PARK CITY	UT		01/11/2018		4,360		(77)			(77)		4,283	4,283			
6601699827	DALLAS	TX		07/14/2023		3,786		683			683		4,470	4,470			
302860845	Southwest Ranches	FL		07/14/2023		14,898		1,777			1,777		16,675	16,675			
PH7131399508	LANTANA	FL		08/15/2014		6,767		(3)			(3)		6,764	6,764			
6602673342	PORTLAND	OR		07/14/2023		11,938		1,304			1,304		13,242	13,242			
6601740498	PALM SPRINGS	CA		04/10/2023		3,857		588			588		4,446	4,446			
401019917	HENDERSONVILLE	TN		04/17/2026				(1,451)			(1,451)		201,914	201,914			
EB1353006687	TOWACO	NJ		12/16/2016		4,786		68			68		4,854	4,854			
6602685973	SEATTLE	WA		07/14/2023		4,820		1,114			1,114		5,934	5,934			
6601682658	NEW YORK	NY		04/10/2023		12,074		242			242		12,316	12,316			
302999208	West Sacramento	CA		07/14/2023		5,755		1,046			1,046		6,801	6,801			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1507228010	PLEASANTON	CA		07/14/2023		29,639		2,677			2,677		32,316	32,316			
303057778	FAIR OAKS	CA		07/14/2023		7,103		787			787		7,890	7,890			
105772557	CHESTER	NJ		11/13/2025		3,158		18			18		3,176	3,176			
6601712133	BROKEN BOW	OK		04/10/2023		4,084		785			785		4,869	4,869			
6601224428	JACKSONVILLE	FL		04/10/2023		389		195			195		584	584			
409024664	QUEEN CREEK	AZ		12/19/2025		18,907		(441)			(441)		18,466	18,466			
6601470906	ATLANTIC BEACH	FL		04/10/2023		660		375			375		1,034	1,034			
6601825315	NASHVILLE	TN		04/10/2023		3,208		539			539		3,747	3,747			
6600676669	JACKSONVILLE	FL		04/10/2023		528		279			279		807	807			
6601738724	LAGUNA NIGUEL	CA		04/10/2023		4,938		920			920		5,858	5,858			
6602677616	BOYNTON BEACH	FL		04/10/2023		3,835		714			714		4,549	4,549			
EB1144000257	NEW YORK	NY		12/18/2015		6,407		(11)			(11)		6,396	6,396			
6600476086	ALLEN	TX		07/14/2023		25,111		1,731			1,731		26,842	26,842			
6602699834	HOUSTON	TX		07/14/2023		5,303		1,067			1,067		6,370	6,370			
6601681973	EVANSTON	IL		04/10/2023		13,096		48			48		13,145	13,145			
6600680331	JACKSONVILLE	FL		04/10/2023		526		281			281		807	807			
302949660	CHARLOTTE	NC		07/14/2023		3,108		332			332		3,440	3,440			
6601038752	SANTA BARBARA	CA		04/10/2023		6,748		897			897		7,645	7,645			
6602697655	NAPLES	FL		04/10/2023		11,636		1,069			1,069		12,705	12,705			
8200276923	JACKSONVILLE	FL		07/14/2023		1,101		230			230		1,331	1,331			
8195685584	MARGATE	FL		07/14/2023		1,347		343			343		1,690	1,690			
6602671510	DALLAS	TX		07/14/2023		4,666		830			830		5,496	5,496			
409015037	INCLINE VILLAGE	NV		09/22/2025		2,428		(61)			(61)		2,367	2,367			
8204228411	NAPLES	FL		07/14/2023		10,480		1,210			1,210		11,690	11,690			
6601481770	HOUSTON	TX		07/14/2023		17,062		854			854		17,916	17,916			
8202139071	JACKSONVILLE	FL		07/14/2023		1,252		236			236		1,488	1,488			
8204231763	WEST PALM BEACH	FL		07/14/2023		1,272		121			121		1,393	1,393			
6602677905	OOLTEWAH	TN		04/10/2023		4,835		889			889		5,724	5,724			
6602675883	DANVILLE	CA		04/10/2023		5,218		1,002			1,002		6,220	6,220			
6602680222	DALLAS	TX		07/14/2023		3,253		694			694		3,946	3,946			
6601805176	MORGAN HILL	CA		04/10/2023		3,701		602			602		4,303	4,303			
PEB1389005611	TUPPER LAKE	NY		11/17/2017		6,082		(43)			(43)		6,039	6,039			
401044994	WHITE BLUFF	TN		11/13/2025		846		18			18		864	864			
FR125718697	SANTA MONICA	CA		12/22/2016		6,203		22			22		6,225	6,225			
6600642315	WHITE LAKE	MI		04/10/2023		667		67			67		734	734			
6601809871	SAN JOSE	CA		04/10/2023		4,891		909			909		5,800	5,800			
6601699389	POWAY	CA		04/10/2023		9,168		1,516			1,516		10,684	10,684			
8195139260	GULFPORT	FL		07/14/2023		1,514		348			348		1,862	1,862			
6602705623	LOVELAND	CO		07/14/2023		3,273		645			645		3,918	3,918			
6601823377	SILVERADO	CA		04/10/2023		39,905		949			949		40,855	40,855			
409015867	OLATHE	KS		09/22/2025		3,142		(79)			(79)		3,063	3,063			
6600011834	JACKSONVILLE	FL		04/10/2023		681		20			20		700	700			
6600921800	TEMECULA	CA		04/10/2023		2,862		323			323		3,185	3,185			
8202985242	HIALEAH	FL		07/14/2023		1,483		165			165		1,649	1,649			
302779824	CLARKSVILLE	MD		07/14/2023		10,235		1,158			1,158		11,393	11,393			
6600681495	JACKSONVILLE	FL		04/10/2023		487		272			272		759	759			
409018442	ASHBURN	VA		11/18/2025		5,077		(105)			(105)		4,972	4,972			
8000714249	SAINT LOUIS	MO		07/14/2023		681		134			134		815	815			
6601203075	JACKSONVILLE	FL		04/10/2023		480		117			117		598	598			
401069110	WEST NEW YORK	NJ		03/26/2026				(9)			(9)		1,306	1,306			
6602680701	ARNOLD	MD		07/14/2023		3,399		706			706		4,105	4,105			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1509247167	Glenelg	MD		07/14/2023		12,637		1,050			1,050		13,687	13,687			
6600125410	MONTE SERENO	CA		04/10/2023		13,198		2,180			2,180		15,378	15,378			
6601701110	MORAGA	CA		04/10/2023		21,888		1,508			1,508		23,396	23,396			
6601808774	WEST LINN	OR		07/14/2023		3,062		616			616		3,678	3,678			
6602677111	LAFAYETTE	CA		04/10/2023		7,007		1,304			1,304		8,311	8,311			
6601809814	LOS ALTOS	CA		04/10/2023		7,815		1,408			1,408		9,223	9,223			
8201218053	LEHIGH ACRES	FL		07/14/2023		1,365		256			256		1,621	1,621			
505409538	JACKSONVILLE	FL		07/14/2023		1,263		263			263		1,526	1,526			
0661801	Potomac	MD		01/29/2019		279,174							279,174	279,174			
303026416	PARK CITY	UT		07/14/2023		20,481		2,271			2,271		22,751	22,751			
6601681072	NEW YORK	NY		04/10/2023		17,197		799			799		17,996	17,996			
EB1596054021	LOS ANGELES	CA		12/16/2016		5,436		38			38		5,474	5,474			
6601718569	PALM SPRINGS	CA		04/10/2023		3,785		565			565		4,350	4,350			
6602687086	FRIANT	CA		04/10/2023		1,979		317			317		2,296	2,296			
6601683086	UPPER BROOKVILLE	NY		04/10/2023		17,098		146			146		17,244	17,244			
6601285866	CORPUS CHRISTI	TX		07/14/2023		693		56			56		749	749			
6601733352	FALLS CHURCH	VA		04/10/2023		16,964		2,759			2,759		19,722	19,722			
303058233	COMPTON	CA		07/14/2023		4,602		533			533		5,135	5,135			
6601204735	JACKSONVILLE	FL		04/10/2023		445		188			188		633	633			
6602680115	BENICIA	CA		04/10/2023		13,814		2,738			2,738		16,552	16,552			
505394265	WEST PALM BEACH	FL		07/14/2023		1,178		246			246		1,423	1,423			
6602679778	RICHLAND	WA		07/14/2023		3,298		666			666		3,964	3,964			
409023796	LYNNWOOD	WA		12/19/2025		2,295		(54)			(54)		2,242	2,242			
1505188741	Sterling	VA		07/14/2023		9,494		854			854		10,349	10,349			
6601805234	DENVER	CO		07/14/2023		12,623		1,020			1,020		13,643	13,643			
6601483677	SARATOGA	CA		04/10/2023		13,283		512			512		13,796	13,796			
6600680414	JACKSONVILLE	FL		04/10/2023		660		351			351		1,012	1,012			
409016550	MAPLE GROVE	MN		11/18/2025		3,141		(65)			(65)		3,076	3,076			
125088836	NEW YORK	NY		07/14/2023		18,071		1,199			1,199		19,270	19,270			
6600933037	SHERWOOD	OR		07/14/2023		3,984		738			738		4,722	4,722			
6602682095	LIBERTY	MO		04/10/2023		3,015		559			559		3,574	3,574			
6602687482	PHOENIX	AZ		04/10/2023		4,163		775			775		4,938	4,938			
6601223990	JACKSONVILLE	FL		04/10/2023		376		143			143		519	519			
6602675776	SANTA MONICA	CA		04/10/2023		6,403		1,229			1,229		7,632	7,632			
409016285	PARKER	TX		11/18/2025		14,986		(422)			(422)		14,565	14,565			
6600432030	FULLERTON	CA		04/10/2023		2,799		424			424		3,223	3,223			
6600840687	NEW BRAUNFELS	TX		07/14/2023		16,252		948			948		17,200	17,200			
303106653	Chestnut Hill	MA		07/14/2023		12,269		1,431			1,431		13,701	13,701			
6602700798	LAGUNA BEACH	CA		04/10/2023		9,365		1,695			1,695		11,060	11,060			
3372002115	N Fort Myers	FL		07/14/2023		483		80			80		562	562			
6601709089	LAKE OSWEGO	OR		07/14/2023		3,756		801			801		4,556	4,556			
6601475798	SAINT LOUIS	MO		04/10/2023		451		57			57		508	508			
6601818740	WASHINGTON	DC		04/10/2023		4,275		695			695		4,970	4,970			
409017302	WILLIAMSBURG	VA		11/18/2025		2,383		(49)			(49)		2,333	2,333			
6602686070	BAINBRIDGE IS	WA		07/14/2023		3,099		717			717		3,816	3,816			
8200560080	SEMINOLE	FL		07/14/2023		1,191		268			268		1,459	1,459			
6601695767	BARBOURSVILLE	WV		07/14/2023		15,403		1,280			1,280		16,682	16,682			
6602696830	SEATTLE	WA		07/14/2023		5,158		1,102			1,102		6,261	6,261			
303254469	Edmonds	WA		07/14/2023		11,641		1,384			1,384		13,025	13,025			
6602696939	LOS ANGELES	CA		04/10/2023		5,936		1,071			1,071		7,007	7,007			
8000535768	SAINT PETERS	MO		07/14/2023		1,330		207			207		1,537	1,537			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
303646643	Zephyr Cove	NV		07/14/2023		13,992		2,091			2,091		16,083	16,083			
6601681981	WILMETTE	IL		04/10/2023		16,722		239			239		16,962	16,962			
6601469445	ATLANTIC BEACH	FL		04/10/2023		591		333			333		923	923			
302689966	NORTH TUSTIN	CA		07/14/2023		17,669		2,038			2,038		19,708	19,708			
6600676610	JACKSONVILLE	FL		04/10/2023		424		222			222		646	646			
6602680198	WASHINGTON	DC		04/10/2023		5,745		1,070			1,070		6,815	6,815			
6601711937	SEATTLE	WA		07/14/2023		4,792		941			941		5,734	5,734			
6602676741	LOS ALTOS	CA		04/10/2023		23,041		1,871			1,871		24,911	24,911			
409019410	ALPINE	UT		11/18/2025		2,240		(63)			(63)		2,177	2,177			
124895488	NEW YORK	NY		07/14/2023		11,581		654			654		12,235	12,235			
6602690270	BETHESDA	MD		07/14/2023		4,757		1,015			1,015		5,772	5,772			
409013683	CHAPPAQUA	NY		07/14/2025		5,118		6			6		5,124	5,124			
6600574476	SOUTHAMPTON	NY		04/10/2023		3,411		560			560		3,971	3,971			
302747534	CARMICHAEL	CA		07/14/2023		10,451		1,233			1,233		11,684	11,684			
6602688753	QUEEN CREEK	AZ		04/10/2023		3,155		498			498		3,652	3,652			
6600921693	SAN RAFAEL	CA		04/10/2023		6,209		646			646		6,855	6,855			
6602681998	NIPOMO	CA		04/10/2023		4,822		811			811		5,633	5,633			
6601469379	ATLANTIC BEACH	FL		04/10/2023		522		293			293		815	815			
6602673748	SAN CARLOS	CA		04/10/2023		18,583		3,524			3,524		22,107	22,107			
6602693654	CASTLE ROCK	CO		07/14/2023		12,113		1,348			1,348		13,461	13,461			
6601731349	ESSEX	CT		07/14/2023		2,729		602			602		3,331	3,331			
6601681221	WESTPORT	CT		07/14/2023		12,836		694			694		13,530	13,530			
302907207	Encinitas	CA		07/14/2023		15,277		1,844			1,844		17,122	17,122			
401074795	CORONA	CA		03/26/2026				(20)			(20)		1,366	1,366			
6602685841	ENCINITAS	CA		04/10/2023		10,016		1,563			1,563		11,579	11,579			
6602698901	LOS ANGELES	CA		04/10/2023		4,460		831			831		5,292	5,292			
6602692128	CHICAGO	IL		04/10/2023		3,217		256			256		3,472	3,472			
6601225326	JACKSONVILLE	FL		04/10/2023		476		201			201		677	677			
8200989482	SUNRISE	FL		07/14/2023		1,144		222			222		1,365	1,365			
6601806034	ATLANTA	GA		07/14/2023		5,124		1,128			1,128		6,252	6,252			
6600828492	W SPRINGFIELD	MA		04/10/2023		497		55			55		552	552			
6602674472	WASHINGTON	DC		04/10/2023		10,763		2,002			2,002		12,765	12,765			
6602675917	KENNEBUNKPORT	ME		07/14/2023		5,246		1,156			1,156		6,402	6,402			
6602705029	PARK CITY	UT		07/14/2023		5,363		1,057			1,057		6,420	6,420			
8197141999	PEMBROKE PINES	FL		07/14/2023		1,090		243			243		1,334	1,334			
6602685338	CLARENDON HILLS	IL		04/10/2023		4,323		804			804		5,127	5,127			
302949037	Huntington Park	CA		07/14/2023		5,502		637			637		6,139	6,139			
6602695121	CARLSBAD	CA		04/10/2023		6,763		1,138			1,138		7,901	7,901			
6600792698	CYPRESS	TX		07/14/2023		14,443		2,826			2,826		17,269	17,269			
6601812115	STUART	FL		04/10/2023		3,010		473			473		3,483	3,483			
PEB1596055185	BROOKLYN	NY		11/17/2017		3,220		(75)			(75)		3,145	3,145			
6602694611	BELLINGHAM	WA		07/14/2023		6,431		1,291			1,291		7,722	7,722			
8012076776	NAPLES	FL		07/14/2023		875		151			151		1,026	1,026			
6602685122	CORNELIUS	NC		07/14/2023		10,428		1,271			1,271		11,699	11,699			
6601726711	CLOVERDALE	CA		04/10/2023		5,031		819			819		5,850	5,850			
EB1541040297	CLEMMONS	NC		06/24/2016		3,770		(56)			(56)		3,714	3,714			
8195473875	MIAMI GARDENS	FL		07/14/2023		1,549		358			358		1,907	1,907			
6601680819	EASTCHESTER	NY		04/10/2023		12,736		36			36		12,772	12,772			
303109783	Canton	MA		07/14/2023		14,134		1,673			1,673		15,807	15,807			
PEB1596055089	DENVER	CO		11/17/2017		3,690		(46)			(46)		3,644	3,644			
6601745786	FAIRFAX	CA		04/10/2023		4,186		704			704		4,890	4,890			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8202744702	JACKSONVILLE	FL		07/14/2023		926		138			138		1,064	1,064			
0903600	Sandy Springs	GA		12/20/2019		253,885							253,885	253,885			
6602699438	CHARLOTTE	NC		07/14/2023		3,449		742			742		4,191	4,191			
6601696922	PASADENA	CA		04/10/2023		5,548		1,028			1,028		6,576	6,576			
6601685925	DUXBURY	MA		04/10/2023		12,939		398			398		13,337	13,337			
8195124106	LEHIGH ACRES	FL		07/14/2023		2,038		491			491		2,530	2,530			
8196970648	FORT LAUDERDALE	FL		07/14/2023		899		187			187		1,086	1,086			
303057880	FREMONT	CA		07/14/2023		4,803		533			533		5,336	5,336			
3391183266	Miramar	FL		07/14/2023		1,154		191			191		1,346	1,346			
6601742726	NEW ORLEANS	LA		07/14/2023		8,383		1,900			1,900		10,283	10,283			
872858155	ORLANDO	FL		07/14/2023		4,426		376			376		4,802	4,802			
6601804633	CLARENCE CENTER	NY		04/10/2023		4,714		872			872		5,586	5,586			
302950534	Jamaica	NY		07/14/2023		5,376		622			622		5,998	5,998			
6601225029	JACKSONVILLE	FL		04/10/2023		547		273			273		819	819			
6602681949	ENNIS	MT		04/10/2023		4,018		698			698		4,716	4,716			
8202428875	JACKSONVILLE	FL		07/14/2023		1,122		186			186		1,308	1,308			
302612757	SCOTTSDALE	AZ		07/14/2023		5,455		1,165			1,165		6,620	6,620			
6602680743	CHARLESTON	SC		07/14/2023		4,899		1,052			1,052		5,950	5,950			
6600923962	SARASOTA	FL		04/10/2023		5,425		663			663		6,088	6,088			
302697001	San Diego	CA		07/14/2023		4,553		973			973		5,526	5,526			
6602694504	SANTA BARBARA	CA		04/10/2023		8,221		1,316			1,316		9,537	9,537			
6602700913	SAN DIEGO	CA		04/10/2023		4,774		803			803		5,578	5,578			
6602702455	WILLOW	NY		04/10/2023		4,492		811			811		5,302	5,302			
6602679356	CHICAGO	IL		04/10/2023		4,820		811			811		5,630	5,630			
8200598116	FORT MYERS	FL		07/14/2023		2,334		525			525		2,859	2,859			
302778015	BAINBRIDGE ISLAND	WA		07/14/2023		18,740		1,877			1,877		20,617	20,617			
6600679390	JACKSONVILLE	FL		04/10/2023		570		303			303		874	874			
409026454	AUSTIN	TX		12/19/2025		5,796		(81)			(81)		5,714	5,714			
6601716233	PEORIA	AZ		04/10/2023		3,112		541			541		3,653	3,653			
6600681792	ST. JOHNS	FL		04/10/2023		1,327		148			148		1,475	1,475			
PEB1596055717	CARNATION	WA		01/11/2018		4,421		(22)			(22)		4,399	4,399			
303140870	Bend	OR		07/14/2023		9,021		1,097			1,097		10,118	10,118			
302829345	Doylestown	PA		07/14/2023		8,588		974			974		9,561	9,561			
401064757	WEST HAVEN	UT		03/26/2026				(16)			(16)		880	880			
6602692359	JACKSONVILLE	FL		04/10/2023		3,002		191			191		3,193	3,193			
302812722	Weston	FL		07/14/2023		11,412		1,289			1,289		12,700	12,700			
302949028	MELISSA	TX		07/14/2023		2,763		313			313		3,076	3,076			
6601487967	PASADENA	CA		04/10/2023		12,506		741			741		13,247	13,247			
302789076	HAYWARD	CA		07/14/2023		6,884		749			749		7,634	7,634			
6601484055	KENMORE	WA		07/14/2023		15,214		865			865		16,079	16,079			
6602698547	GILBERT	AZ		04/10/2023		3,445		600			600		4,045	4,045			
6601685719	DARIEN	CT		07/14/2023		20,123		290			290		20,413	20,413			
6602688480	CHELAN	WA		07/14/2023		5,492		1,141			1,141		6,633	6,633			
6601481994	EVERGREEN	CO		07/14/2023		13,083		556			556		13,639	13,639			
6600934852	WINCHESTER	CA		04/10/2023		2,971		482			482		3,453	3,453			
6602713726	DALLAS	TX		07/14/2023		11,226		970			970		12,197	12,197			
PEB1221068664	JACKSONVILLE	FL		11/18/2016		3,415		(27)			(27)		3,388	3,388			
6601808949	LK WINNEBAGO	MO		04/10/2023		14,534		2,424			2,424		16,958	16,958			
0902401	Neptune City	NJ		12/19/2024		44,002							44,002	44,002			
6600935016	TEMECULA	CA		04/10/2023		4,507		662			662		5,168	5,168			
6602682665	SALT LAKE CITY	UT		07/14/2023		3,615		729			729		4,345	4,345			

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6601823096	HOUSTON	TX		07/14/2023		3,863		758			758		4,620	4,620			
6601697938	ROCKVILLE CENTRE	NY		04/10/2023		5,358		774			774		6,132	6,132			
6600679499	JACKSONVILLE	FL		04/10/2023		534		269			269		803	803			
EB1221066207	JACKSONVILLE	FL		06/24/2016		4,676		(30)			(30)		4,645	4,645			
6601734400	SAN DIEGO	CA		04/10/2023		4,432		745			745		5,177	5,177			
108562687	St Petersburg	FL		07/14/2023		744		124			124		868	868			
302949031	SAN RAMON	CA		07/14/2023		3,154		362			362		3,516	3,516			
6602678242	SANTA BARBARA	CA		04/10/2023		4,849		962			962		5,811	5,811			
6602676097	SAN MATEO	CA		04/10/2023		4,963		954			954		5,917	5,917			
6601698456	NAPERVILLE	IL		04/10/2023		6,200		831			831		7,031	7,031			
6602693050	LULING	LA		07/14/2023		2,041		229			229		2,270	2,270			
6601687301	JACKSON	TN		04/10/2023		19,295		168			168		19,464	19,464			
6601818757	ARLINGTON	VA		04/10/2023		4,940		859			859		5,799	5,799			
6602679448	FLOWERY BRANCH	GA		07/14/2023		3,183		613			613		3,796	3,796			
6602702000	ATLANTA	GA		07/14/2023		2,100		452			452		2,551	2,551			
PH7129144932	CERRITOS	CA		11/21/2014		10,356		(33)			(33)		10,323	10,323			
1202087873	The Woodlands	TX		07/14/2023		12,369		381			381		12,750	12,750			
303102149	LAS VEGAS	NV		07/14/2023		10,094		1,148			1,148		11,242	11,242			
302991828	WELLINGTON	FL		07/14/2023		8,497		924			924		9,421	9,421			
6601702753	LAKESIDE	MT		04/10/2023		9,123		683			683		9,806	9,806			
6601816900	AUSTIN	TX		07/14/2023		6,548		1,285			1,285		7,833	7,833			
FR125713839	SAN FRANCISCO	CA		10/21/2016		6,342		13			13		6,354	6,354			
6601739250	SANTA MARIA	CA		04/10/2023		2,398		400			400		2,798	2,798			
FR125698956	BURLINGAME	CA		11/18/2016		5,894		19			19		5,913	5,913			
6601729590	SAN JOSE	CA		04/10/2023		4,939		916			916		5,856	5,856			
6601476747	PALM BEACH GARDENS	FL		04/10/2023		11,503		773			773		12,276	12,276			
6601701177	SUNNYVALE	CA		04/10/2023		31,657		1,690			1,690		33,347	33,347			
6601713487	PASADENA	CA		04/10/2023		3,192		555			555		3,747	3,747			
6602711290	SANDPOINT	ID		04/10/2023		11,674		1,578			1,578		13,252	13,252			
302798814	MANHATTAN BEACH	CA		07/14/2023		9,304		1,842			1,842		11,147	11,147			
6602679349	CHARLOTTE	NC		07/14/2023		3,731		738			738		4,469	4,469			
6602691997	METAIRIE	LA		07/14/2023		2,400		270			270		2,670	2,670			
6601811620	FLOWER MOUND	TX		07/14/2023		4,796		964			964		5,760	5,760			
6601733220	LEANDER	TX		07/14/2023		4,084		782			782		4,866	4,866			
6601754069	NORTH BEND	WA		07/14/2023		10,121		1,028			1,028		11,149	11,149			
6602674662	SAN JOSE	CA		04/10/2023		5,116		984			984		6,100	6,100			
6601286401	MIAMI	FL		04/10/2023		749		98			98		847	847			
6602675925	SAN FRANCISCO	CA		04/10/2023		12,818		1,160			1,160		13,978	13,978			
6602700103	MISSION VIEJO	CA		04/10/2023		5,315		962			962		6,276	6,276			
6601750505	CAMPBELLSPORT	WI		07/14/2023		5,069		605			605		5,674	5,674			
6602702166	FREMONT	CA		04/10/2023		2,788		537			537		3,325	3,325			
303109767	Henderson	NV		07/14/2023		11,855		1,426			1,426		13,280	13,280			
6602694215	SAINT PAUL	MN		04/10/2023		10,823		770			770		11,593	11,593			
2107761617	Plano	TX		07/14/2023		15,371		1,875			1,875		17,246	17,246			
6600038035	CHAGRIN FALLS	OH		07/14/2023		2,012		396			396		2,408	2,408			
6602679612	PAWLEYS ISLAND	SC		07/14/2023		3,423		677			677		4,100	4,100			
6602697754	RANCHO PALOS VERDES	CA		04/10/2023		13,970		1,218			1,218		15,188	15,188			
6602687011	FREMONT	CA		04/10/2023		5,445		999			999		6,444	6,444			
303057369	ARLINGTON	TX		07/14/2023		3,220		358			358		3,577	3,577			
302812667	Cincinnati	OH		07/14/2023		11,376		1,293			1,293		12,669	12,669			
6602701077	SUNNYVALE	CA		04/10/2023		5,575		1,006			1,006		6,582	6,582			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602674753	MERCER ISLAND	WA		07/14/2023		5,855		1,390			1,390		7,245	7,245			
PEB1351006403	STATEN ISLAND	NY		08/14/2017		4,073		(22)			(22)		4,051	4,051			
409009383	EVERGREEN	CO		05/19/2025		2,904		13			13		2,917	2,917			
6602711282	GEORGETOWN	TX		07/14/2023		2,996		515			515		3,511	3,511			
302949069	FLORENCE	AZ		07/14/2023		3,994		459			459		4,453	4,453			
6602701887	MOUND	MN		04/10/2023		6,005		1,083			1,083		7,088	7,088			
6601808873	SEATTLE	WA		07/14/2023		4,271		935			935		5,205	5,205			
6601475822	SAINT ANN	MO		04/10/2023		564		66			66		630	630			
6601736579	COLORADO SPRINGS	CO		07/14/2023		3,022		646			646		3,668	3,668			
6601679720	BRENTWOOD	TN		04/10/2023		11,832		276			276		12,108	12,108			
6602696962	MILL VALLEY	CA		04/10/2023		5,604		1,011			1,011		6,615	6,615			
6602675297	WILMINGTON	DE		04/10/2023		4,048		596			596		4,645	4,645			
6601693275	LOS ALTOS	CA		04/10/2023		4,448		721			721		5,168	5,168			
6602678721	CARLSBAD	CA		04/10/2023		3,211		540			540		3,751	3,751			
6602701507	SANTA FE	NM		04/10/2023		3,740		675			675		4,415	4,415			
PEB1382003232	CLOVIS	CA		11/18/2016		3,486		32			32		3,519	3,519			
6602681741	EDMONDS	WA		07/14/2023		5,505		1,143			1,143		6,648	6,648			
401045567	CALIFORNIA	MD		11/13/2025		1,235		(16)			(16)		1,219	1,219			
409009113	SEATTLE	WA		05/19/2025		2,336		(56)			(56)		2,280	2,280			
6601286047	LINCOLN	AL		07/14/2023		1,609		230			230		1,839	1,839			
6601709188	DENVER	CO		07/14/2023		3,150		619			619		3,768	3,768			
6601750281	BELLEVUE	WA		07/14/2023		6,269		1,170			1,170		7,438	7,438			
6601748509	SUNNYVALE	CA		04/10/2023		5,546		904			904		6,450	6,450			
8000353891	SAINT LOUIS	MO		07/14/2023		6,764		702			702		7,466	7,466			
409008878	MISSION VIEJO	CA		05/19/2025		2,765		(51)			(51)		2,715	2,715			
6600844689	ALBUQUERQUE	NM		04/10/2023		15,353		697			697		16,050	16,050			
303057263	ALHAMBRA	CA		07/14/2023		4,919		546			546		5,465	5,465			
6602702604	LARCHMONT	NY		04/10/2023		4,878		881			881		5,759	5,759			
6601681171	NEW YORK	NY		04/10/2023		15,636		604			604		16,240	16,240			
6601693531	SAN ANSELMO	CA		04/10/2023		3,490		565			565		4,055	4,055			
8000439752	HARPERS FERRY	WV		07/14/2023		859		122			122		980	980			
6602673581	MENLO PARK	CA		04/10/2023		6,285		1,207			1,207		7,492	7,492			
6602699123	RIVERSIDE	CA		04/10/2023		2,782		454			454		3,236	3,236			
6602710821	CINCINNATI	OH		07/14/2023		3,729		664			664		4,393	4,393			
6602674530	SCOTTSDALE	AZ		04/10/2023		5,508		1,126			1,126		6,634	6,634			
6602688787	LOS ANGELES	CA		04/10/2023		7,150		1,203			1,203		8,353	8,353			
EB1143010864	WARREN	NJ		07/17/2015		4,334		5			5		4,338	4,338			
401067910	LOS ANGELES	CA		03/26/2026				(17)			(17)		916	916			
6601827451	SPOKANE	WA		07/14/2023		7,833		746			746		8,579	8,579			
302848007	BELMONT	MA		07/14/2023		3,865		426			426		4,291	4,291			
6602256361	SAN RAFAEL	CA		04/10/2023		13,520		823			823		14,342	14,342			
302949432	Wylie	TX		07/14/2023		2,995		333			333		3,327	3,327			
6602676949	CUPERTINO	CA		04/10/2023		4,644		892			892		5,536	5,536			
401043036	THREE OAKS	MI		11/13/2025		1,109		(10)			(10)		1,098	1,098			
3380088404	POMPANO BEACH	FL		07/14/2023		475		77			77		552	552			
6600934795	POWAY	CA		04/10/2023		7,372		1,120			1,120		8,492	8,492			
303057559	LITTLE ELM	TX		07/14/2023		3,815		433			433		4,249	4,249			
401065479	ONTARIO	CA		03/26/2026				(5)			(5)		716	716			
6600735481	WALLKILL	NY		04/10/2023		1,532		315			315		1,847	1,847			
FR125700737	SAN FRANCISCO	CA		11/18/2016		7,660		9			9		7,668	7,668			
6601750240	LAKE WORTH	FL		04/10/2023		5,853		937			937		6,790	6,790			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600847716	WAXHAW	NC		07/14/2023		2,591		483			483		3,074	3,074			
6602693910	GILBERT	AZ		04/10/2023		9,448		798			798		10,246	10,246			
409009403	HIDEOUT	UT		05/19/2025		3,285		(48)			(48)		3,237	3,237			
409030326	BELLEVUE	WA		12/19/2025		25,262		(139)			(139)		25,122	25,122			
6600851668	FREMONT	CA		04/10/2023		5,015		893			893		5,908	5,908			
6602710979	GULF SHORES	AL		07/14/2023		4,683		876			876		5,559	5,559			
FR125693379	SAN FRANCISCO	CA		09/09/2016		5,913		17			17		5,930	5,930			
6602696897	SAN FRANCISCO	CA		04/10/2023		5,153		899			899		6,052	6,052			
1150453486	DUPO	IL		07/14/2023		680		131			131		811	811			
303310634	Ladera Ranch	CA		07/14/2023		13,228		1,478			1,478		14,706	14,706			
6602679810	MARCO ISLAND	FL		04/10/2023		3,391		528			528		3,919	3,919			
6600011701	JACKSONVILLE	FL		04/10/2023		496		101			101		597	597			
8195696928	FORT LAUDERDALE	FL		07/14/2023		1,310		309			309		1,619	1,619			
6601475707	WILMETTE	IL		04/10/2023		7,596		451			451		8,047	8,047			
6600793779	ALEXANDRIA	VA		04/10/2023		4,192		635			635		4,827	4,827			
6600935040	TRUCKEE	CA		04/10/2023		8,729		1,276			1,276		10,006	10,006			
6601806646	YORBA LINDA	CA		04/10/2023		5,780		907			907		6,687	6,687			
6601699751	MANSFIELD	TX		07/14/2023		2,758		498			498		3,256	3,256			
6602673714	SAN ANSELMO	CA		04/10/2023		4,719		907			907		5,626	5,626			
105894122	ALEXANDRIA	VA		05/26/2026				6			6		919	919			
409015127	MONTARA	CA		09/22/2025		2,401		(45)			(45)		2,356	2,356			
6601825158	IDYLLWILD	CA		04/10/2023		10,190		1,613			1,613		11,803	11,803			
6601733519	ANNANDALE	VA		04/10/2023		20,401		1,668			1,668		22,070	22,070			
1301096574	Hinsdale	IL		07/14/2023		11,658		723			723		12,381	12,381			
6601482034	GLENCOE	IL		04/10/2023		14,317		535			535		14,852	14,852			
6600056482	MIDLAND	TX		07/14/2023		3,838		731			731		4,569	4,569			
505362404	NAPLES	FL		07/14/2023		1,422		288			288		1,710	1,710			
8195467390	ATLANTIC BCH	FL		07/14/2023		1,331		331			331		1,662	1,662			
303106729	Brentwood	TN		07/14/2023		10,851		1,229			1,229		12,080	12,080			
EB1789003531	SUNNYVALE	CA		10/12/2016		4,251		(44)			(44)		4,207	4,207			
409025959	IRVINE	CA		12/19/2025		3,495		(82)			(82)		3,413	3,413			
6602685155	PHOENIX	AZ		04/10/2023		12,675		1,009			1,009		13,685	13,685			
6602687201	MESA	AZ		04/10/2023		8,118		1,364			1,364		9,482	9,482			
6601720441	PHOENIX	AZ		04/10/2023		3,316		637			637		3,953	3,953			
8197402930	FORT LAUDERDALE	FL		07/14/2023		996		229			229		1,226	1,226			
6601753897	SUGAR LAND	TX		07/14/2023		7,150		1,367			1,367		8,517	8,517			
6600011321	JACKSONVILLE	FL		04/10/2023		632		70			70		702	702			
6601069302	WASHINGTON	DC		04/10/2023		2,629		307			307		2,937	2,937			
6601809491	ORLANDO	FL		04/10/2023		3,017		475			475		3,492	3,492			
302847676	LITTLE ELM	TX		07/14/2023		3,721		420			420		4,141	4,141			
6602688050	ATLANTA	GA		07/14/2023		2,874		600			600		3,474	3,474			
6601705681	CHICAGO	IL		04/10/2023		8,825		757			757		9,582	9,582			
6602694702	ENCINITAS	CA		04/10/2023		4,980		898			898		5,878	5,878			
8018223432	HIALEAH	FL		07/14/2023		1,516		227			227		1,743	1,743			
303057807	PLANO	TX		07/14/2023		3,599		399			399		3,998	3,998			
124959870	BOSTON	MA		07/14/2023		3,843		192			192		4,035	4,035			
302711195	Laguna Beach	CA		07/14/2023		29,900		3,566			3,566		33,466	33,466			
6600794363	SHORELINE	WA		07/14/2023		12,226		1,063			1,063		13,289	13,289			
8198676298	HOMESTEAD	FL		07/14/2023		1,641		342			342		1,983	1,983			
6602681576	TAHOE CITY	CA		04/10/2023		3,718		586			586		4,304	4,304			
PEB1541042885	REDWOOD CITY	CA		03/21/2018		2,586		7			7		2,592	2,592			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
302631023	LIGHTHOUSE POINT	FL		07/14/2023		7,421		1,455			1,455		8,876	8,876			
6601472142	NORTHBROOK	IL		04/10/2023		15,011		761			761		15,773	15,773			
303044217	San Francisco	CA		07/14/2023		18,723		2,221			2,221		20,944	20,944			
6601203570	JACKSONVILLE	FL		04/10/2023		403		194			194		597	597			
105869404	FORT LAUDERDALE	FL		03/26/2026				(8)			(8)		532	532			
302950135	DES PLAINES	IL		07/14/2023		2,215		264			264		2,480	2,480			
8201424835	MIAMI	FL		07/14/2023		1,741		296			296		2,036	2,036			
6601714766	LONG BEACH TOWNSHIP	NJ		07/14/2023		6,520		1,468			1,468		7,987	7,987			
6602698083	PHOENIX	AZ		04/10/2023		3,376		588			588		3,964	3,964			
6601827584	POTOMAC	MD		07/14/2023		16,567		1,703			1,703		18,270	18,270			
303058087	LORTON	VA		07/14/2023		4,067		471			471		4,539	4,539			
6601224311	JACKSONVILLE	FL		04/10/2023		413		206			206		619	619			
98785876	NAPLES	FL		07/14/2023		447		76			76		523	523			
6601750539	CEDAR GROVE	NJ		07/14/2023		8,014		831			831		8,845	8,845			
302847922	LA HABRA	CA		07/14/2023		4,148		489			489		4,637	4,637			
6602700186	PASADENA	CA		04/10/2023		6,056		1,020			1,020		7,076	7,076			
302780315	SEAL BEACH	CA		07/14/2023		4,299		852			852		5,150	5,150			
3388195861	Tamarac	FL		07/14/2023		248		41			41		289	289			
124804381	EAST HAMPTON	NY		07/14/2023		10,542		339			339		10,881	10,881			
6600773870	COLLEGE POINT	NY		04/10/2023		2,941		411			411		3,352	3,352			
6601032847	SAN FRANCISCO	CA		04/10/2023		2,749		392			392		3,142	3,142			
6602671155	CUMMING	GA		07/14/2023		9,004		705			705		9,709	9,709			
8000704233	ST LOUIS	MO		07/14/2023		349		61			61		409	409			
6600915042	PASADENA	CA		04/10/2023		4,840		720			720		5,560	5,560			
6602255652	STOWE	VT		07/14/2023		9,862		1,216			1,216		11,078	11,078			
409030380	GILBERT	AZ		12/19/2025		2,568		(14)			(14)		2,554	2,554			
6601682039	NEW YORK	NY		04/10/2023		22,998		299			299		23,297	23,297			
6600011545	JACKSONVILLE	FL		04/10/2023		590		111			111		702	702			
6601707257	LONGWOOD	FL		04/10/2023		3,446		641			641		4,087	4,087			
EB1540093251	NEW YORK	NY		08/07/2015		5,326		(10)			(10)		5,316	5,316			
3363321925	Bonita Springs	FL		07/14/2023		413		78			78		491	491			
6602685353	HINSDALE	IL		04/10/2023		3,644		678			678		4,323	4,323			
6601713966	MURRIETA	CA		04/10/2023		18,158		2,953			2,953		21,110	21,110			
8202360840	CAPE CORAL	FL		07/14/2023		974		145			145		1,118	1,118			
302754603	Del Mar	CA		07/14/2023		33,971		7,392			7,392		41,363	41,363			
6602690445	ANTHEM	AZ		04/10/2023		3,563		595			595		4,158	4,158			
6602672567	EULESS	TX		07/14/2023		1,418		122			122		1,540	1,540			
6602687896	SOUTH BOSTON	MA		04/10/2023		3,466		511			511		3,978	3,978			
PEB1541042550	KENMORE	WA		01/11/2018		4,721		(26)			(26)		4,694	4,694			
6601730549	NASHVILLE	TN		04/10/2023		5,051		818			818		5,869	5,869			
6602695790	NEW ORLEANS	LA		07/14/2023		6,683		1,288			1,288		7,971	7,971			
6601679175	REDMOND	WA		07/14/2023		11,687		832			832		12,519	12,519			
6600675307	JACKSONVILLE	FL		04/10/2023		429		216			216		645	645			
6601738955	NASHVILLE	TN		04/10/2023		4,964		851			851		5,815	5,815			
6602685239	PHOENIX	AZ		04/10/2023		7,466		1,343			1,343		8,809	8,809			
6602682160	SOMIS	CA		04/10/2023		5,589		973			973		6,562	6,562			
6602683788	SEATTLE	WA		07/14/2023		4,391		912			912		5,303	5,303			
6601708552	BROOKLYN	NY		04/10/2023		6,554		1,063			1,063		7,618	7,618			
6600794264	WOODMERE	NY		04/10/2023		2,686		408			408		3,094	3,094			
105867193	EAST ISLIP	NY		03/26/2026				(11)			(11)		1,047	1,047			
6601827311	MORAGA	CA		04/10/2023		4,246		669			669		4,915	4,915			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601821835	BELLAIRE	TX		07/14/2023		9,029		1,846			1,846		10,875	10,875			
6601697730	LANSDALE	PA		07/14/2023		3,033		545			545		3,578	3,578			
6602682905	LINCOLNSHIRE	IL		04/10/2023		2,922		476			476		3,398	3,398			
PEB1222609215	BROOKLYN	NY		11/17/2017		3,703		(17)			(17)		3,686	3,686			
6600852336	STAR	ID		04/10/2023		4,921		761			761		5,682	5,682			
6601699736	DALLAS	TX		07/14/2023		3,385		645			645		4,029	4,029			
6602683770	SAN MARINO	CA		04/10/2023		5,318		895			895		6,213	6,213			
8000477669	DALLAS	NC		07/14/2023		1,278		179			179		1,457	1,457			
6602691823	FREDERICKSBURG	VA		04/10/2023		1,843		159			159		2,002	2,002			
6601811968	HAYMARKET	VA		04/10/2023		8,512		1,426			1,426		9,938	9,938			
6602690353	PEORIA	AZ		04/10/2023		2,844		496			496		3,340	3,340			
6602681436	LOS ANGELES	CA		04/10/2023		7,111		1,196			1,196		8,307	8,307			
6601737304	DANVILLE	CA		04/10/2023		4,395		716			716		5,111	5,111			
6601808766	SAN RAFAEL	CA		04/10/2023		7,098		1,234			1,234		8,332	8,332			
6602691641	YORBA LINDA	CA		04/10/2023		14,215		1,275			1,275		15,491	15,491			
6601673301	KIRKLAND	WA		07/14/2023		14,141		1,142			1,142		15,283	15,283			
6601299156	ATLANTIC BEACH	FL		04/10/2023		496		227			227		723	723			
1608166204	Nazareth	PA		07/14/2023		7,645		718			718		8,363	8,363			
6602680628	GROSSE POINTE FARMS	MI		04/10/2023		3,384		590			590		3,974	3,974			
6600133778	MIAMI	FL		04/10/2023		3,359		495			495		3,854	3,854			
6601233692	KOKOMO	IN		04/10/2023		320		38			38		358	358			
409045341	LA CANADA FLINTRIDGE	CA		05/28/2026				(601)			(601)		52,212	52,212			
409008770	PHOENIX	AZ		05/19/2025		2,701		(24)			(24)		2,677	2,677			
6602674423	SAN JUAN CAPISTRANO	CA		04/10/2023		5,475		1,086			1,086		6,560	6,560			
6601680918	AUSTIN	TX		07/14/2023		10,016		709			709		10,725	10,725			
6602695691	SAN MARINO	CA		04/10/2023		10,669		1,740			1,740		12,409	12,409			
6602702182	WOODSIDE	CA		04/10/2023		5,246		978			978		6,224	6,224			
6601483826	BROOKLINE	MA		04/10/2023		20,698		824			824		21,522	21,522			
6600434994	RIDGEWOOD	NJ		07/14/2023		3,492		664			664		4,156	4,156			
6602686518	CLARKSVILLE	MD		07/14/2023		16,473		1,777			1,777		18,250	18,250			
6601491712	NEW YORK	NY		07/14/2023		4,859		941			941		5,800	5,800			
6602696202	FORT LAUDERDALE	FL		04/10/2023		11,061		1,845			1,845		12,906	12,906			
6600679283	JACKSONVILLE	FL		04/10/2023		470		261			261		731	731			
6600732991	NORTH HALEDON	NJ		07/14/2023		1,370		240			240		1,610	1,610			
6602683879	SEATTLE	WA		07/14/2023		4,732		931			931		5,663	5,663			
409016696	BONITA	CA		09/22/2025		2,861		(27)			(27)		2,834	2,834			
401042422	ASHLAND	OR		11/13/2025		943		(9)			(9)		934	934			
6600795097	BROOKLYN	NY		04/10/2023		4,694		689			689		5,383	5,383			
0835800	Denver	CO		03/20/2017		554,384							554,384	554,384			
105856825	CHANHASSEN	MN		04/17/2026				(6)			(6)		786	786			
6601737494	EL CAJON	CA		04/10/2023		16,153		1,380			1,380		17,533	17,533			
8000504072	EAST RUTHERFORD	NJ		07/14/2023		1,349		228			228		1,578	1,578			
6601720789	CORONA	CA		04/10/2023		4,830		807			807		5,638	5,638			
6601475772	SAINT LOUIS	MO		04/10/2023		823		100			100		923	923			
6602688894	CHICAGO	IL		04/10/2023		3,760		723			723		4,483	4,483			
8202175380	ST PETERSBURG	FL		07/14/2023		1,335		198			198		1,532	1,532			
EB1247002781	PARKLAND	FL		07/17/2015		4,530		(15)			(15)		4,515	4,515			
6602682723	NASHVILLE	TN		04/10/2023		5,045		820			820		5,864	5,864			
6602684240	DESTIN	FL		04/10/2023		3,179		535			535		3,714	3,714			
6602704451	SACRAMENTO	CA		04/10/2023		16,543		2,198			2,198		18,741	18,741			
8199191167	MIAMI	FL		07/14/2023		1,941		426			426		2,367	2,367			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8023232143	LAUDERHILL	FL		07/14/2023		668		115			115		783	783			
6601707638	JUPITER	FL		04/10/2023		5,751		936			936		6,687	6,687			
302950326	BELMONT	MA		07/14/2023		4,372		470			470		4,842	4,842			
409016327	SEDALIA	CO		11/18/2025		9,242		(114)			(114)		9,127	9,127			
401075897	LINCOLN	CA		04/17/2026				12			12		455	455			
6602680438	LOVELAND	CO		07/14/2023		2,934		577			577		3,511	3,511			
303081212	Los Angeles	CA		07/14/2023		11,907		1,327			1,327		13,235	13,235			
6602682129	ALAMO	CA		04/10/2023		7,485		1,304			1,304		8,789	8,789			
PEB1341002296	PALM BEACH GARDENS	FL		11/18/2016		2,654		6			6		2,661	2,661			
6602676675	LOS GATOS	CA		04/10/2023		12,962		2,651			2,651		15,613	15,613			
6602696905	OAK PARK	CA		04/10/2023		6,430		1,121			1,121		7,551	7,551			
8019532972	MIAMI	FL		07/14/2023		4,188		585			585		4,772	4,772			
302736419	Pebble Beach	CA		07/14/2023		17,534		2,102			2,102		19,636	19,636			
6601679738	BROOKLYN	NY		04/10/2023		2,709		137			137		2,846	2,846			
6602698430	MURRIETA	CA		04/10/2023		3,127		583			583		3,711	3,711			
6600676693	JACKSONVILLE	FL		04/10/2023		399		209			209		608	608			
6602687722	ISSAQUAH	WA		07/14/2023		4,546		825			825		5,371	5,371			
6602678317	SANTA FE	NM		04/10/2023		3,064		570			570		3,634	3,634			
6601203505	JACKSONVILLE	FL		04/10/2023		653		145			145		798	798			
6601700096	HUNTINGTON BEACH	CA		04/10/2023		5,026		901			901		5,927	5,927			
EB1143013484	WYCKOFF	NJ		12/16/2016		4,343		61			61		4,404	4,404			
8201246941	HIALEAH	FL		07/14/2023		820		152			152		972	972			
1312124655	Penn Valley	PA		07/14/2023		10,718		760			760		11,478	11,478			
6600851783	SANTA CLARITA	CA		04/10/2023		4,908		746			746		5,654	5,654			
6600677139	JACKSONVILLE	FL		04/10/2023		508		248			248		757	757			
505374463	MARGATE	FL		07/14/2023		965		209			209		1,174	1,174			
302847712	SACRAMENTO	CA		07/14/2023		3,222		380			380		3,602	3,602			
PEB1371007074	TROPHY CLUB	TX		11/18/2016		2,969		27			27		2,996	2,996			
6601057877	SUNNYVALE	CA		04/10/2023		3,929		559			559		4,488	4,488			
409028922	NEWPORT BEACH	CA		12/19/2025		12,358		(68)			(68)		12,290	12,290			
6602695881	CARLSBAD	CA		04/10/2023		3,933		709			709		4,642	4,642			
401074397	NEW PRAGUE	MN		04/17/2026				3			3		322	322			
6601697276	CROWNSVILLE	MD		07/14/2023		3,387		609			609		3,995	3,995			
6601679829	SEATTLE	WA		07/14/2023		10,990		395			395		11,385	11,385			
6602711118	LAKEWAY	TX		07/14/2023		4,242		709			709		4,951	4,951			
6602688878	BELLEVUE	WA		07/14/2023		4,993		1,063			1,063		6,056	6,056			
8202561022	HIALEAH	FL		07/14/2023		1,660		247			247		1,906	1,906			
6600931890	SCOTTSDALE	AZ		04/10/2023		23,795		3,626			3,626		27,421	27,421			
6600981341	SAN FRANCISCO	CA		04/10/2023		3,323		519			519		3,842	3,842			
6601711903	WESTHAMPTON	NY		04/10/2023		3,555		683			683		4,238	4,238			
0713400	Cambridge	MA		12/17/2015		1,138,597							1,138,597	1,138,597			
6601821926	SAN FRANCISCO	CA		04/10/2023		5,628		979			979		6,607	6,607			
302949071	WHITTIER	CA		07/14/2023		7,940		738			738		8,678	8,678			
303058013	BAKERSFIELD	CA		07/14/2023		3,503		406			406		3,909	3,909			
8201453299	MIAMI	FL		07/14/2023		9,175		1,029			1,029		10,205	10,205			
302950677	Union City	CA		07/14/2023		6,489		720			720		7,208	7,208			
302703357	MANHATTAN BEACH	CA		07/14/2023		14,655		1,731			1,731		16,386	16,386			
6602705193	SAN DIEGO	CA		04/10/2023		4,604		804			804		5,408	5,408			
302981480	MARTINDALE	TX		07/14/2023		11,003		1,279			1,279		12,282	12,282			
6601677393	REHOBOTH BEACH	DE		04/10/2023		21,311		1,356			1,356		22,668	22,668			
6602689116	DANA POINT	CA		04/10/2023		5,206		907			907		6,113	6,113			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601695965	RIVER FOREST	IL		04/10/2023		8,485		539			539		9,024	9,024			
302851621	Litchfield Park	AZ		07/14/2023		15,161		1,791			1,791		16,952	16,952			
6600847393	RIVIERA BEACH	FL		04/10/2023		4,349		585			585		4,934	4,934			
6601745943	CHARLOTTE	NC		07/14/2023		5,379		1,158			1,158		6,537	6,537			
302842092	PLANO	TX		07/14/2023		40,607		4,568			4,568		45,175	45,175			
6601204255	JACKSONVILLE	FL		04/10/2023		638		204			204		842	842			
1148198852	O FALLON	MO		07/14/2023		1,488		303			303		1,791	1,791			
6601677757	BROOKLYN	NY		04/10/2023		5,464		354			354		5,818	5,818			
6602698273	MOUNTAIN HOUSE	CA		04/10/2023		2,818		474			474		3,293	3,293			
6601753855	NEW YORK	NY		04/10/2023		6,219		1,047			1,047		7,266	7,266			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		5,674		(52)			(52)		5,622	5,622			
6601204628	JACKSONVILLE	FL		04/10/2023		377		346			346		723	723			
6602681345	DALY CITY	CA		04/10/2023		5,194		905			905		6,098	6,098			
6601225391	JACKSONVILLE	FL		04/10/2023		630		317			317		947	947			
6602680446	DAVIDSON	NC		07/14/2023		3,255		627			627		3,882	3,882			
6601697235	SAN ANTONIO	TX		07/14/2023		2,810		522			522		3,332	3,332			
6601733188	LOS ALTOS	CA		04/10/2023		4,533		819			819		5,351	5,351			
6601678409	TARRYTOWN	NY		04/10/2023		4,097		514			514		4,611	4,611			
8202281320	LEHIGH ACRES	FL		07/14/2023		1,993		294			294		2,287	2,287			
303338272	Irvine	CA		07/14/2023		16,654		1,813			1,813		18,467	18,467			
6601822031	SALT LAKE CITY	UT		07/14/2023		2,875		629			629		3,504	3,504			
302950551	MERCED	CA		07/14/2023		3,807		421			421		4,229	4,229			
6601468942	JACKSONVILLE	FL		04/10/2023		430		239			239		669	669			
6601809988	LADERA RANCH	CA		04/10/2023		12,124		2,035			2,035		14,159	14,159			
1703096606	MURRIETA	CA		07/14/2023		8,602		591			591		9,193	9,193			
6602684257	SEATTLE	WA		07/14/2023		4,918		1,021			1,021		5,939	5,939			
6600845827	DALLAS	TX		07/14/2023		3,630		690			690		4,320	4,320			
PEB1541042229	CARENCRO	LA		11/17/2017		2,260		(40)			(40)		2,220	2,220			
6600693904	DALLAS	TX		07/14/2023		19,539		392			392		19,932	19,932			
6602710805	SOUTH JORDAN	UT		07/14/2023		4,745		816			816		5,561	5,561			
6600435660	FEDERAL WAY	WA		07/14/2023		3,034		264			264		3,299	3,299			
8024603477	BOCA RATON	FL		07/14/2023		1,275		204			204		1,479	1,479			
6601818641	STUART	FL		04/10/2023		3,292		612			612		3,904	3,904			
302791808	EL DORADO HILLS	CA		07/14/2023		6,090		1,329			1,329		7,419	7,419			
EB1367012826	SAN DIEGO	CA		03/24/2016		3,993		(23)			(23)		3,970	3,970			
10801887	Lehigh Acres	FL		07/14/2023		1,223		560			560		1,783	1,783			
6601816934	DENVER	CO		07/14/2023		8,318		791			791		9,110	9,110			
0717700	ARLINGTON	VA		11/04/2015		348,808							348,808	348,808			
302703436	MORAGA	CA		07/14/2023		8,609		1,791			1,791		10,400	10,400			
6602693746	BOISE	ID		04/10/2023		1,870		153			153		2,022	2,022			
6601752642	WINTER PARK	FL		04/10/2023		6,140		946			946		7,086	7,086			
6602699057	CASTLE PINES	CO		07/14/2023		3,642		776			776		4,418	4,418			
6602685221	DENVER	CO		07/14/2023		3,886		875			875		4,761	4,761			
PEB1789005269	SAN CARLOS	CA		08/14/2017		4,030		(28)			(28)		4,002	4,002			
1506197757	FAIRFAX	VA		07/14/2023		8,724		786			786		9,510	9,510			
6602705425	LOS ANGELES	CA		04/10/2023		4,251		606			606		4,857	4,857			
1857410961	COLLINSVILLE	IL		07/14/2023		497		98			98		594	594			
1608019322	Plano	TX		07/14/2023		6,397		633			633		7,031	7,031			
504930494	HOLLYWOOD	FL		07/14/2023		1,135		131			131		1,266	1,266			
6602675818	ATHERTON	CA		04/10/2023		4,482		806			806		5,289	5,289			
6601683151	GLENCOVE	IL		04/10/2023		19,234		561			561		19,796	19,796			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602672153	WILDWOOD	MO		04/10/2023		15,110		612			612		15,722	15,722			
6602680065	NAPERVILLE	IL		04/10/2023		3,119		492			492		3,610	3,610			
6602683358	DRAPER	UT		07/14/2023		3,606		709			709		4,315	4,315			
6601746917	SAINT LOUIS	MO		04/10/2023		4,837		843			843		5,680	5,680			
302949823	SAN DIEGO	CA		07/14/2023		2,658		307			307		2,965	2,965			
6600026683	JACKSONVILLE	FL		04/10/2023		548		50			50		598	598			
6601285999	ROBBINSDALE	MN		04/10/2023		1,921		172			172		2,093	2,093			
6602694439	NAPA	CA		04/10/2023		5,647		920			920		6,568	6,568			
6601808535	LONGBOAT KEY	FL		04/10/2023		3,818		542			542		4,360	4,360			
6601683730	LUTHERVILLE TIMONIUM	MD		07/14/2023		15,772		1,373			1,373		17,145	17,145			
6601692202	FREMONT	CA		04/10/2023		4,332		631			631		4,963	4,963			
6601741884	EDWARDS	CO		07/14/2023		4,840		1,004			1,004		5,844	5,844			
PEB1540095441	THE WOODLANDS	TX		11/17/2017		2,942		28			28		2,970	2,970			
6602671577	EL CAJON	CA		04/10/2023		10,614		639			639		11,253	11,253			
409009362	HASTINGS ON HUDSON	NY		05/19/2025		2,680		12			12		2,691	2,691			
6602685940	MOUNTLAKE TERRACE	WA		07/14/2023		4,685		1,083			1,083		5,768	5,768			
EB1540092836	BOTHELL	WA		10/09/2015		8,420		(52)			(52)		8,368	8,368			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		6,679		(12)			(12)		6,667	6,667			
6602689975	JACKSONVILLE BEACH	FL		04/10/2023		4,758		799			799		5,556	5,556			
409017637	HINSDALE	IL		09/22/2025		2,574		(65)			(65)		2,510	2,510			
6602672815	WILDOMAR	CA		04/10/2023		10,287		365			365		10,652	10,652			
6601698647	CHICAGO	IL		04/10/2023		10,838		759			759		11,596	11,596			
EB1540094392	DALLAS	TX		08/19/2016		5,466		(18)			(18)		5,449	5,449			
6600795709	SUGAR LAND	TX		07/14/2023		4,525		990			990		5,515	5,515			
6601808857	LITCHFIELD PARK	AZ		04/10/2023		4,338		682			682		5,021	5,021			
6600815515	OKLAHOMA CITY	OK		04/10/2023		1,490		230			230		1,720	1,720			
6602700368	PARKER	CO		07/14/2023		3,648		758			758		4,406	4,406			
6602685197	ROLLING HILLS ESTATES	CA		04/10/2023		15,231		1,210			1,210		16,441	16,441			
302949912	MALDEN	MA		07/14/2023		2,778		305			305		3,083	3,083			
EB1786002179	HALF MOON BAY	CA		07/30/2015		9,153		(18)			(18)		9,135	9,135			
6601074161	RALEIGH	NC		07/14/2023		2,317		169			169		2,486	2,486			
302949832	Santa Ana	CA		07/14/2023		6,280		740			740		7,020	7,020			
6602699222	PHOENIX	AZ		04/10/2023		5,884		1,096			1,096		6,980	6,980			
409030316	GLEN ELLYN	IL		12/19/2025		3,377		(47)			(47)		3,330	3,330			
6601479568	AMHERST	NH		07/14/2023		8,923		771			771		9,693	9,693			
6602672187	LAKE OSWEGO	OR		07/14/2023		9,452		868			868		10,320	10,320			
6600427741	SAN FRANCISCO	CA		04/10/2023		3,003		470			470		3,472	3,472			
6601825554	DURANGO	CO		07/14/2023		3,250		674			674		3,924	3,924			
6602680099	BRENTWOOD	TN		04/10/2023		4,370		712			712		5,081	5,081			
6602677491	SAMMAMISH	WA		07/14/2023		3,090		678			678		3,768	3,768			
6601489088	SANTA ROSA BEACH	FL		04/10/2023		21,912		1,198			1,198		23,110	23,110			
6601681742	NEW YORK	NY		04/10/2023		13,571		305			305		13,877	13,877			
6601718155	CORONA DL MAR	CA		04/10/2023		5,335		929			929		6,264	6,264			
8201348566	JACKSONVILLE	FL		07/14/2023		2,229		216			216		2,445	2,445			
6602676402	NORTHBROOK	IL		04/10/2023		4,415		849			849		5,263	5,263			
6602700574	BONITA	CA		04/10/2023		5,474		991			991		6,465	6,465			
3374115409	OAKLAND PARK	FL		07/14/2023		1,151		181			181		1,332	1,332			
6602677012	GARDNERVILLE	NV		04/10/2023		20,211		1,500			1,500		21,711	21,711			
6601225508	JACKSONVILLE	FL		04/10/2023		406		211			211		617	617			
6600933706	VANCOUVER	WA		07/14/2023		19,578		1,668			1,668		21,245	21,245			
105881653	TRAVERSE CITY	MI		04/17/2026				(2)			(2)		325	325			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602702596	SAN FRANCISCO	CA		04/10/2023		6,699		1,059			1,059		7,757	7,757			
6600795220	CHARLOTTE	NC		07/14/2023		2,956		567			567		3,524	3,524			
6601069377	FAIRFAX STATION	VA		04/10/2023		4,567		574			574		5,141	5,141			
EB1723001246	LOS ANGELES	CA		06/24/2016		7,838		5			5		7,843	7,843			
409009366	RIVER FOREST	IL		05/19/2025		2,581		(38)			(38)		2,543	2,543			
302727527	Peoria	AZ		07/14/2023		3,167		677			677		3,844	3,844			
1306272160	Ambler	PA		07/14/2023		7,869		516			516		8,386	8,386			
6601471243	LAYTON	UT		07/14/2023		13,897		803			803		14,700	14,700			
6601725309	BOULDER	CO		07/14/2023		3,726		817			817		4,543	4,543			
6601818591	NEWPORT	RI		07/14/2023		27,025		4,855			4,855		31,880	31,880			
8197574468	BOCA RATON	FL		07/14/2023		1,297		284			284		1,581	1,581			
6601717124	SAN JUAN CAPISTRANO	CA		04/10/2023		6,517		1,134			1,134		7,651	7,651			
6600927856	GREENWOOD VILLAGE	CO		07/14/2023		6,160		1,008			1,008		7,168	7,168			
303057931	MINNEAPOLIS	MN		07/14/2023		4,963		531			531		5,494	5,494			
302745684	SCOTTSDALE	AZ		07/14/2023		15,533		1,758			1,758		17,290	17,290			
PEB1259002856	OLNEY	MD		11/18/2016		3,073		29			29		3,102	3,102			
6601722637	NEW YORK	NY		04/10/2023		2,798		470			470		3,268	3,268			
124733812	LOS ALTOS HILLS	CA		07/14/2023		23,328		315			315		23,643	23,643			
6602674217	WINCHESTER	MA		04/10/2023		4,873		967			967		5,840	5,840			
409018867	SAN JOSE	CA		11/18/2025		124,073		(1,535)			(1,535)		122,539	122,539			
303391951	Rancho Cucamonga	CA		07/14/2023		41,632		4,398			4,398		46,030	46,030			
6600554098	ASPEN	CO		07/14/2023		17,662		1,260			1,260		18,922	18,922			
6602690775	SUDBURY	MA		04/10/2023		5,773		1,041			1,041		6,814	6,814			
6602673649	WALNUT CREEK	CA		04/10/2023		4,275		821			821		5,096	5,096			
6602685056	SHERMAN OAKS	CA		04/10/2023		14,662		1,190			1,190		15,852	15,852			
8196647943	DELRAY BEACH	FL		07/14/2023		3,169		704			704		3,873	3,873			
6602704717	SANTA BARBARA	CA		04/10/2023		6,532		1,339			1,339		7,870	7,870			
6602252188	CHARLOTTE	NC		07/14/2023		11,383		870			870		12,253	12,253			
6600876442	KANEOHE	HI		07/14/2023		3,160		418			418		3,578	3,578			
6601702613	SAN FRANCISCO	CA		04/10/2023		16,548		1,173			1,173		17,721	17,721			
6602684406	SCOTTSDALE	AZ		04/10/2023		6,454		1,125			1,125		7,579	7,579			
303109775	Cary	NC		07/14/2023		8,489		1,033			1,033		9,522	9,522			
8195184873	MIAMI	FL		07/14/2023		2,695		653			653		3,347	3,347			
6602676436	DOWNERS GROVE	IL		04/10/2023		4,176		829			829		5,005	5,005			
8024211854	DELRAY BEACH	FL		07/14/2023		301		53			53		354	354			
6600680497	JACKSONVILLE	FL		04/10/2023		504		291			291		795	795			
6602691153	BEVERLY HILLS	CA		04/10/2023		13,964		1,265			1,265		15,229	15,229			
6602676220	SUNNYVALE	CA		04/10/2023		5,496		1,056			1,056		6,553	6,553			
6602684034	SAN ANSELMO	CA		04/10/2023		6,840		1,233			1,233		8,072	8,072			
302789300	Costa Mesa	CA		07/14/2023		6,790		759			759		7,549	7,549			
409026315	SALT LAKE CITY	UT		12/19/2025		3,358		(78)			(78)		3,280	3,280			
6602679455	AUSTIN	TX		07/14/2023		3,090		641			641		3,731	3,731			
6602683945	COTO DE CAZA	CA		04/10/2023		6,968		1,340			1,340		8,308	8,308			
6602682640	ORLANDO	FL		04/10/2023		2,859		481			481		3,339	3,339			
409017931	POST FALLS	ID		09/22/2025		3,357		(84)			(84)		3,273	3,273			
6601819102	UPLAND	CA		04/10/2023		6,206		1,106			1,106		7,312	7,312			
409012808	WAYLAND	MA		07/14/2025		3,416		(22)			(22)		3,393	3,393			
6602691583	ELLICOTT CITY	MD		07/14/2023		8,794		892			892		9,686	9,686			
6602687151	MALIBU	CA		04/10/2023		12,119		2,374			2,374		14,493	14,493			
8197554068	WEST PALM BEACH	FL		07/14/2023		1,073		241			241		1,313	1,313			
6601697912	MARBLEHEAD	MA		04/10/2023		4,718		656			656		5,374	5,374			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602701226	CHICAGO	IL		04/10/2023		4,502		812			812		5,314	5,314			
EB1596053766	DUCK	NC		12/16/2016		6,097		(106)			(106)		5,991	5,991			
6602692425	MADERA	CA		04/10/2023		3,172		252			252		3,424	3,424			
6602678044	BEAVERCREEK	OR		07/14/2023		2,893		651			651		3,544	3,544			
6601682625	NEW YORK	NY		04/10/2023		10,984		57			57		11,041	11,041			
1312048553	Phoenix	AZ		07/14/2023		10,918		734			734		11,652	11,652			
6600680885	JACKSONVILLE	FL		04/10/2023		527		284			284		811	811			
6600923350	PHOENIX	AZ		04/10/2023		2,799		365			365		3,165	3,165			
6602686831	ST LOUIS PARK	MN		04/10/2023		3,804		708			708		4,512	4,512			
6601229138	ST LOUIS	MO		04/10/2023		1,643		47			47		1,690	1,690			
401073228	YUCAIPA	CA		03/26/2026				(6)			(6)		870	870			
6601741959	GARDEN CITY	NY		04/10/2023		6,958		1,382			1,382		8,340	8,340			
6601485060	MOUNT AIRY	MD		07/14/2023		9,256		571			571		9,827	9,827			
1411188408	Oak Park	IL		07/14/2023		10,790		869			869		11,658	11,658			
401082223	SANTEE	CA		04/17/2026				(5)			(5)		717	717			
124788873	CAMBRIDGE	MA		07/14/2023		19,998		582			582		20,580	20,580			
303065737	REDWOOD CITY	CA		07/14/2023		19,450		2,352			2,352		21,802	21,802			
401041885	LEMONT	IL		11/13/2025		1,967		(33)			(33)		1,934	1,934			
302950355	Gilbertsville	PA		07/14/2023		3,402		385			385		3,787	3,787			
8200919857	WEST PARK	FL		07/14/2023		969		188			188		1,157	1,157			
6601746073	MAMMOTH LAKES	CA		04/10/2023		4,547		361			361		4,908	4,908			
6600876111	CUMMING	GA		07/14/2023		9,014		1,865			1,865		10,879	10,879			
6601479105	SAINT LOUIS	MO		04/10/2023		2,758		172			172		2,930	2,930			
6602699743	GILBERT	AZ		04/10/2023		1,094		179			179		1,272	1,272			
302782921	FRISCO	TX		07/14/2023		12,531		1,449			1,449		13,980	13,980			
6600490418	CRESTED BUTTE	CO		07/14/2023		2,589		469			469		3,058	3,058			
6602684661	TIBURON	CA		04/10/2023		5,465		1,080			1,080		6,545	6,545			
302847661	TEMPE	AZ		07/14/2023		3,105		358			358		3,463	3,463			
1508318327	La Canada Flintridge	CA		07/14/2023		16,266		1,397			1,397		17,663	17,663			
6601733089	SAN FRANCISCO	CA		04/10/2023		3,258		548			548		3,806	3,806			
FR125725346	SAN FRANCISCO	CA		11/18/2016		6,525		23			23		6,547	6,547			
6601717272	DENVER	CO		07/14/2023		2,983		602			602		3,584	3,584			
6600793100	BROOKLYN	NY		04/10/2023		16,083		2,268			2,268		18,351	18,351			
302627583	Alameda	CA		07/14/2023		4,359		931			931		5,290	5,290			
6602680123	DENVER	CO		07/14/2023		3,123		614			614		3,738	3,738			
6602698778	LAS VEGAS	NV		04/10/2023		7,912		1,427			1,427		9,338	9,338			
6600790205	RENO	NV		04/10/2023		8,718		935			935		9,654	9,654			
6600850538	WESTBOROUGH	MA		04/10/2023		4,561		642			642		5,204	5,204			
1205016647	Bridgehampton	NY		07/14/2023		25,294		1,165			1,165		26,459	26,459			
6601695759	MORAGA	CA		04/10/2023		10,687		786			786		11,473	11,473			
6602690049	BELMONT	CA		04/10/2023		7,440		1,342			1,342		8,782	8,782			
6601711804	PLYMOUTH	MI		04/10/2023		3,383		609			609		3,991	3,991			
EB1223010400	COCOA	FL		12/18/2015		3,182		(19)			(19)		3,163	3,163			
6602685650	BOCA RATON	FL		04/10/2023		5,440		886			886		6,327	6,327			
505328411	RIVIERA BEACH	FL		07/14/2023		976		163			163		1,140	1,140			
8193938740	BOYNTON BEACH	FL		07/14/2023		1,394		369			369		1,763	1,763			
6601733055	PISMO BEACH	CA		04/10/2023		7,151		1,156			1,156		8,307	8,307			
6602680503	PENNINGTON	NJ		07/14/2023		6,462		1,341			1,341		7,802	7,802			
302949831	BUFORD	GA		07/14/2023		2,761		304			304		3,065	3,065			
6602700160	VERNON HILLS	IL		04/10/2023		3,990		722			722		4,711	4,711			
3372244369	Boynton Beach	FL		07/14/2023		1,066		55			55		1,122	1,122			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602711498	SACRAMENTO	CA		04/10/2023		2,907		345			345		3,252	3,252			
6602683630	CAPE CORAL	FL		04/10/2023		11,694		983			983		12,677	12,677			
6601714196	SANTA FE	NM		04/10/2023		4,722		793			793		5,514	5,514			
6602699115	MOUNTAIN HOUSE	CA		04/10/2023		4,703		849			849		5,552	5,552			
EB1380003155	LAVALLETTE	NJ		12/16/2016		5,032		5			5		5,038	5,038			
6602680669	FAYETTEVILLE	GA		07/14/2023		3,356		647			647		4,003	4,003			
302949943	LAGUNA NIGUEL	CA		07/14/2023		3,055		352			352		3,408	3,408			
6600939976	BRONX	NY		04/10/2023		574		26			26		600	600			
6602689447	SAN JOSE	CA		04/10/2023		8,046		1,450			1,450		9,497	9,497			
302949027	Apex	NC		07/14/2023		3,080		341			341		3,421	3,421			
6600838616	SAN FRANCISCO	CA		04/10/2023		4,507		632			632		5,139	5,139			
1503228179	Houston	TX		07/14/2023		10,991		977			977		11,968	11,968			
6602689462	SAINT SIMONS ISLAND	GA		07/14/2023		5,537		1,157			1,157		6,694	6,694			
6601712240	KENT	WA		07/14/2023		5,908		1,225			1,225		7,133	7,133			
1857962877	SAINT LOUIS	MO		07/14/2023		1,945		167			167		2,112	2,112			
6601481465	CONCORD	MA		04/10/2023		12,301		438			438		12,739	12,739			
6601747840	CUTCHOGUE	NY		04/10/2023		4,886		877			877		5,763	5,763			
6601698068	WHITE PLAINS	NY		04/10/2023		5,845		828			828		6,673	6,673			
6600605072	SAN DIEGO	CA		04/10/2023		5,456		839			839		6,294	6,294			
8199099384	HIALEAH	FL		07/14/2023		2,003		475			475		2,478	2,478			
EB1596053960	PACIFICA	CA		12/16/2016		4,424		(25)			(25)		4,398	4,398			
6602701762	WILMETTE	IL		04/10/2023		6,131		1,001			1,001		7,132	7,132			
6601738229	PHOENIX	AZ		04/10/2023		3,004		596			596		3,600	3,600			
6600037227	JACKSONVILLE	FL		04/10/2023		3,024		474			474		3,498	3,498			
6601734194	EAST GREENWICH	RI		07/14/2023		3,684		813			813		4,497	4,497			
6600794009	SEATTLE	WA		07/14/2023		6,724		1,272			1,272		7,996	7,996			
6601747444	TARRYTOWN	NY		04/10/2023		6,904		1,089			1,089		7,993	7,993			
6602696152	SAN DIEGO	CA		04/10/2023		4,819		868			868		5,687	5,687			
6601491084	MOORESVILLE	NC		07/14/2023		2,975		261			261		3,236	3,236			
6600011693	JACKSONVILLE	FL		04/10/2023		461		64			64		525	525			
303058292	BROOKLYN	NY		07/14/2023		10,638		1,284			1,284		11,922	11,922			
409013608	SEATTLE	WA		07/14/2025		3,086		(32)			(32)		3,054	3,054			
303143818	YUMA	AZ		07/14/2023		11,948		1,406			1,406		13,353	13,353			
6602702026	DEERFIELD	IL		04/10/2023		4,830		901			901		5,732	5,732			
6601709824	ROSWELL	GA		07/14/2023		3,294		708			708		4,002	4,002			
6600830126	HENDERSONVILLE	TN		04/10/2023		6,902		1,285			1,285		8,187	8,187			
6602698109	SANTA CLARITA	CA		04/10/2023		4,278		797			797		5,075	5,075			
401079619	HELENA	MT		04/17/2026									364	364			
1502269511	TAMPA	FL		07/14/2023		14,520		1,151			1,151		15,670	15,670			
6601477695	GREENSBORO	GA		07/14/2023		5,245		1,191			1,191		6,437	6,437			
EB1541040437	DALLAS	TX		08/19/2016		7,382		(24)			(24)		7,358	7,358			
303340529	HERCULES	CA		07/14/2023		15,339		1,716			1,716		17,055	17,055			
6601818021	ARLINGTON	VA		04/10/2023		3,591		644			644		4,235	4,235			
6601685958	ST. JAMES	NY		04/10/2023		10,971		443			443		11,414	11,414			
6601726125	LOS ANGELES	CA		04/10/2023		7,507		1,216			1,216		8,723	8,723			
6600814609	WHEELING	IL		04/10/2023		839		100			100		939	939			
6600555897	WESTON	FL		04/10/2023		1,608		455			455		2,063	2,063			
302664035	SEARCY	AR		07/14/2023		3,130		604			604		3,733	3,733			
6602688407	BEND	OR		07/14/2023		4,486		792			792		5,278	5,278			
1303152610	San Diego	CA		07/14/2023		10,445		603			603		11,048	11,048			
7128693681	AVON	CT		07/14/2023		9,415		550			550		9,965	9,965			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601811901	SAN DIEGO	CA		04/10/2023		7,001		1,341			1,341		8,342	8,342			
6602701036	NEWBERG	OR		07/14/2023		946		197			197		1,143	1,143			
6601750562	AUSTIN	TX		07/14/2023		2,867		549			549		3,416	3,416			
401043842	MORRIS	IL		11/13/2025		984		(13)			(13)		971	971			
6601700062	CHICAGO	IL		04/10/2023		2,675		365			365		3,040	3,040			
6602675446	ODESSA	TX		07/14/2023		3,276		627			627		3,904	3,904			
6600989013	FOUNTAIN HILLS	AZ		04/10/2023		2,698		409			409		3,107	3,107			
PEB1353007397	WAYNE	NJ		11/17/2017		2,948		24			24		2,972	2,972			
8197637433	NAPLES	FL		07/14/2023		1,231		263			263		1,494	1,494			
6601699397	ENCINITAS	CA		04/10/2023		3,997		627			627		4,624	4,624			
6600717703	MERIDIAN	ID		04/10/2023		2,999		432			432		3,431	3,431			
6601203513	JACKSONVILLE	FL		04/10/2023		559		201			201		760	760			
6601698431	WEST CHESTER	PA		07/14/2023		5,924		966			966		6,890	6,890			
6601286013	CANTON	OH		07/14/2023		550		38			38		588	588			
302949017	ROCKVILLE	MD		07/14/2023		6,009		662			662		6,671	6,671			
302616148	BIRMINGHAM	MI		07/14/2023		4,376		866			866		5,242	5,242			
105850536	LIVERPOOL	NY		03/26/2026				(21)			(21)		1,472	1,472			
6602691690	WESTPORT	CT		07/14/2023		11,133		1,335			1,335		12,469	12,469			
6600792706	INWOOD	NY		04/10/2023		4,837		707			707		5,544	5,544			
6602678895	FORT MILL	SC		07/14/2023		2,976		589			589		3,564	3,564			
6602695444	BOULDER	CO		07/14/2023		3,395		651			651		4,046	4,046			
6601688333	WILKINSON	IN		04/10/2023		11,619		638			638		12,257	12,257			
FR125773668	BOSTON	MA		12/02/2016		5,501		17			17		5,518	5,518			
6600037284	OAKLAND	CA		04/10/2023		7,340		1,195			1,195		8,535	8,535			
6600795600	FT. LAUDERDALE	FL		04/10/2023		3,929		613			613		4,542	4,542			
302858395	ROUND ROCK	TX		07/14/2023		11,451		1,355			1,355		12,805	12,805			
6602698141	JERSEY CITY	NJ		07/14/2023		4,324		899			899		5,223	5,223			
8200678444	POMPANO BEACH	FL		07/14/2023		1,602		291			291		1,893	1,893			
6602676592	CALABASAS	CA		04/10/2023		11,695		2,389			2,389		14,083	14,083			
6602677962	SAN MATEO	CA		04/10/2023		5,157		992			992		6,149	6,149			
302847845	AURORA	CO		07/14/2023		2,815		325			325		3,140	3,140			
6602701754	NEW ORLEANS	LA		07/14/2023		3,735		803			803		4,538	4,538			
6600921131	MOUNTAIN HOME	ID		04/10/2023		2,647		276			276		2,923	2,923			
105870042	Palm Harbor	FL		07/14/2023		872		158			158		1,030	1,030			
105901382	CANTON	MA		05/26/2026				14			14		1,000	1,000			
6602675040	FRANKLIN	TN		04/10/2023		5,232		1,038			1,038		6,269	6,269			
3369410290	Fort Myers	FL		07/14/2023		656		102			102		757	757			
6601823187	TUCSON	AZ		04/10/2023		2,935		493			493		3,428	3,428			
6602674233	DANVILLE	CA		04/10/2023		7,149		1,374			1,374		8,523	8,523			
1506169756	Fairfield	CT		07/14/2023		16,645		1,501			1,501		18,145	18,145			
6600026808	JACKSONVILLE	FL		04/10/2023		581		17			17		598	598			
6601725721	PENN VALLEY	PA		07/14/2023		12,440		1,428			1,428		13,868	13,868			
6601686584	VERNON HILLS	IL		04/10/2023		3,444		466			466		3,911	3,911			
6602676915	ALEXANDRIA	VA		04/10/2023		6,052		1,201			1,201		7,253	7,253			
6602688381	LAKE OSWEGO	OR		07/14/2023		3,507		637			637		4,144	4,144			
1411119862	Rockville	MD		07/14/2023		11,642		967			967		12,609	12,609			
1174601180	EDWARDSVILLE	IL		07/14/2023		2,692		212			212		2,904	2,904			
6601483347	DUBLIN	CA		04/10/2023		14,632		617			617		15,249	15,249			
6601225540	JACKSONVILLE	FL		04/10/2023		311		138			138		449	449			
6602702109	LOS ANGELES	CA		04/10/2023		6,280		1,172			1,172		7,452	7,452			
PEB1706608395	HOLMDEL	NJ		11/17/2017		3,434		26			26		3,460	3,460			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
409008227	DALLAS	TX		05/19/2025		155,980		(1,357)			(1,357)		154,622	154,622			
6602691138	DULUTH	GA		07/14/2023		12,394		1,461			1,461		13,855	13,855			
6602690098	SALEM	OR		07/14/2023		4,962		1,060			1,060		6,022	6,022			
6602692037	CUMMING	GA		07/14/2023		2,167		249			249		2,416	2,416			
1410064387	Carlsbad	CA		07/14/2023		15,874		1,032			1,032		16,906	16,906			
EB1541039250	HOUSTON	TX		08/07/2015		4,381		(8)			(8)		4,373	4,373			
6601678466	BRAINTREE	MA		04/10/2023		11,621		394			394		12,015	12,015			
6602695964	SEBASTOPOL	CA		04/10/2023		5,936		1,035			1,035		6,971	6,971			
2111252879	Atlanta	GA		07/14/2023		18,793		2,403			2,403		21,196	21,196			
6602676600	BRECKENRIDGE	CO		07/14/2023		23,491		2,458			2,458		25,949	25,949			
6602679307	MYRTLE BEACH	SC		07/14/2023		5,020		994			994		6,013	6,013			
6601825273	SCOTTSDALE	AZ		04/10/2023		3,520		609			609		4,129	4,129			
6601487876	HENDERSON	NV		04/10/2023		11,646		625			625		12,271	12,271			
6601685123	MC LEAN	VA		04/10/2023		27,296		312			312		27,608	27,608			
6602682038	PARKER	CO		07/14/2023		5,655		1,174			1,174		6,829	6,829			
3367865007	Palm Beach	FL		07/14/2023		277		42			42		319	319			
8202176321	OAKLAND PARK	FL		07/14/2023		2,486		390			390		2,877	2,877			
6600056839	ALPHARETTA	GA		07/14/2023		3,887		741			741		4,628	4,628			
409009168	LITTLE FERRY	NJ		05/19/2025		2,699		(24)			(24)		2,674	2,674			
409013684	NAPLES	FL		07/14/2025		2,364		(25)			(25)		2,340	2,340			
302949630	BAKERSFIELD	CA		07/14/2023		3,447		382			382		3,828	3,828			
6602682830	SAN DIEGO	CA		04/10/2023		7,465		1,301			1,301		8,766	8,766			
6600011685	JACKSONVILLE	FL		04/10/2023		436		89			89		525	525			
6601487298	STRATHAM	NH		07/14/2023		10,280		813			813		11,093	11,093			
409017314	SEATTLE	WA		09/22/2025		2,589		(25)			(25)		2,564	2,564			
302716345	MOUNTAIN VIEW	CA		07/14/2023		17,311		2,087			2,087		19,398	19,398			
8202449565	DELRAY BEACH	FL		07/14/2023		1,179		165			165		1,344	1,344			
0697900	New York	NY		09/13/2013		354,275							354,275	354,275			
8197614935	DORAL	FL		07/14/2023		2,604		600			600		3,204	3,204			
6601673483	RANCHO CUCAMONGA	CA		04/10/2023		9,645		602			602		10,247	10,247			
6602679331	HOOVER	AL		07/14/2023		2,827		556			556		3,383	3,383			
125067947	BATH	ME		07/14/2023		2,902		189			189		3,091	3,091			
6601707489	BROOKLYN	NY		04/10/2023		3,070		534			534		3,603	3,603			
PEB1538606265	PONTE VEDRA BEACH	FL		11/17/2017		4,007		30			30		4,036	4,036			
6602692045	MORONGO VALLEY	CA		04/10/2023		2,542		194			194		2,736	2,736			
6602699008	AUSTIN	TX		07/14/2023		2,931		609			609		3,540	3,540			
6602687904	EDGEWOOD	WA		07/14/2023		4,128		811			811		4,939	4,939			
6601682948	BROOKLYN	NY		04/10/2023		12,315		160			160		12,475	12,475			
6602675867	SAN FRANCISCO	CA		04/10/2023		7,278		1,397			1,397		8,676	8,676			
PEB1784005854	SCOTTSDALE	AZ		11/17/2017		3,432		(17)			(17)		3,415	3,415			
6602680354	LOS GATOS	CA		04/10/2023		7,438		1,385			1,385		8,822	8,822			
6601487660	RANDOLPH	NJ		07/14/2023		11,521		827			827		12,348	12,348			
6602685999	SAN CARLOS	CA		04/10/2023		6,799		1,288			1,288		8,088	8,088			
302949852	SOMERSET	NJ		07/14/2023		2,611		290			290		2,901	2,901			
6600843996	DALLAS	TX		07/14/2023		2,504		381			381		2,885	2,885			
6601286161	COLONIAL BEACH	VA		04/10/2023		832		35			35		867	867			
302949285	DULUTH	GA		07/14/2023		2,930		325			325		3,255	3,255			
6600056458	ROANOKE	TX		07/14/2023		2,740		519			519		3,259	3,259			
6602684315	WALNUT CREEK	CA		04/10/2023		6,084		1,131			1,131		7,216	7,216			
6601211615	MURFREESBORO	TN		04/10/2023		531		70			70		601	601			
6602675842	NASHVILLE	TN		04/10/2023		11,664		1,029			1,029		12,693	12,693			

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8195553938	FORT LAUDERDALE	FL		07/14/2023		1,149		286			286		1,435	1,435			
6601748194	BROOKLYN	NY		04/10/2023		7,069		1,190			1,190		8,258	8,258			
6600990151	FRISCO	CO		07/14/2023		4,274		792			792		5,066	5,066			
409030417	SACRAMENTO	CA		12/19/2025		3,323		(78)			(78)		3,245	3,245			
6601693291	MANCHESTER	MA		04/10/2023		4,939		800			800		5,739	5,739			
105743987	HACKENSACK	NJ		11/13/2025		718		(9)			(9)		709	709			
6601811430	SACRAMENTO	CA		04/10/2023		4,085		577			577		4,661	4,661			
6602680974	COTO DE CAZA	CA		04/10/2023		4,474		753			753		5,227	5,227			
6602677657	YOUNGSVILLE	LA		07/14/2023		3,247		716			716		3,963	3,963			
6601713115	FORT LAUDERDALE	FL		04/10/2023		6,521		1,135			1,135		7,657	7,657			
409017023	BELMONT	MA		11/18/2025		1,373		(29)			(29)		1,345	1,345			
6602688266	LAGUNA NIGUEL	CA		04/10/2023		7,512		1,177			1,177		8,690	8,690			
EB1541040428	RIDGEFIELD	CT		08/19/2016		1,979		(6)			(6)		1,972	1,972			
6602687540	COTO DE CAZA	CA		04/10/2023		6,973		1,213			1,213		8,187	8,187			
6602692052	CAMARILLO	CA		04/10/2023		3,087		266			266		3,354	3,354			
401077197	BLOOMINGDALE	NJ		04/17/2026				(3)			(3)		404	404			
6602678796	SEATTLE	WA		07/14/2023		6,970		1,528			1,528		8,498	8,498			
6600602160	PLEASANT HILL	CA		04/10/2023		3,834		448			448		4,283	4,283			
6600931445	ENCINITAS	CA		04/10/2023		5,290		742			742		6,031	6,031			
8199348233	HIALEAH	FL		07/14/2023		1,594		358			358		1,952	1,952			
302708724	SALT LAKE CITY	UT		07/14/2023		3,737		720			720		4,457	4,457			
8200513561	NAPLES	FL		07/14/2023		563		554			554		1,117	1,117			
105848867	LONG BEACH	CA		04/17/2026				(2)			(2)		776	776			
6601482117	PARK RIDGE	IL		04/10/2023		11,348		438			438		11,786	11,786			
PEB1367015807	HAWI	HI		11/17/2017		5,420		1			1		5,421	5,421			
0931300	Denver	CO		02/26/2021		279,380							279,380	279,380			
6602700889	SAN FRANCISCO	CA		04/10/2023		4,683		847			847		5,531	5,531			
6600624230	ASHBURN	VA		04/10/2023		3,021		667			667		3,688	3,688			
409020714	TENINO	WA		11/18/2025		3,164		(66)			(66)		3,098	3,098			
6602681394	LOOKOUT MOUNTAIN	TN		04/10/2023		3,467		603			603		4,070	4,070			
8199685484	JACKSONVILLE	FL		07/14/2023		771		165			165		937	937			
302950031	Sacramento	CA		07/14/2023		4,055		459			459		4,514	4,514			
409022378	DANVILLE	CA		12/19/2025		2,526		(59)			(59)		2,467	2,467			
6601697128	STUDIO CITY	CA		04/10/2023		4,968		754			754		5,722	5,722			
0802500	Falls Church	VA		11/10/2016		512,570							512,570	512,570			
8202552906	PEMBROKE PINES	FL		07/14/2023		1,550		257			257		1,808	1,808			
6600677071	JACKSONVILLE	FL		04/10/2023		693		271			271		963	963			
302848085	SPRING	TX		07/14/2023		4,065		459			459		4,525	4,525			
6602678663	BLUFFTON	SC		07/14/2023		3,051		651			651		3,702	3,702			
409017674	EL DORADO HILLS	CA		09/22/2025		6,299		(119)			(119)		6,181	6,181			
PEB1541042093	MINNEAPOLIS	MN		11/17/2017		3,632		9			9		3,641	3,641			
6602687656	PHOENIX	AZ		04/10/2023		2,994		504			504		3,498	3,498			
6602684372	CHICAGO	IL		04/10/2023		2,952		532			532		3,484	3,484			
6601482000	GALLATIN	TN		04/10/2023		10,428		347			347		10,774	10,774			
8194863797	JACKSONVILLE	FL		07/14/2023		889		221			221		1,109	1,109			
6600682006	JACKSONVILLE	FL		04/10/2023		470		279			279		749	749			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		19,129		(13)			(13)		19,116	19,116			
8001782793	DAVIE	FL		07/14/2023		459		77			77		535	535			
PH7134019533	HOLMDEL	NJ		09/18/2015		5,253		(8)			(8)		5,244	5,244			
6602694710	WILDWOOD	MO		04/10/2023		7,256		1,308			1,308		8,564	8,564			
302950114	BROOKLYN	NY		07/14/2023		11,882		1,206			1,206		13,088	13,088			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
505309695	MIAMI	FL		07/14/2023		472		81			81		553	553			
401079900	TALLAHASSEE	FL		04/17/2026				(6)			(6)		290	290			
0708403	Los Angeles	CA		08/19/2014		12,758							12,758	12,758			
6601477182	NAPERVILLE	IL		04/10/2023		10,257		652			652		10,909	10,909			
6602699735	CAMAS	WA		07/14/2023		5,015		1,071			1,071		6,086	6,086			
6601735472	LAKE CITY	FL		04/10/2023		2,836		462			462		3,298	3,298			
8027067649	MIAMI	FL		07/14/2023		5,803		1,071			1,071		6,874	6,874			
6601747147	ORANGE	CA		04/10/2023		5,043		849			849		5,891	5,891			
6602685551	UNION CITY	CA		04/10/2023		4,502		734			734		5,236	5,236			
8201155415	LAUDERHILL	FL		07/14/2023		1,035		239			239		1,274	1,274			
303058247	BAKERSFIELD	CA		07/14/2023		4,135		479			479		4,614	4,614			
302736426	Seattle	WA		07/14/2023		14,811		1,548			1,548		16,359	16,359			
6602683408	BLACK DIAMOND	WA		07/14/2023		5,865		1,252			1,252		7,117	7,117			
6601678730	HUNTINGTON	NY		04/10/2023		6,896		853			853		7,749	7,749			
8198424487	MIAMI	FL		07/14/2023		1,946		472			472		2,418	2,418			
6602705102	HUNTINGTN BCH	CA		04/10/2023		2,882		471			471		3,352	3,352			
6601225318	JACKSONVILLE	FL		04/10/2023		469		198			198		667	667			
6601731844	CARY	NC		07/14/2023		3,788		834			834		4,622	4,622			
303136984	MOUNTAIN BRK	AL		07/14/2023		12,524		1,437			1,437		13,961	13,961			
302847751	GRESHAM	OR		07/14/2023		1,135		125			125		1,260	1,260			
1305082827	Broadlands	VA		07/14/2023		7,920		488			488		8,408	8,408			
6602676857	LAUREL	MD		07/14/2023		11,800		1,231			1,231		13,031	13,031			
302812638	ALLEN	TX		07/14/2023		9,904		1,145			1,145		11,049	11,049			
6600675828	JACKSONVILLE	FL		04/10/2023		436		221			221		656	656			
6602679422	FRISCO	TX		07/14/2023		3,603		833			833		4,436	4,436			
6602696087	RANCHO MIRAGE	CA		04/10/2023		3,929		661			661		4,590	4,590			
6600676321	JACKSONVILLE	FL		04/10/2023		454		239			239		693	693			
108548918	Fort Myers	FL		07/14/2023		574		101			101		675	675			
6602684521	BEAVERTON	OR		07/14/2023		2,700		560			560		3,260	3,260			
6600591710	KINNELON	NJ		07/14/2023		1,223		1,181			1,181		2,404	2,404			
6601736918	NAPLES	FL		04/10/2023		3,186		535			535		3,721	3,721			
6601708362	NAPERVILLE	IL		04/10/2023		3,156		606			606		3,762	3,762			
302949014	ROOSEVELT	UT		07/14/2023		8,135		920			920		9,055	9,055			
6602683986	DANVILLE	CA		04/10/2023		6,750		1,211			1,211		7,962	7,962			
6601682120	HOUSTON	TX		07/14/2023		15,637		142			142		15,779	15,779			
302616112	Cedar Park	TX		07/14/2023		4,006		814			814		4,820	4,820			
PEB1352004687	EAST QUOGUE	NY		11/18/2016		6,521		(27)			(27)		6,493	6,493			
6602694751	RENO	NV		04/10/2023		2,417		407			407		2,824	2,824			
6601698167	NEW YORK	NY		04/10/2023		7,743		1,079			1,079		8,822	8,822			
3361522872	Hallandale Beach	FL		07/14/2023		261		41			41		302	302			
6602688712	COLLEYVILLE	TX		07/14/2023		3,944		775			775		4,719	4,719			
6602684109	NEWPORT BEACH	CA		04/10/2023		8,893		1,591			1,591		10,485	10,485			
6602682681	FOLSOM	CA		04/10/2023		5,004		902			902		5,906	5,906			
6602683556	RANCHO CUCAMONGA	CA		04/10/2023		20,481		3,099			3,099		23,581	23,581			
6602682400	ALTADENA	CA		04/10/2023		7,499		1,339			1,339		8,837	8,837			
6601751800	OWASSO	OK		04/10/2023		4,125		695			695		4,820	4,820			
0833600	Harrisburg	PA		12/29/2016		282,229							282,229	282,229			
6601741694	FORT LAUDERDALE	FL		04/10/2023		3,953		665			665		4,618	4,618			
8201264233	LEHIGH ACRES	FL		07/14/2023		1,087		215			215		1,302	1,302			
6601713438	TOLUCA LAKE	CA		04/10/2023		8,220		699			699		8,919	8,919			
EB1787004136	DUBLIN	CA		12/16/2016		2,864		3			3		2,867	2,867			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601692376	LOS ALAMITOS	CA		04/10/2023		21,482		1,203			1,203		22,685	22,685			
303057569	SCHAUMBURG	IL		07/14/2023		3,302		400			400		3,701	3,701			
6601820373	CARMEL	CA		04/10/2023		4,206		662			662		4,868	4,868			
EB1540094372	DALLAS	TX		08/19/2016		7,372		(24)			(24)		7,349	7,349			
6601719807	RALEIGH	NC		07/14/2023		4,403		970			970		5,373	5,373			
6601203455	JACKSONVILLE	FL		04/10/2023		555		148			148		702	702			
6600850736	PHOENIX	AZ		04/10/2023		6,081		984			984		7,066	7,066			
6602710581	FRESNO	CA		04/10/2023		991		122			122		1,113	1,113			
PEB1784004763	SAN FRANCISCO	CA		11/18/2016		6,569		12			12		6,581	6,581			
4770954669	NEW YORK	NY		07/14/2023		3,848		334			334		4,182	4,182			
1174328219	BELLEVILLE	IL		07/14/2023		1,355		79			79		1,434	1,434			
6602681006	KIRKLAND	WA		07/14/2023		3,828		773			773		4,601	4,601			
6601804070	MCLEAN	VA		04/10/2023		2,791		502			502		3,293	3,293			
6601687053	MC LEAN	VA		04/10/2023		12,012		289			289		12,300	12,300			
3365484639	Lauderhill	FL		07/14/2023		1,852		324			324		2,175	2,175			
6602710532	NAPLES	FL		04/10/2023		1,658		277			277		1,935	1,935			
6602702034	LONG BEACH	IN		04/10/2023		2,918		526			526		3,444	3,444			
6601487538	WEST NYACK	NY		04/10/2023		8,687		460			460		9,147	9,147			
6601691832	BEMIDJI	MN		04/10/2023		17,664		1,127			1,127		18,791	18,791			
8200945900	SUNRISE	FL		07/14/2023		2,449		266			266		2,715	2,715			
6600680463	JACKSONVILLE	FL		04/10/2023		585		303			303		888	888			
6601286757	LAS VEGAS	NV		04/10/2023		467		64			64		531	531			
6600026972	JACKSONVILLE	FL		04/10/2023		195		4			4		199	199			
6602674258	SAN JOSE	CA		04/10/2023		7,335		1,454			1,454		8,789	8,789			
6602688142	PAYSON	AZ		04/10/2023		3,587		547			547		4,135	4,135			
1150744263	GRANITE CITY	IL		07/14/2023		523		90			90		613	613			
6600011917	JACKSONVILLE	FL		04/10/2023		537		112			112		649	649			
6601811935	SALT LAKE CTY	UT		07/14/2023		4,053		886			886		4,939	4,939			
8000778980	Jacksonville	FL		07/14/2023		701		135			135		836	836			
6601482315	PORT ARANSAS	TX		07/14/2023		13,013		416			416		13,430	13,430			
8199108191	MIAMI GARDENS	FL		07/14/2023		1,832		422			422		2,253	2,253			
6601482083	UPLAND	CA		04/10/2023		9,695		326			326		10,021	10,021			
6601684621	NORWALK	CT		07/14/2023		12,220		1,172			1,172		13,392	13,392			
1301118847	Bryn Mawr	PA		07/14/2023		9,169		555			555		9,724	9,724			
8201661755	CAPE CORAL	FL		07/14/2023		1,337		221			221		1,558	1,558			
6602698562	UPLAND	CA		04/10/2023		3,286		593			593		3,879	3,879			
6600231697	BROOKLYN	NY		04/10/2023		2,515		375			375		2,890	2,890			
6600851064	HOUSTON	TX		07/14/2023		3,156		619			619		3,774	3,774			
6601482513	BETHESDA	MD		07/14/2023		17,407		793			793		18,201	18,201			
6601224352	JACKSONVILLE	FL		04/10/2023		551		224			224		776	776			
6602711316	GUALALA	CA		04/10/2023		3,075		470			470		3,545	3,545			
6601486498	SARATOGA	CA		04/10/2023		16,125		908			908		17,033	17,033			
6600786005	CLARKSVILLE	MD		07/14/2023		6,020		1,290			1,290		7,310	7,310			
1706026291	Vienna	VA		07/14/2023		11,151		982			982		12,133	12,133			
6602701606	LA JOLLA	CA		04/10/2023		7,692		1,435			1,435		9,127	9,127			
6601750885	AUSTIN	TX		07/14/2023		6,699		1,352			1,352		8,051	8,051			
PEB1784006089	SAN FRANCISCO	CA		01/11/2018		6,392		104			104		6,496	6,496			
8202585074	NAPLES	FL		07/14/2023		1,610		253			253		1,863	1,863			
6602675115	CARMEL VALLEY	CA		04/10/2023		7,299		1,270			1,270		8,570	8,570			
6602685718	DENVER	CO		07/14/2023		3,402		669			669		4,071	4,071			
6600483124	WEST SACRAMENTO	CA		04/10/2023		2,904		486			486		3,391	3,391			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8201846022	JACKSONVILLE	FL		07/14/2023		930		154			154		1,085	1,085			
8023838536	OPA LOCKA	FL		07/14/2023		457		65			65		522	522			
6601051268	DISCOVERY BAY	CA		04/10/2023		2,490		346			346		2,836	2,836			
8000445936	LIVERMORE	CA		07/14/2023		679		107			107		786	786			
409009584	MURRIETA	CA		07/14/2025		2,245		(32)			(32)		2,213	2,213			
302950216	Medical Lake	WA		07/14/2023		4,371		472			472		4,843	4,843			
6601819920	BRENTWOOD	TN		04/10/2023		3,524		612			612		4,136	4,136			
6601469197	ATLANTIC BEACH	FL		04/10/2023		438		253			253		691	691			
6601808527	ST PETERSBURG	FL		04/10/2023		4,734		672			672		5,405	5,405			
303238418	PHOENIX	AZ		07/14/2023		12,326		1,405			1,405		13,731	13,731			
8191859062	HIALEAH	FL		07/14/2023		1,197		249			249		1,446	1,446			
409017597	SCOTTSDALE	AZ		09/22/2025		4,589		(115)			(115)		4,474	4,474			
6601486571	JOHNSON CITY	TN		04/10/2023		16,143		815			815		16,957	16,957			
EB1351003811	MANHASSET	NY		08/07/2015		8,191		(1)			(1)		8,191	8,191			
6601475996	CHARLESTON	WV		07/14/2023		8,234		713			713		8,948	8,948			
6600930900	RENTON	WA		07/14/2023		7,504		1,392			1,392		8,896	8,896			
302735897	MEQUON	WI		07/14/2023		16,133		1,946			1,946		18,080	18,080			
6601472902	SAN DIEGO	CA		04/10/2023		11,849		676			676		12,525	12,525			
6601748665	LOS ANGELES	CA		04/10/2023		5,739		966			966		6,705	6,705			
6602695840	OAKLAND	CA		04/10/2023		4,481		754			754		5,236	5,236			
6602682657	BOISE	ID		04/10/2023		3,294		534			534		3,828	3,828			
6601825281	SCOTTSDALE	AZ		04/10/2023		3,173		500			500		3,673	3,673			
303180646	Henderson	NV		07/14/2023		9,824		1,123			1,123		10,947	10,947			
6601482596	CHICAGO	IL		04/10/2023		13,682		601			601		14,283	14,283			
6601202077	ATLANTIC BEACH	FL		04/10/2023		487		239			239		726	726			
303106709	Livermore	CA		07/14/2023		13,069		1,581			1,581		14,651	14,651			
6602694223	STILWELL	KS		07/14/2023		13,422		1,353			1,353		14,775	14,775			
6601265082	COLLEGE PARK	GA		07/14/2023		105		95			95		200	200			
8201346943	MIAMI	FL		07/14/2023		1,618		404			404		2,022	2,022			
6601736066	MERCER ISLAND	WA		07/14/2023		12,488		2,667			2,667		15,155	15,155			
6601743831	LOS ANGELES	CA		04/10/2023		12,687		2,062			2,062		14,749	14,749			
8201388066	NAPLES	FL		07/14/2023		1,676		269			269		1,945	1,945			
6602683622	TEMECULA	CA		04/10/2023		4,186		704			704		4,890	4,890			
6602679059	OAKLAND	CA		04/10/2023		4,503		784			784		5,287	5,287			
303259523	SANTA BARBARA	CA		07/14/2023		12,071		1,383			1,383		13,454	13,454			
6601817734	LAMBERTVILLE	NJ		07/14/2023		16,431		1,360			1,360		17,791	17,791			
6602686237	ROCKVILLE	MD		07/14/2023		16,248		1,179			1,179		17,427	17,427			
6602683499	SCOTTSDALE	AZ		04/10/2023		7,544		1,313			1,313		8,857	8,857			
6600986696	PASADENA	CA		04/10/2023		3,128		400			400		3,528	3,528			
8194950423	HIALEAH	FL		07/14/2023		1,058		263			263		1,320	1,320			
6600676487	JACKSONVILLE	FL		04/10/2023		478		251			251		728	728			
6602704618	LAS VEGAS	NV		04/10/2023		3,232		494			494		3,725	3,725			
6601709063	FRISCO	TX		07/14/2023		14,036		1,474			1,474		15,510	15,510			
6602686674	AUSTIN	TX		07/14/2023		5,816		1,269			1,269		7,084	7,084			
6601685735	WANTAGH	NY		04/10/2023		6,881		464			464		7,345	7,345			
6601203224	JACKSONVILLE	FL		04/10/2023		478		120			120		598	598			
6601680959	BETHESDA	MD		07/14/2023		10,290		688			688		10,978	10,978			
6602698224	ANN ARBOR	MI		04/10/2023		3,012		507			507		3,519	3,519			
PEB1369002667	LAKELAND	FL		11/18/2016		3,231		9			9		3,240	3,240			
6602689991	SEA ISLE CITY	NJ		07/14/2023		6,353		1,508			1,508		7,860	7,860			
2112337874	Phoenix	AZ		07/14/2023		13,817		1,680			1,680		15,497	15,497			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601732008	WELLINGTON	FL		04/10/2023		8,979		1,369			1,369		10,348	10,348			
302950549	FORT MYERS	FL		07/14/2023		3,991		445			445		4,436	4,436			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		7,080		(42)			(42)		7,038	7,038			
6602711175	PHOENIX	AZ		04/10/2023		13,704		1,870			1,870		15,574	15,574			
6601716621	SAN JOSE	CA		04/10/2023		4,442		802			802		5,244	5,244			
6601702654	CATAWISSA	PA		07/14/2023		9,676		1,014			1,014		10,690	10,690			
6601383893	PASO ROBLES	CA		04/10/2023		4,921		209			209		5,130	5,130			
6602673524	DANVILLE	CA		04/10/2023		6,685		1,324			1,324		8,009	8,009			
6602701853	SANTA BARBARA	CA		04/10/2023		9,050		1,633			1,633		10,683	10,683			
1243284482	ORANGE	CA		07/14/2023		442		72			72		514	514			
302933960	LEHI	UT		07/14/2023		11,099		1,297			1,297		12,397	12,397			
6600921610	SAN RAFAEL	CA		04/10/2023		3,181		346			346		3,527	3,527			
6600935370	LAS VEGAS	NV		04/10/2023		3,774		656			656		4,430	4,430			
6602679794	HOUSTON	TX		07/14/2023		3,303		633			633		3,935	3,935			
6602691567	SEATTLE	WA		07/14/2023		4,195		945			945		5,140	5,140			
6602710482	FRANKLIN	TN		04/10/2023		6,203		822			822		7,026	7,026			
6602684570	WINTER SPRINGS	FL		04/10/2023		3,022		508			508		3,530	3,530			
409017705	WOODLAND HILLS	CA		09/22/2025		5,861		(111)			(111)		5,750	5,750			
6600795733	CORAL GABLES	FL		04/10/2023		6,533		1,135			1,135		7,667	7,667			
8195358003	BOYNTON BEACH	FL		07/14/2023		1,099		280			280		1,379	1,379			
8201189859	BOYNTON BEACH	FL		07/14/2023		958		180			180		1,138	1,138			
6602678531	VASHON	WA		07/14/2023		3,005		659			659		3,664	3,664			
6602675834	VILLA PARK	CA		04/10/2023		5,268		1,010			1,010		6,279	6,279			
6600675240	JACKSONVILLE	FL		04/10/2023		418		210			210		628	628			
0701500	PHILADELPHIA	PA		12/06/2013		305,553							305,553	305,553			
303057816	COMMERCE TOWNSHIP	MI		07/14/2023		4,149		461			461		4,610	4,610			
302815901	Holladay	UT		07/14/2023		16,046		1,933			1,933		17,979	17,979			
6602712025	SOUTHLAKE	TX		07/14/2023		5,893		856			856		6,749	6,749			
PEB1564001353	GREENWOOD VILLAGE	CO		01/11/2018		6,219		261			261		6,480	6,480			
6601730358	BETHESDA	MD		07/14/2023		4,919		1,051			1,051		5,970	5,970			
6600675182	JACKSONVILLE	FL		04/10/2023		424		186			186		610	610			
6600011628	JACKSONVILLE	FL		04/10/2023		536		112			112		648	648			
303197022	Missoula	MT		07/14/2023		38,431		4,123			4,123		42,554	42,554			
105844931	GREAT FALLS	MT		03/26/2026				(5)			(5)		511	511			
6600677030	JACKSONVILLE	FL		04/10/2023		627		335			335		962	962			
302711250	BOULDER	CO		07/14/2023		5,361		1,116			1,116		6,476	6,476			
0857100	New York	NY		06/28/2018		326,595							326,595	326,595			
409025465	DAVIS	CA		12/19/2025		2,630		(37)			(37)		2,593	2,593			
6601685966	ROCKVILLE	MD		07/14/2023		12,022		685			685		12,707	12,707			
1307243745	Ellicott City	MD		07/14/2023		8,104		504			504		8,608	8,608			
6602676238	ATLANTIC BEACH	FL		04/10/2023		10,361		880			880		11,241	11,241			
6601383950	PASADENA	MD		07/14/2023		2,296		145			145		2,441	2,441			
401072555	BRIDGEWATER	NJ		04/17/2026				(2)			(2)		328	328			
8202295636	FLORIDA CITY	FL		07/14/2023		1,063		191			191		1,254	1,254			
6601811927	ALBANY	CA		04/10/2023		4,779		886			886		5,666	5,666			
6601699777	FRISCO	TX		07/14/2023		2,633		515			515		3,148	3,148			
6602701317	SAN FRANCISCO	CA		04/10/2023		3,663		660			660		4,323	4,323			
6601224162	JACKSONVILLE	FL		04/10/2023		1,092		424			424		1,516	1,516			
6602704535	CARLSBAD	CA		04/10/2023		4,564		769			769		5,333	5,333			
6601486878	SOUTH BARRINGTON	IL		04/10/2023		11,237		527			527		11,765	11,765			
6601680017	GARDEN CITY	NY		04/10/2023		9,939		68			68		10,006	10,006			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6601676296	PALO ALTO	CA		04/10/2023		5,052		484			484		5,536	5,536			
6602689181	RANCHO CUCAMONGA	CA		04/10/2023		3,302		576			576		3,877	3,877			
302663144	Ellicott City	MD		07/14/2023		3,427		732			732		4,159	4,159			
6601678458	NEW HYDE PARK	NY		04/10/2023		8,078		422			422		8,500	8,500			
303057631	AFTON	WY		07/14/2023		2,962		345			345		3,307	3,307			
6602690825	CASTLE ROCK	CO		07/14/2023		4,459		878			878		5,337	5,337			
6602700020	KNOXVILLE	TN		04/10/2023		6,049		1,056			1,056		7,105	7,105			
303262795	Hingham	MA		07/14/2023		11,376		1,301			1,301		12,677	12,677			
8194208708	DAVIE	FL		07/14/2023		1,613		374			374		1,987	1,987			
409013140	BELLEVUE	WA		07/14/2025		3,295		4			4		3,299	3,299			
6601706606	SEATTLE	WA		07/14/2023		21,331		2,259			2,259		23,590	23,590			
6601827303	SACRAMENTO	CA		04/10/2023		10,919		885			885		11,804	11,804			
6601742734	IRVINE	CA		04/10/2023		4,661		868			868		5,529	5,529			
6602700293	MANVEL	TX		07/14/2023		5,710		1,218			1,218		6,928	6,928			
6601709436	SAN DIEGO	CA		04/10/2023		4,205		683			683		4,888	4,888			
409030408	LOS ANGELES	CA		12/19/2025		3,867		(90)			(90)		3,777	3,777			
6601736629	PORTLAND	OR		07/14/2023		4,222		809			809		5,031	5,031			
6601719302	TUCSON	AZ		04/10/2023		4,481		780			780		5,260	5,260			
6602694280	PALM CITY	FL		04/10/2023		7,495		1,253			1,253		8,748	8,748			
8197315645	CAPE CORAL	FL		07/14/2023		735		183			183		918	918			
PEB1541042184	SEATTLE	WA		11/17/2017		2,798		(14)			(14)		2,784	2,784			
6600680513	JACKSONVILLE	FL		04/10/2023		573		315			315		888	888			
6602681667	BETHESDA	MD		07/14/2023		3,495		668			668		4,162	4,162			
6602706589	NORTH HILLS	NY		04/10/2023		17,800		1,547			1,547		19,347	19,347			
8202220401	NAPLES	FL		07/14/2023		1,239		174			174		1,413	1,413			
105853312	ORANGE	CA		04/17/2026				11			11		983	983			
6601692913	WESTFIELD	NJ		07/14/2023		4,185		761			761		4,946	4,946			
6601705947	SPRING	TX		07/14/2023		2,905		621			621		3,525	3,525			
302853247	Redlands	CA		07/14/2023		9,089		1,038			1,038		10,127	10,127			
6600569625	RIDGEWOOD	NY		04/10/2023		4,655		584			584		5,239	5,239			
6602710896	LITCHFIELD PARK	AZ		04/10/2023		3,883		495			495		4,379	4,379			
6602689439	JAMESTOWN	RI		07/14/2023		8,698		1,866			1,866		10,564	10,564			
6600425471	VENICE	CA		04/10/2023		3,196		402			402		3,599	3,599			
6600012097	JACKSONVILLE	FL		04/10/2023		456		142			142		598	598			
6602701234	CHICAGO	IL		04/10/2023		2,878		519			519		3,397	3,397			
6601710533	ANN ARBOR	MI		04/10/2023		2,980		519			519		3,499	3,499			
6601710178	BOLTON	MA		04/10/2023		5,446		897			897		6,343	6,343			
6601736934	SAN JOSE	CA		04/10/2023		5,447		948			948		6,395	6,395			
6601477240	SMITHTON	IL		04/10/2023		585		75			75		660	660			
124831400	NEWPORT BEACH	CA		07/14/2023		14,402		554			554		14,956	14,956			
8197451270	LAKE WORTH	FL		07/14/2023		861		203			203		1,064	1,064			
6601718940	DALLAS	TX		07/14/2023		4,716		978			978		5,694	5,694			
6601224071	JACKSONVILLE	FL		04/10/2023		510		197			197		707	707			
6602673839	SOUTH PASADENA	CA		04/10/2023		6,450		1,239			1,239		7,689	7,689			
6601808345	FREMONT	CA		04/10/2023		16,563		1,449			1,449		18,012	18,012			
6602685593	RENTON	WA		07/14/2023		5,762		1,264			1,264		7,026	7,026			
8023230992	JACKSONVILLE	FL		07/14/2023		717		126			126		844	844			
6601698423	ORIENT	NY		04/10/2023		4,520		641			641		5,161	5,161			
6601224154	JACKSONVILLE	FL		04/10/2023		428		206			206		634	634			
302953538	San Diego	CA		07/14/2023		16,209		1,793			1,793		18,002	18,002			
6602684497	MAPLETON	UT		07/14/2023		3,464		681			681		4,146	4,146			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602689132	LIDO BEACH	NY		04/10/2023		5,518		995			995		6,513	6,513			
6601745521	SONOMA	CA		04/10/2023		11,475		1,931			1,931		13,405	13,405			
6602692433	SIMI VALLEY	CA		04/10/2023		4,184		368			368		4,553	4,553			
8195877780	JACKSONVILLE	FL		07/14/2023		894		210			210		1,104	1,104			
8200989177	MIAMI	FL		07/14/2023		1,470		315			315		1,786	1,786			
6600842725	PEQUOT LAKES	MN		04/10/2023		6,067		813			813		6,880	6,880			
6600676941	JACKSONVILLE	FL		04/10/2023		521		255			255		776	776			
6601702597	TIBURON	CA		04/10/2023		9,188		586			586		9,773	9,773			
6602679596	AUSTIN	TX		07/14/2023		5,791		1,200			1,200		6,991	6,991			
6601711721	WALTHAM	MA		04/10/2023		2,890		521			521		3,412	3,412			
6600055823	SANTA ROSA	CA		04/10/2023		4,861		728			728		5,589	5,589			
409017562	LAFAYETTE	CO		09/22/2025		4,844		(91)			(91)		4,753	4,753			
6602678069	PHOENIX	AZ		04/10/2023		3,340		544			544		3,884	3,884			
6600010927	JACKSONVILLE	FL		04/10/2023		530		124			124		654	654			
3366506957	North Miami Beach	FL		07/14/2023		550		99			99		649	649			
0856300	Hackensack	NJ		05/22/2018		254,129							254,129	254,129			
302724002	CAPISTRANO BEACH	CA		07/14/2023		5,090		1,060			1,060		6,150	6,150			
6601468793	JACKSONVILLE BEACH	FL		04/10/2023		779		444			444		1,223	1,223			
6601706879	SAN FRANCISCO	CA		04/10/2023		14,985		1,249			1,249		16,233	16,233			
6602691245	MCLEAN	VA		04/10/2023		19,072		1,694			1,694		20,766	20,766			
303057995	SAN YSIDRO	CA		07/14/2023		9,063		1,005			1,005		10,068	10,068			
6601725481	CAMARILLO	CA		04/10/2023		4,494		755			755		5,250	5,250			
303106711	Vienna	VA		07/14/2023		11,268		1,280			1,280		12,548	12,548			
6601710475	SAN JOSE	CA		04/10/2023		4,257		739			739		4,996	4,996			
6601717306	WAILEA	HI		07/14/2023		5,528		1,093			1,093		6,620	6,620			
6602677673	CLE ELUM	WA		07/14/2023		5,887		1,326			1,326		7,213	7,213			
6602686807	SCOTTSDALE	AZ		04/10/2023		3,487		649			649		4,136	4,136			
6602682004	COOPER CITY	FL		04/10/2023		4,084		710			710		4,794	4,794			
6601202028	ATLANTIC BEACH	FL		04/10/2023		481		185			185		666	666			
6601821843	LOVELAND	CO		07/14/2023		3,265		677			677		3,941	3,941			
505342275	LAKE WORTH	FL		07/14/2023		2,167		476			476		2,643	2,643			
6602704386	ROCKWALL	TX		07/14/2023		7,568		1,612			1,612		9,180	9,180			
EB1389003067	RICHBORO	PA		12/18/2015		1,972		(4)			(4)		1,968	1,968			
6601809061	BOTHELL	WA		07/14/2023		4,944		1,055			1,055		5,999	5,999			
302751163	Littleton	CO		07/14/2023		3,235		674			674		3,909	3,909			
6601684050	BETHESDA	MD		07/14/2023		15,384		134			134		15,518	15,518			
1505287833	Ripon	CA		07/14/2023		8,316		751			751		9,067	9,067			
6600852120	TUCSON	AZ		04/10/2023		6,757		1,092			1,092		7,849	7,849			
0691200	CHERRY HILL	NJ		08/15/2012		2,495,556							516,144	516,144			
125068267	BOSTON	MA		07/14/2023		5,882		367			367		6,249	6,249			
8201236790	WESTON	FL		07/14/2023		788		144			144		932	932			
8023957713	DELRAY BEACH	FL		07/14/2023		1,077		186			186		1,262	1,262			
8194845579	MIAMI	FL		07/14/2023		1,184		286			286		1,470	1,470			
1709057160	Miami	FL		07/14/2023		8,371		756			756		9,127	9,127			
6602696574	CHICAGO	IL		04/10/2023		9,411		1,698			1,698		11,109	11,109			
6601286500	NEWARK	OH		07/14/2023		1,761		209			209		1,970	1,970			
6601703660	NEWCASTLE	CA		04/10/2023		5,293		985			985		6,278	6,278			
6601709873	NASHVILLE	TN		04/10/2023		3,238		602			602		3,840	3,840			
6601812123	SANTA ANA	CA		04/10/2023		5,724		994			994		6,718	6,718			
8201250982	JACKSONVILLE	FL		07/14/2023		908		170			170		1,078	1,078			
6601681759	NEW CITY	NY		04/10/2023		13,508		282			282		13,791	13,791			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
302949120	SURPRISE	AZ		07/14/2023		3,898		431			431		4,328	4,328			
303143060	Sarasota	FL		07/14/2023		14,792		1,725			1,725		16,517	16,517			
6602710763	TOLUCA LAKE	CA		04/10/2023		5,637		862			862		6,499	6,499			
6602677889	BOULDER	CO		07/14/2023		3,713		792			792		4,505	4,505			
6602699206	BATON ROUGE	LA		07/14/2023		3,737		824			824		4,562	4,562			
302791807	Pompano Beach	FL		07/14/2023		9,694		1,084			1,084		10,779	10,779			
302890034	Tampa	FL		07/14/2023		18,732		1,995			1,995		20,726	20,726			
PEB1787003477	SAN BRUNO	CA		11/18/2016		12,590		65			65		12,655	12,655			
8023103904	POMPANO BEACH	FL		07/14/2023		1,116		183			183		1,299	1,299			
8195478707	HOMESTEAD	FL		07/14/2023		1,346		326			326		1,672	1,672			
8192201675	BOYNTON BEACH	FL		07/14/2023		507		132			132		639	639			
6602705722	RIPON	CA		04/10/2023		3,704		491			491		4,195	4,195			
EB1789004944	SAN JOSE	CA		12/16/2016		4,683		(21)			(21)		4,662	4,662			
401045467	POST FALLS	ID		11/13/2025		1,123		10			10		1,134	1,134			
6600676370	JACKSONVILLE	FL		04/10/2023		446		232			232		678	678			
8200714281	LEHIGH ACRES	FL		07/14/2023		(406)		406			406						
401074095	ELK GROVE	CA		04/17/2026				(2)			(2)		640	640			
6602701416	TARZANA	CA		04/10/2023		5,022		905			905		5,927	5,927			
6601752543	SIERRA MADRE	CA		04/10/2023		2,880		455			455		3,335	3,335			
6601679035	NIWOT	CO		07/14/2023		11,555		272			272		11,827	11,827			
6601742148	PORTLAND	OR		07/14/2023		2,976		601			601		3,577	3,577			
6600876400	FREEDOM	CA		04/10/2023		1,376		145			145		1,521	1,521			
6601483297	SOUTHLAKE	TX		07/14/2023		10,912		474			474		11,386	11,386			
04119701	Jackson	NJ		12/20/2022		2,442,280							2,442,280	2,442,280			
303057598	IRVINE	CA		07/14/2023		4,949		596			596		5,545	5,545			
6601805614	SUNNYVALE	CA		04/10/2023		5,765		1,072			1,072		6,837	6,837			
302949019	CLARKSBURG	MD		07/14/2023		2,966		336			336		3,302	3,302			
6602684380	UPLAND	CA		04/10/2023		4,870		794			794		5,664	5,664			
0696400	NEW YORK	NY		07/31/2013		592,614							592,614	592,614			
8190650470	LAUDERHILL	FL		07/14/2023		1,187		309			309		1,497	1,497			
6602694975	BRIGHTON	MI		04/10/2023		3,824		644			644		4,468	4,468			
2111278714	Huntington Beach	CA		07/14/2023		20,051		2,304			2,304		22,355	22,355			
EB1596053514	CARMEL	CA		08/17/2016		3,591		(56)			(56)		3,535	3,535			
6601483131	HOLLADAY	UT		07/14/2023		14,236		565			565		14,800	14,800			
6602684331	SEATTLE	WA		07/14/2023		4,289		916			916		5,204	5,204			
303361919	ALLEN	TX		07/14/2023		14,461		1,756			1,756		16,217	16,217			
6601736991	SUGAR LAND	TX		07/14/2023		11,564		1,220			1,220		12,784	12,784			
302842563	Portland	OR		07/14/2023		10,278		1,121			1,121		11,400	11,400			
6601680330	BROOKLYN	NY		04/10/2023		13,631		285			285		13,916	13,916			
505312778	JACKSONVILLE	FL		07/14/2023		3,307		608			608		3,914	3,914			
6602698497	CEDAR HILLS	UT		07/14/2023		4,405		867			867		5,271	5,271			
6601687012	NEW YORK	NY		04/10/2023		14,698		446			446		15,143	15,143			
6600852492	GUILFORD	CT		07/14/2023		3,044		585			585		3,629	3,629			
1304124511	Dana Point	CA		07/14/2023		11,226		745			745		11,971	11,971			
6602704857	HOUSTON	TX		07/14/2023		3,609		638			638		4,247	4,247			
6600011495	JACKSONVILLE	FL		04/10/2023		507		90			90		597	597			
6601827261	THOMPSONS STATION	TN		04/10/2023		13,366		1,114			1,114		14,480	14,480			
6602699032	UNION CITY	CA		04/10/2023		5,422		1,011			1,011		6,434	6,434			
6600437567	SAN JOSE	CA		04/10/2023		3,303		520			520		3,823	3,823			
6602681758	VIRGINIA BEACH	VA		04/10/2023		3,078		518			518		3,596	3,596			
8023178656	CAPE CORAL	FL		07/14/2023		961		161			161		1,122	1,122			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8201465909	WEST PALM BCH	FL		07/14/2023		3,236		303			303		3,539	3,539			
6601686089	FAIRFIELD	CT		07/14/2023		16,726		944			944		17,670	17,670			
6601693143	DALLAS	TX		07/14/2023		4,596		900			900		5,496	5,496			
6601676551	GRASS VALLEY	CA		04/10/2023		3,520		308			308		3,828	3,828			
6602683614	WESTLAKE VLG	CA		04/10/2023		6,585		1,227			1,227		7,812	7,812			
6601469031	ATLANTIC BEACH	FL		04/10/2023		371		214			214		585	585			
8000768089	West Palm Beach	FL		07/14/2023		313		58			58		371	371			
0719200	Manhasset	NY		11/20/2015		833,364							833,364	833,364			
6602701580	PLEASANTON	CA		04/10/2023		5,028		820			820		5,848	5,848			
6601735100	DENVER	CO		07/14/2023		3,632		797			797		4,429	4,429			
6602701879	MCKINNEY	TX		07/14/2023		4,106		902			902		5,008	5,008			
6601571992	HOUSTON	TX		07/14/2023		5,438		845			845		6,282	6,282			
6602678366	AVONDALE ESTATES	GA		07/14/2023		6,922		1,369			1,369		8,291	8,291			
6601679951	JERSEY CITY	NJ		07/14/2023		6,343		525			525		6,868	6,868			
302847178	SAN DIEGO	CA		07/14/2023		3,335		377			377		3,712	3,712			
401068330	EAGAN	MN		03/26/2026				(2)			(2)		751	751			
303057748	FISHERS	IN		07/14/2023		2,742		311			311		3,053	3,053			
409009381	NASHVILLE	TN		05/19/2025		13,594		60			60		13,655	13,655			
6601696807	SAN MARCOS	CA		04/10/2023		3,914		614			614		4,528	4,528			
6601743930	EVANSTON	IL		04/10/2023		5,263		858			858		6,121	6,121			
1857872876	SAINT LOUIS	MO		07/14/2023		2,226		198			198		2,424	2,424			
6602701564	SAN JOSE	CA		04/10/2023		5,841		1,089			1,089		6,930	6,930			
6601746743	HOUSTON	TX		07/14/2023		3,662		803			803		4,466	4,466			
EB1789003354	LOS ALTOS	CA		03/24/2016		10,153		(56)			(56)		10,096	10,096			
302964161	CLAREMONT	CA		07/14/2023		18,079		1,971			1,971		20,049	20,049			
6601742247	SAN MARINO	CA		04/10/2023		7,700		1,387			1,387		9,087	9,087			
409028905	WEST HOLLYWOOD	CA		12/19/2025		2,736		(64)			(64)		2,672	2,672			
6601818732	ARLINGTON	VA		04/10/2023		3,165		514			514		3,679	3,679			
6601729251	WESTPORT	CT		07/14/2023		4,813		1,033			1,033		5,846	5,846			
303057603	ALISO VIEJO	CA		07/14/2023		4,516		569			569		5,085	5,085			
EB1216003368	CORAL GABLES	FL		08/19/2016		3,074		3			3		3,077	3,077			
8201160890	LAUDERHILL	FL		07/14/2023		1,293		237			237		1,530	1,530			
6601747477	SANIBEL	FL		04/10/2023		2,959		467			467		3,426	3,426			
6601286559	BRUCE	MS		07/14/2023		193		187			187		380	380			
302847796	Lihue	HI		07/14/2023		3,023		341			341		3,364	3,364			
6601817023	CULVER CITY	CA		04/10/2023		2,858		514			514		3,372	3,372			
6602700731	RENTON	WA		07/14/2023		4,154		890			890		5,044	5,044			
6601735449	CONIFER	CO		07/14/2023		2,995		604			604		3,599	3,599			
6601730291	ARNOLD	MD		07/14/2023		3,576		785			785		4,361	4,361			
6602681154	PORTER RANCH	CA		04/10/2023		4,788		892			892		5,680	5,680			
PEB1596053792	LONG BEACH	CA		11/18/2016		4,592		(18)			(18)		4,574	4,574			
8195412007	HIALEAH	FL		07/14/2023		1,175		291			291		1,467	1,467			
6602682756	PLEASANTON	CA		04/10/2023		4,309		725			725		5,034	5,034			
108597782	Riviera Beach	FL		07/14/2023		1,067		160			160		1,227	1,227			
2111234499	CRESTED BUTTE	CO		07/14/2023		53,170		5,343			5,343		58,514	58,514			
6601204412	JACKSONVILLE	FL		04/10/2023		630		208			208		838	838			
6602689488	SANTA BARBARA	CA		04/10/2023		7,489		1,476			1,476		8,966	8,966			
PEB1784004714	SAN FRANCISCO	CA		11/18/2016		6,521		12			12		6,534	6,534			
8000482420	FENTON	MO		07/14/2023		826		133			133		960	960			
303058319	LEMOORE	CA		07/14/2023		2,960		343			343		3,303	3,303			
6601738989	POTOMAC	MD		07/14/2023		8,280		1,671			1,671		9,951	9,951			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602692979	SALEM	SC		07/14/2023		19,777		2,435			2,435		22,212	22,212			
0902400	Neptune City	NJ		12/16/2019		312,211							312,211	312,211			
6600989252	ARLINGTON	VA		04/10/2023		3,652		553			553		4,205	4,205			
8021760878	NAPLES	FL		07/14/2023		4,931		732			732		5,663	5,663			
6601684803	BASKING RIDGE	NJ		07/14/2023		11,538		91			91		11,629	11,629			
1504096368	Missouri City	TX		07/14/2023		14,890		1,290			1,290		16,181	16,181			
6602671478	DAVIS	CA		04/10/2023		11,175		773			773		11,948	11,948			
6601727321	PASADENA	CA		04/10/2023		14,097		1,228			1,228		15,325	15,325			
6601474981	HOUSTON	TX		07/14/2023		22,113		1,191			1,191		23,304	23,304			
409009373	MONTCLAIR	NJ		05/19/2025		12,022		(176)			(176)		11,846	11,846			
401068893	ABINGTON	MA		03/26/2026				(8)			(8)		585	585			
1601047702	Coppell	TX		07/14/2023		11,173		85			85		11,258	11,258			
6601698019	NEW YORK	NY		04/10/2023		5,157		715			715		5,872	5,872			
6601687350	PRINCETON	NJ		07/14/2023		12,879		208			208		13,088	13,088			
6602676774	HERMOSA BEACH	CA		04/10/2023		5,246		1,041			1,041		6,287	6,287			
6600785718	MCLEAN	VA		04/10/2023		4,269		545			545		4,813	4,813			
6602706712	CHAPEL HILL	NC		07/14/2023		12,057		1,416			1,416		13,473	13,473			
505404020	CORAL SPRINGS	FL		07/14/2023		1,100		239			239		1,340	1,340			
8201234056	JACKSONVILLE	FL		07/14/2023		744		177			177		920	920			
6600039488	MORAGA	CA		04/10/2023		4,530		709			709		5,239	5,239			
6602675198	TOPANGA	CA		04/10/2023		6,386		937			937		7,323	7,323			
105829064	MIDDLETOWN	DE		03/26/2026				(22)			(22)		758	758			
6601718262	CAPTIVA	FL		04/10/2023		49,161		3,632			3,632		52,792	52,792			
8195135799	NAPLES	FL		07/14/2023		1,245		315			315		1,559	1,559			
302847674	Aubrey	TX		07/14/2023		3,411		385			385		3,796	3,796			
6601732883	ALPHARETTA	GA		07/14/2023		3,895		790			790		4,685	4,685			
302950027	SACRAMENTO	CA		07/14/2023		2,696		294			294		2,991	2,991			
6602710920	CAMBRIDGE	MA		04/10/2023		4,252		650			650		4,902	4,902			
302949127	Whittier	CA		07/14/2023		3,744		433			433		4,177	4,177			
8198018684	ESTERO	FL		07/14/2023		1,929		480			480		2,409	2,409			
302781839	Santa Ana	CA		07/14/2023		13,907		1,663			1,663		15,570	15,570			
6602693241	OCEAN CITY	NJ		07/14/2023		19,074		2,039			2,039		21,113	21,113			
PH7133513403	SAN DIEGO	CA		08/07/2015		4,030		(25)			(25)		4,005	4,005			
303057474	Tracy	CA		07/14/2023		6,520		723			723		7,243	7,243			
6601473876	PRINCETON	NJ		07/14/2023		9,217		713			713		9,930	9,930			
6602673300	FRANKLIN	TN		04/10/2023		8,511		711			711		9,223	9,223			
6602683036	CARTERSVILLE	GA		07/14/2023		7,714		1,544			1,544		9,259	9,259			
6602680792	GLENDORA	CA		04/10/2023		5,204		821			821		6,025	6,025			
6600490392	HUNTINGTON BEACH	CA		04/10/2023		4,032		655			655		4,687	4,687			
6601817916	DENVER	CO		07/14/2023		5,338		1,135			1,135		6,474	6,474			
6602701085	DELRAY BEACH	FL		04/10/2023		3,374		609			609		3,982	3,982			
6602677319	DALLAS	TX		07/14/2023		3,582		785			785		4,367	4,367			
8202347833	MIAMI	FL		07/14/2023		1,494		248			248		1,742	1,742			
8194372428	ST PETERSBURG	FL		07/14/2023		823		199			199		1,022	1,022			
6601685313	BROOKLYN	NY		04/10/2023		8,768		439			439		9,207	9,207			
303010414	Lake Oswego	OR		07/14/2023		9,592		1,139			1,139		10,731	10,731			
6601734509	FORT COLLINS	CO		07/14/2023		7,543		1,522			1,522		9,065	9,065			
6601165191	GALAX	VA		04/10/2023		801		136			136		937	937			
6602685270	GLENCOE	IL		04/10/2023		5,011		932			932		5,943	5,943			
6602690288	BROOMFIELD	CO		07/14/2023		5,347		1,172			1,172		6,519	6,519			
6602683176	SEATTLE	WA		07/14/2023		4,339		876			876		5,215	5,215			

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6601673368	CANTON	GA		07/14/2023		8,193		752			752		8,945	8,945			
6602704840	STOWE	VT		07/14/2023		2,637		523			523		3,159	3,159			
302880220	BELLEVUE	WA		07/14/2023		32,248		3,776			3,776		36,024	36,024			
6602685882	IRVINE	CA		04/10/2023		9,199		1,710			1,710		10,909	10,909			
1412169387	KENSINGTON	MD		07/14/2023		8,007		672			672		8,680	8,680			
6602699818	SAN FRANCISCO	CA		04/10/2023		5,760		940			940		6,699	6,699			
8199231082	FORT MYERS	FL		07/14/2023		1,681		193			193		1,873	1,873			
3379335630	LAKE WORTH	FL		07/14/2023		402		32			32		433	433			
6602694744	DALY CITY	CA		04/10/2023		4,826		812			812		5,638	5,638			
401072209	VERO BEACH	FL		04/17/2026				9			9		351	351			
102353190	JACKSONVILLE	FL		07/14/2023		553		90			90		643	643			
6601271387	WOONSOCKET	RI		07/14/2023		1,442		185			185		1,627	1,627			
6602682798	GEORGETOWN	TX		07/14/2023		2,942		628			628		3,570	3,570			
6602674696	SAN RAMON	CA		04/10/2023		4,819		919			919		5,739	5,739			
6602690577	DECATUR	GA		07/14/2023		4,219		835			835		5,054	5,054			
1408258778	Cary	NC		07/14/2023		8,492		668			668		9,160	9,160			
8027119481	LEHIGH ACRES	FL		07/14/2023		1,266		249			249		1,514	1,514			
1302136569	Miami	FL		07/14/2023		9,945		630			630		10,575	10,575			
401043708	PALM DESERT	CA		11/13/2025		1,033		(21)			(21)		1,012	1,012			
PEB1540095614	SAN JUAN CAPISTRANO	CA		11/17/2017		7,876		(49)			(49)		7,827	7,827			
124946646	NEW YORK	NY		07/14/2023		23,957		1,335			1,335		25,292	25,292			
6602682285	GRESHAM	OR		07/14/2023		2,977		671			671		3,647	3,647			
6601489260	NAPLES	FL		04/10/2023		10,695		543			543		11,238	11,238			
6601204677	JACKSONVILLE	FL		04/10/2023		402		147			147		550	550			
6601712992	LAKEWAY	TX		07/14/2023		3,756		757			757		4,513	4,513			
EB1540094405	EAST HAMPTON	NY		08/19/2016		2,817		(9)			(9)		2,808	2,808			
302949920	DIAMOND BAR	CA		07/14/2023		4,613		545			545		5,158	5,158			
6602683697	CHARLOTTE	NC		07/14/2023		4,023		841			841		4,864	4,864			
6601480095	WASHINGTON	DC		04/10/2023		7,585		505			505		8,090	8,090			
6601711606	SEATTLE	WA		07/14/2023		4,337		852			852		5,189	5,189			
1410075486	Scottsdale	AZ		07/14/2023		11,518		898			898		12,415	12,415			
6601470815	ATLANTIC BEACH	FL		04/10/2023		521		294			294		815	815			
0849901	Gig Harbor	WA		03/13/2018		184,554							184,554	184,554			
8194207539	DELRAY BEACH	FL		07/14/2023		2,175		527			527		2,702	2,702			
302999199	UPLAND	CA		07/14/2023		12,742		1,404			1,404		14,146	14,146			
6601699181	LOS ANGELES	CA		04/10/2023		5,395		846			846		6,241	6,241			
6602705821	OCEANSIDE	CA		04/10/2023		3,456		564			564		4,021	4,021			
EB1171013196	SEATTLE	WA		06/24/2016		4,378		(15)			(15)		4,363	4,363			
EB1381010364	MARGATE CITY	NJ		06/24/2016		9,727		(34)			(34)		9,693	9,693			
6601673418	WARRENTON	OR		07/14/2023		9,761		730			730		10,492	10,492			
6602676683	COS COB	CT		07/14/2023		11,609		2,695			2,695		14,304	14,304			
6601678128	CHARLESTOWN	MA		04/10/2023		13,196		554			554		13,749	13,749			
6601827576	PALM SPRINGS	CA		04/10/2023		5,092		719			719		5,811	5,811			
6602688274	MESA	AZ		04/10/2023		3,933		662			662		4,595	4,595			
6602695410	TORRANCE	CA		04/10/2023		4,589		724			724		5,313	5,313			
6601483925	COLTS NECK	NJ		07/14/2023		15,097		859			859		15,955	15,955			
PH7118598668	BLAINE	MN		01/29/2015		6,519		(4)			(4)		6,516	6,516			
6601740399	LONG BEACH	CA		04/10/2023		2,850		513			513		3,363	3,363			
0924500	Northborough	MA		10/29/2020		361,856							361,856	361,856			
302907205	Truckee	CA		07/14/2023		8,699		1,054			1,054		9,753	9,753			
6600036773	WESTMONT	IL		04/10/2023		3,469		540			540		4,009	4,009			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602690882	DURHAM	NC		07/14/2023		8,920		1,966			1,966		10,886	10,886			
302847939	PORTLAND	OR		07/14/2023		3,023		335			335		3,359	3,359			
6601718403	BEND	OR		07/14/2023		4,780		992			992		5,772	5,772			
0863400	Kirkland	WA		08/01/2018		289,364							289,364	289,364			
409017422	VIENNA	VA		11/18/2025		3,686		(46)			(46)		3,640	3,640			
8201714566	FORT LAUDERDALE	FL		07/14/2023		3,766		354			354		4,120	4,120			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		2,959		(6)			(6)		2,953	2,953			
8197518965	PALM SPRINGS	FL		07/14/2023		1,629		366			366		1,995	1,995			
6601716134	PALM BEACH	FL		04/10/2023		10,666		892			892		11,558	11,558			
6600057241	DEL MAR	CA		04/10/2023		63,099		10,568			10,568		73,667	73,667			
6602676089	SAN RAMON	CA		04/10/2023		5,547		1,066			1,066		6,613	6,613			
6602677855	DALLAS	TX		07/14/2023		5,564		1,253			1,253		6,817	6,817			
6602684505	SCOTTSDALE	AZ		04/10/2023		3,462		603			603		4,065	4,065			
6600934993	SAN JOSE	CA		04/10/2023		4,022		632			632		4,654	4,654			
409017604	WINTER SPRINGS	FL		09/22/2025		2,676		(51)			(51)		2,626	2,626			
6601682666	NEW YORK	NY		07/14/2023		12,694		714			714		13,408	13,408			
6602690833	BURNSVILLE	MN		04/10/2023		4,319		726			726		5,045	5,045			
6602683994	EVERETT	WA		07/14/2023		4,745		1,042			1,042		5,787	5,787			
8194936098	PALM SPRINGS	FL		07/14/2023		1,697		411			411		2,108	2,108			
409012754	SOUTH BETHANY	DE		07/14/2025		2,634		3			3		2,637	2,637			
6600441478	SEDONA	AZ		04/10/2023		5,473		832			832		6,306	6,306			
401039577	AUBURNDALE	FL		11/13/2025		99,388		1,678			1,678		101,065	101,065			
302723834	Melbourne Beach	FL		07/14/2023		7,181		1,496			1,496		8,677	8,677			
302949009	CUMMING	GA		07/14/2023		3,164		359			359		3,523	3,523			
6602689736	WOODBRIDGE	CT		07/14/2023		8,702		1,006			1,006		9,708	9,708			
6601749259	SIMPSONVILLE	SC		07/14/2023		3,252		644			644		3,896	3,896			
302705533	GILBERT	AZ		07/14/2023		3,650		723			723		4,372	4,372			
6601224329	JACKSONVILLE	FL		04/10/2023		410		200			200		611	611			
409017482	MANASSAS	VA		11/18/2025		1,999		(42)			(42)		1,957	1,957			
6601224873	JACKSONVILLE	FL		04/10/2023		404		201			201		605	605			
6601718023	MOUNTAIN HOUSE	CA		04/10/2023		3,612		602			602		4,214	4,214			
6600064320	CHARLOTTE	NC		07/14/2023		5,285		980			980		6,265	6,265			
8201218217	CUTLER BAY	FL		07/14/2023		1,128		230			230		1,357	1,357			
6602711746	SAN RAFAEL	CA		04/10/2023		4,868		720			720		5,588	5,588			
6601821777	SAN FRANCISCO	CA		04/10/2023		10,795		934			934		11,729	11,729			
409012031	CYPRESS	TX		07/14/2025		4,387		(62)			(62)		4,325	4,325			
6600554841	PEMBROKE PINES	FL		04/10/2023		2,562		346			346		2,908	2,908			
8200718094	FORT LAUDERDALE	FL		07/14/2023		1,868		420			420		2,287	2,287			
6600840752	DOYLESTOWN	PA		07/14/2023		2,485		412			412		2,896	2,896			
6601733550	DUBLIN	CA		04/10/2023		6,038		1,051			1,051		7,089	7,089			
6600930918	AREA OF AGOURA HILLS	CA		04/10/2023		4,699		688			688		5,387	5,387			
6600707134	JACKSONVILLE	FL		04/10/2023		6,460		934			934		7,394	7,394			
6600676933	JACKSONVILLE	FL		04/10/2023		785		306			306		1,091	1,091			
6600582024	MORRISTOWN	NJ		07/14/2023		3,346		588			588		3,934	3,934			
PH7132398855	SOUTHBURY	CT		12/29/2014		3,039		(4)			(4)		3,035	3,035			
6602681410	KANSAS CITY	MO		04/10/2023		3,076		536			536		3,612	3,612			
6602683713	SEATTLE	WA		07/14/2023		3,992		785			785		4,777	4,777			
PEB1541040721	AUSTIN	TX		11/18/2016		6,602		(109)			(109)		6,494	6,494			
6602671551	HUNTINGTON BEACH	CA		04/10/2023		13,605		1,868			1,868		15,473	15,473			
8023954789	JACKSONVILLE	FL		07/14/2023		1,145		199			199		1,344	1,344			
303057440	RICHMOND	CA		07/14/2023		4,008		464			464		4,472	4,472			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
409025790	ST. MICHAEL	MN		12/19/2025		3,412		(80)			(80)		3,332	3,332			
6602679638	NOVATO	CA		04/10/2023		4,603		750			750		5,353	5,353			
302789302	Costa Mesa	CA		07/14/2023		5,695		635			635		6,330	6,330			
505380064	BOYNTON BEACH	FL		07/14/2023		798		176			176		974	974			
1710209431	Scottsdale	AZ		07/14/2023		22,519		1,511			1,511		24,030	24,030			
6602672203	LAGUNA BEACH	CA		04/10/2023		28,421		1,009			1,009		29,431	29,431			
303447793	GIG HARBOR	WA		07/14/2023		13,521		1,656			1,656		15,177	15,177			
6601819326	ROSWELL	GA		07/14/2023		3,775		787			787		4,562	4,562			
6602682178	BEL AIR	MD		07/14/2023		4,402		938			938		5,340	5,340			
EB1786002719	MENLO PARK	CA		07/17/2015		5,425		(4)			(4)		5,420	5,420			
6602685437	REDLANDS	CA		04/10/2023		5,598		1,035			1,035		6,633	6,633			
6602695709	KIRKLAND	WA		07/14/2023		3,754		720			720		4,474	4,474			
EB1171012415	BOTHELL	WA		12/18/2015		7,363		(10)			(10)		7,352	7,352			
6602684216	DENVER	CO		07/14/2023		4,613		1,011			1,011		5,623	5,623			
6601741140	WEST LINN	OR		07/14/2023		2,829		571			571		3,399	3,399			
6600039207	TUCSON	AZ		04/10/2023		4,939		799			799		5,738	5,738			
6602700541	MARIETTA	GA		07/14/2023		3,302		711			711		4,013	4,013			
409008990	MOUND	MN		07/14/2025		103,222		126			126		103,348	103,348			
6602680297	FAIRVIEW	TX		07/14/2023		5,087		1,112			1,112		6,199	6,199			
6600680547	JACKSONVILLE	FL		04/10/2023		568		301			301		869	869			
6602680370	CLARKSVILLE	MD		07/14/2023		10,329		2,148			2,148		12,477	12,477			
6601484022	REDMOND	WA		07/14/2023		11,588		615			615		12,204	12,204			
6600679291	JACKSONVILLE	FL		04/10/2023		473		272			272		745	745			
6601715870	BOULDER	CO		07/14/2023		4,854		1,038			1,038		5,892	5,892			
303193591	PARKER	CO		07/14/2023		10,092		1,224			1,224		11,316	11,316			
6601816975	WOODINVILLE	WA		07/14/2023		5,375		1,027			1,027		6,403	6,403			
303058229	CHAPEL HILL	NC		07/14/2023		5,162		564			564		5,726	5,726			
EB1541038421	DALLAS	TX		10/09/2015		4,123		(42)			(42)		4,081	4,081			
6601717819	SOUTHLAKE	TX		07/14/2023		3,336		672			672		4,008	4,008			
6601477281	SAINT LOUIS	MO		04/10/2023		3,243		136			136		3,379	3,379			
8199229808	ALVA	FL		07/14/2023		1,385		329			329		1,714	1,714			
PEB1222558023	FAIRFIELD	CT		11/17/2017		3,740		29			29		3,769	3,769			
6601475103	FRANKLIN	MI		04/10/2023		9,551		567			567		10,117	10,117			
6602695311	BOZEMAN	MT		04/10/2023		3,123		526			526		3,649	3,649			
6602702083	SAN FRANCISCO	CA		04/10/2023		4,834		902			902		5,736	5,736			
6602693837	RESTON	VA		04/10/2023		3,444		274			274		3,718	3,718			
PEB1369003125	NAPLES	FL		11/18/2016		7,153		(24)			(24)		7,129	7,129			
6602699255	ATLANTA	GA		07/14/2023		3,954		850			850		4,804	4,804			
302950138	MOUNT PROSPECT	IL		07/14/2023		2,246		268			268		2,514	2,514			
PH7132314662	COLLEYVILLE	TX		11/07/2014		4,403		19			19		4,422	4,422			
6600440736	RIDGEFIELD	WA		07/14/2023		2,583		520			520		3,103	3,103			
6601023408	HUNTINGTON BEACH	CA		04/10/2023		7,606		1,046			1,046		8,653	8,653			
6601203687	JACKSONVILLE	FL		04/10/2023		615		170			170		786	786			
6602699693	DANA POINT	CA		04/10/2023		10,389		1,806			1,806		12,195	12,195			
6601730879	MAPLEWOOD	NJ		07/14/2023		5,732		1,160			1,160		6,892	6,892			
2110169426	Chicago	IL		07/14/2023		39,338		4,808			4,808		44,147	44,147			
6602711167	SAN RAFAEL	CA		04/10/2023		3,326		526			526		3,852	3,852			
6601809343	SCOTTSDALE	AZ		04/10/2023		3,811		577			577		4,388	4,388			
6601742965	LEANDER	TX		07/14/2023		5,307		1,043			1,043		6,350	6,350			
6600919564	FULLERTON	CA		04/10/2023		7,769		1,007			1,007		8,776	8,776			
8195886171	HALLANDALE BEACH	FL		07/14/2023		1,008		221			221		1,229	1,229			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
303106717	Temecula	CA		07/14/2023		8,639		1,036			1,036		9,674	9,674			
6600994120	CASTLE ROCK	CO		07/14/2023		7,058		1,353			1,353		8,411	8,411			
6601686600	NEEDHAM	MA		04/10/2023		16,397		451			451		16,848	16,848			
6601750323	LA JOLLA	CA		04/10/2023		2,947		549			549		3,497	3,497			
6602683663	CHINO HILLS	CA		04/10/2023		3,299		503			503		3,802	3,802			
303057695	MANHATTAN BEACH	CA		07/14/2023		9,213		1,090			1,090		10,303	10,303			
PEB1540095870	CHARLOTTESVILLE	VA		03/21/2018		3,141		57			57		3,199	3,199			
8197474612	FORT LAUDERDALE	FL		07/14/2023		1,371		316			316		1,687	1,687			
6602676626	NEWTOWN SQUARE	PA		07/14/2023		5,859		1,285			1,285		7,144	7,144			
303221708	ENCINITAS	CA		07/14/2023		13,254		1,449			1,449		14,703	14,703			
6600934829	WAXHAW	NC		07/14/2023		9,401		1,064			1,064		10,466	10,466			
6601485078	LAS VEGAS	NV		04/10/2023		8,092		424			424		8,516	8,516			
409017906	PORT WASHINGTON	NY		11/18/2025		7,993		(166)			(166)		7,827	7,827			
8201717116	FT MYERS	FL		07/14/2023		914		140			140		1,054	1,054			
6602701614	SAN FRANCISCO	CA		04/10/2023		5,808		1,083			1,083		6,892	6,892			
8017252031	HOMESTEAD	FL		07/14/2023		1,808		300			300		2,108	2,108			
6602696699	GLEN ELLYN	IL		04/10/2023		3,662		645			645		4,307	4,307			
6602692193	CHICAGO	IL		04/10/2023		2,643		198			198		2,842	2,842			
302774675	SAN DIEGO	CA		07/14/2023		13,144		1,520			1,520		14,664	14,664			
6602685460	POOLESVILLE	MD		07/14/2023		3,232		670			670		3,902	3,902			
6602706431	QUEEN CREEK	AZ		04/10/2023		14,336		976			976		15,312	15,312			
6601471359	CONROE	TX		07/14/2023		9,417		629			629		10,046	10,046			
6601683235	WILTON	CT		07/14/2023		15,811		622			622		16,433	16,433			
6602702398	PACIFICA	CA		04/10/2023		5,154		962			962		6,115	6,115			
PEB1596055536	WESTON	FL		01/11/2018		3,519		(61)			(61)		3,458	3,458			
6602688720	BOCA RATON	FL		04/10/2023		5,237		825			825		6,062	6,062			
1302147600	Olney	MD		07/14/2023		11,986		714			714		12,699	12,699			
0854500	San Diego	CA		05/08/2018		344,920							344,920	344,920			
1867037784	FRIENDSWOOD	TX		07/14/2023		744		139			139		883	883			
6601224253	JACKSONVILLE	FL		04/10/2023		417		203			203		619	619			
2522161710	RIVIERA BEACH	FL		07/14/2023		477		189			189		667	667			
6601225433	JACKSONVILLE	FL		04/10/2023		377		160			160		537	537			
409012675	WASHINGTON	DC		07/14/2025		3,764		(25)			(25)		3,739	3,739			
6601713271	PASADENA	CA		04/10/2023		14,501		1,210			1,210		15,711	15,711			
PH7118866214	GILROY	CA		09/18/2015		4,423		(45)			(45)		4,378	4,378			
303058068	MISSION VIEJO	CA		07/14/2023		4,734		543			543		5,277	5,277			
6602682970	WALNUT CREEK	CA		04/10/2023		4,161		678			678		4,839	4,839			
112939087	Oakland Park	FL		07/14/2023		677		110			110		787	787			
401041495	MOORESVILLE	IN		11/13/2025		1,178		7			7		1,185	1,185			
6601482414	ATLANTA	GA		07/14/2023		9,961		614			614		10,576	10,576			
409018924	AUSTIN	TX		11/18/2025		2,886		(36)			(36)		2,850	2,850			
6602685528	HENDERSON	NV		04/10/2023		7,853		1,232			1,232		9,085	9,085			
302949478	HICKSVILLE	NY		07/14/2023		3,699		424			424		4,123	4,123			
303232605	Asheville	NC		07/14/2023		21,348		2,355			2,355		23,702	23,702			
303058058	Playa Del Rey	CA		07/14/2023		8,341		939			939		9,280	9,280			
6602689843	COLUMBIA	SC		07/14/2023		2,886		603			603		3,489	3,489			
6600516535	HOLLY SPRINGS	NC		07/14/2023		3,599		645			645		4,244	4,244			
6602680024	THOUSAND OAKS	CA		04/10/2023		4,655		759			759		5,413	5,413			
303057622	ROUND ROCK	TX		07/14/2023		3,072		358			358		3,430	3,430			
6602687284	SAN MARCOS	CA		04/10/2023		4,589		883			883		5,472	5,472			
409030327	BROOMFIELD	CO		12/19/2025		2,823		(40)			(40)		2,783	2,783			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6600677279	JACKSONVILLE	FL		04/10/2023		88		287			287		375	375			
409028914	STUDIO CITY	CA		12/19/2025		4,863		(27)			(27)		4,836	4,836			
6602688571	SAN JOSE	CA		04/10/2023		3,931		600			600		4,531	4,531			
6601702639	PHOENIX	AZ		04/10/2023		9,767		728			728		10,495	10,495			
6602684943	BRENTWOOD	TN		04/10/2023		12,287		1,081			1,081		13,368	13,368			
6600935602	MOSS BEACH	CA		04/10/2023		4,484		729			729		5,213	5,213			
8204232182	NAPLES	FL		07/14/2023		707		79			79		786	786			
6602710953	LEANDER	TX		07/14/2023		4,313		742			742		5,055	5,055			
6602674092	SANTA CLARA	CA		04/10/2023		5,164		993			993		6,157	6,157			
6602698729	LADERA RANCH	CA		04/10/2023		11,151		1,936			1,936		13,087	13,087			
EB1351004649	BROOKLYN	NY		06/24/2016		8,631		6			6		8,637	8,637			
6601681429	HOUSTON	TX		07/14/2023		16,398		651			651		17,049	17,049			
6600925827	IRVINE	CA		04/10/2023		5,732		208			208		5,940	5,940			
6601678623	ARLINGTON	VA		04/10/2023		15,244		434			434		15,678	15,678			
303058187	CAMARILLO	CA		07/14/2023		2,842		326			326		3,168	3,168			
6601383901	GARDEN GROVE	CA		04/10/2023		2,980		106			106		3,085	3,085			
6602684042	ISSAQUAH	WA		07/14/2023		5,503		1,175			1,175		6,677	6,677			
6601682823	EVANSTON	IL		04/10/2023		8,497		971			971		9,468	9,468			
6600011404	JACKSONVILLE	FL		04/10/2023		667		39			39		707	707			
409017801	LANDING	NJ		11/18/2025		2,549		(32)			(32)		2,517	2,517			
6601808998	LEANDER	TX		07/14/2023		3,769		804			804		4,573	4,573			
401045934	MANTECA	CA		11/13/2025		4,575		77			77		4,653	4,653			
8195657606	PLANTATION	FL		07/14/2023		1,036		216			216		1,251	1,251			
6602674720	KETCHUM	ID		04/10/2023		9,139		1,757			1,757		10,896	10,896			
6602689645	WESTLAKE VILLAGE	CA		04/10/2023		4,566		796			796		5,362	5,362			
6602673375	MADISON	WI		07/14/2023		14,002		1,660			1,660		15,662	15,662			
6601809129	NARRAGANSETT	RI		07/14/2023		3,641		718			718		4,358	4,358			
6601476713	DALLAS	TX		07/14/2023		9,307		690			690		9,996	9,996			
302757076	PLAYA VISTA	CA		07/14/2023		4,393		962			962		5,355	5,355			
6600011206	JACKSONVILLE	FL		04/10/2023		514		83			83		597	597			
302790228	WEST COVINA	CA		07/14/2023		3,639		410			410		4,049	4,049			
6602702745	EDINA	MN		04/10/2023		3,240		605			605		3,845	3,845			
6601724831	BRENTWOOD	TN		04/10/2023		4,234		706			706		4,940	4,940			
6601684118	ARMONK	NY		04/10/2023		14,046		804			804		14,850	14,850			
303057920	Lancaster	CA		07/14/2023		6,577		714			714		7,290	7,290			
302949669	Kearns	UT		07/14/2023		3,671		413			413		4,084	4,084			
6601040881	SAN MATEO	CA		04/10/2023		3,071		426			426		3,497	3,497			
6602710961	OAK HARBOR	WA		07/14/2023		3,444		627			627		4,071	4,071			
8000698863	SAINT LOUIS	MO		07/14/2023		948		152			152		1,099	1,099			
6601471565	PROSPER	TX		07/14/2023		8,628		611			611		9,239	9,239			
8199608299	LAKE WORTH	FL		07/14/2023		1,470		330			330		1,800	1,800			
6600924325	SAN JOSE	CA		04/10/2023		27,527		1,719			1,719		29,246	29,246			
6601735134	LAS VEGAS	NV		04/10/2023		4,684		666			666		5,350	5,350			
505197792	LAKE WORTH	FL		07/14/2023		1,875		322			322		2,197	2,197			
6600938713	HIGHLAND MILLS	NY		04/10/2023		825		158			158		983	983			
6601754051	PORT ST JOE	FL		04/10/2023		18,351		1,507			1,507		19,858	19,858			
409012777	MABANK	TX		07/14/2025		2,385		(34)			(34)		2,351	2,351			
6601744383	RENO	NV		04/10/2023		3,367		566			566		3,932	3,932			
8000405007	WHEELING	IL		07/14/2023		466		88			88		554	554			
6602683457	WEST LINN	OR		07/14/2023		4,119		879			879		4,998	4,998			
8195820699	JACKSONVILLE	FL		07/14/2023		1,118		271			271		1,389	1,389			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
505332234	BOYNTON BEACH	FL		07/14/2023		1,580		344			344		1,924	1,924			
6600934654	CARMEL	CA		04/10/2023		28,824		2,122			2,122		30,946	30,946			
302697065	Manhattan Bch	CA		07/14/2023		16,143		1,902			1,902		18,046	18,046			
6602674613	DANVILLE	CA		04/10/2023		5,906		1,172			1,172		7,078	7,078			
302731631	Denver	CO		07/14/2023		15,455		1,863			1,863		17,318	17,318			
6601808956	DRAPER	UT		07/14/2023		3,641		714			714		4,355	4,355			
6602696210	SWAMPSCOTT	MA		04/10/2023		4,122		743			743		4,865	4,865			
6601714683	SCOTTSDALE	AZ		04/10/2023		5,247		942			942		6,189	6,189			
EB1540094622	TAMPA	FL		12/16/2016		4,266		27			27		4,293	4,293			
6602705557	HUNTINGTON BEACH	CA		04/10/2023		10,127		1,548			1,548		11,675	11,675			
6602685585	GRETNA	NE		04/10/2023		14,114		1,187			1,187		15,301	15,301			
6602700053	FRANKLIN LAKES	NJ		07/14/2023		9,502		2,031			2,031		11,533	11,533			
6602710565	MOORESVILLE	NC		07/14/2023		811		148			148		960	960			
8000249802	MAPLEWOOD	MO		07/14/2023		1,756		322			322		2,078	2,078			
6602683812	SAN DIEGO	CA		04/10/2023		5,625		1,047			1,047		6,672	6,672			
6600675331	JACKSONVILLE	FL		04/10/2023		949		479			479		1,428	1,428			
8025462301	POMPANO BEACH	FL		07/14/2023		1,147		198			198		1,345	1,345			
6601706572	SAN FRANCISCO	CA		04/10/2023		2,904		540			540		3,444	3,444			
FR125708359	LEXINGTON	MA		12/02/2016		5,549		18			18		5,567	5,567			
6602688068	VERDI	NV		04/10/2023		3,188		422			422		3,610	3,610			
5512159449	NAPLES	FL		07/14/2023		741		327			327		1,067	1,067			
6601486852	PIEDMONT	CA		04/10/2023		16,317		433			433		16,750	16,750			
303058001	Cumming	GA		07/14/2023		4,543		504			504		5,047	5,047			
6601682922	SANDS POINT	NY		04/10/2023		20,943		423			423		21,366	21,366			
6601384032	ATLANTIC BEACH	FL		04/10/2023		491		208			208		699	699			
6602699040	SAMMAMISH	WA		07/14/2023		4,991		951			951		5,941	5,941			
6600677428	JACKSONVILLE	FL		04/10/2023		541		292			292		833	833			
PH7133785928	WESTFIELD	NJ		08/21/2015		3,583		(6)			(6)		3,576	3,576			
6602684588	CHARLOTTE	NC		07/14/2023		4,244		817			817		5,061	5,061			
6602683283	SEATTLE	WA		07/14/2023		6,576		1,404			1,404		7,980	7,980			
6602683200	SHAVANO PARK	TX		07/14/2023		4,597		955			955		5,552	5,552			
6601739649	GREGORY	MI		04/10/2023		3,393		591			591		3,984	3,984			
6601681049	NEW YORK	NY		04/10/2023		10,857		458			458		11,315	11,315			
302949561	Big Bear Lake	CA		07/14/2023		4,465		518			518		4,983	4,983			
8201927521	SUNRISE	FL		07/14/2023		965		160			160		1,125	1,125			
PEB1541041408	HOUSTON	TX		08/14/2017		6,478		(80)			(80)		6,398	6,398			
6601692681	SAINT HELENA	CA		04/10/2023		11,038		659			659		11,698	11,698			
6602711605	WHITE STONE	VA		04/10/2023		5,162		684			684		5,846	5,846			
6601692475	SYOSSET	NY		04/10/2023		16,935		1,030			1,030		17,965	17,965			
303244923	BIRMINGHAM	MI		07/14/2023		9,909		1,105			1,105		11,014	11,014			
PEB1143017692	LONG VALLEY	NJ		11/17/2017		3,282		27			27		3,309	3,309			
6602688605	LA MESA	CA		04/10/2023		6,860		1,117			1,117		7,978	7,978			
6601678847	BROOKLYN	NY		04/10/2023		7,041		324			324		7,365	7,365			
112932330	Naples	FL		07/14/2023		728		122			122		850	850			
6601473728	DALLAS	TX		07/14/2023		15,310		1,189			1,189		16,500	16,500			
6600850017	DALLAS	TX		07/14/2023		3,151		539			539		3,691	3,691			
8199447675	LEHIGH ACRES	FL		07/14/2023		1,754		384			384		2,138	2,138			
6602693266	ANNAPOLIS	MD		07/14/2023		3,447		332			332		3,779	3,779			
6602704980	EAGLE	ID		04/10/2023		3,664		618			618		4,281	4,281			
6602690767	BOLTON	MA		04/10/2023		3,246		479			479		3,725	3,725			
302793832	San Francisco	CA		07/14/2023		5,179		1,165			1,165		6,344	6,344			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
401070864	JERSEY CITY	NJ		03/26/2026				(19)			(19)		918	918			
6601740829	MORGAN HILL	CA		04/10/2023		2,878		536			536		3,414	3,414			
98630023	SUNRISE	FL		07/14/2023		854		150			150		1,003	1,003			
8195279351	SUNNY ISLES BEACH	FL		07/14/2023		1,303		323			323		1,627	1,627			
6602711332	MOUNTAIN VIEW	CA		04/10/2023		4,500		688			688		5,188	5,188			
6602680552	SEBASTOPOL	CA		04/10/2023		4,146		747			747		4,893	4,893			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		7,815		(44)			(44)		7,771	7,771			
3363904532	Naples	FL		07/14/2023		1,349		241			241		1,590	1,590			
6602694926	EL SEGUNDO	CA		04/10/2023		6,531		1,100			1,100		7,631	7,631			
6601484170	DENVER	CO		07/14/2023		13,958		745			745		14,703	14,703			
1504226293	Bellaire	TX		07/14/2023		10,616		958			958		11,574	11,574			
303058145	BAKERSFIELD	CA		07/14/2023		3,819		432			432		4,251	4,251			
302949951	Stafford	TX		07/14/2023		3,095		366			366		3,461	3,461			
6602705235	MCKINNEY	TX		07/14/2023		6,617		1,169			1,169		7,786	7,786			
6602688589	SAN BRUNO	CA		04/10/2023		4,977		812			812		5,788	5,788			
6601681692	CHARLOTTE	NC		07/14/2023		16,134		538			538		16,672	16,672			
6601697334	WEST LINN	OR		07/14/2023		2,795		547			547		3,341	3,341			
6602676956	MONTCLAIR	NJ		07/14/2023		6,402		1,480			1,480		7,882	7,882			
8191240609	SOUTH PALM BEACH	FL		07/14/2023		1,485		387			387		1,872	1,872			
6601735803	DALLAS	TX		07/14/2023		3,921		771			771		4,693	4,693			
6601827477	FREMONT	CA		04/10/2023		4,267		717			717		4,985	4,985			
6602692250	LA VERNE	CA		04/10/2023		4,496		364			364		4,861	4,861			
105855903	GLENDALE	CA		04/17/2026				(4)			(4)		1,252	1,252			
3390895468	Delray Beach	FL		07/14/2023		2,103		319			319		2,422	2,422			
302847537	Elk Grove	CA		07/14/2023		3,904		430			430		4,334	4,334			
6601708123	SEATTLE	WA		07/14/2023		5,045		1,135			1,135		6,181	6,181			
6600011644	JACKSONVILLE	FL		04/10/2023		557		110			110		667	667			
1607079114	Fort Lauderdale	FL		07/14/2023		11,304		1,051			1,051		12,355	12,355			
3364945230	Lee	FL		07/14/2023		1,423		112			112		1,535	1,535			
6602699644	TRACY	CA		04/10/2023		3,938		710			710		4,648	4,648			
6601809202	NASHVILLE	TN		04/10/2023		5,279		803			803		6,082	6,082			
8201273306	HOMESTEAD	FL		07/14/2023		1,951		323			323		2,274	2,274			
6601692095	BELTSVILLE	MD		07/14/2023		2,488		425			425		2,913	2,913			
6601679365	EASTHAM	MA		04/10/2023		6,497		785			785		7,282	7,282			
6602704873	PROSPER	TX		07/14/2023		3,014		563			563		3,577	3,577			
0613100	LAS VEGAS	NV		12/20/2006		382,731							382,731	382,731			
6601723346	LYNNFIELD	MA		04/10/2023		6,381		1,003			1,003		7,384	7,384			
3387385676	Delray Beach	FL		07/14/2023		388		64			64		452	452			
6601685495	NORWOOD	NJ		07/14/2023		10,819		781			781		11,600	11,600			
1302113223	Ellicott City	MD		07/14/2023		11,259		742			742		12,001	12,001			
6601728154	SAN CARLOS	CA		04/10/2023		8,170		1,374			1,374		9,544	9,544			
6602693563	GLENDORA	CA		04/10/2023		14,999		1,232			1,232		16,230	16,230			
302681507	SYRACUSE	UT		07/14/2023		6,035		1,186			1,186		7,221	7,221			
6601696443	SAN FRANCISCO	CA		04/10/2023		4,671		781			781		5,452	5,452			
6601708875	TUCSON	AZ		04/10/2023		3,489		586			586		4,076	4,076			
6602693779	LAFAYETTE	CO		07/14/2023		5,118		541			541		5,659	5,659			
302949560	JACKSONVILLE	FL		07/14/2023		4,570		496			496		5,066	5,066			
8199619328	CAPE CORAL	FL		07/14/2023		892		196			196		1,088	1,088			
6602695360	SYKESVILLE	MD		07/14/2023		3,532		714			714		4,246	4,246			
6602681709	DALLAS	TX		07/14/2023		4,658		1,077			1,077		5,735	5,735			
401076385	VERO BEACH	FL		04/17/2026				9			9		333	333			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6602674654	BERKELEY	CA		04/10/2023		5,500		1,057			1,057		6,557	6,557			
6601383018	JACKSONVILLE	FL		04/10/2023		490		236			236		726	726			
302934021	El Cajon	CA		07/14/2023		11,498		1,332			1,332		12,829	12,829			
302949015	FAIRFIELD	CA		07/14/2023		3,100		343			343		3,443	3,443			
6602675321	SANTA MONICA	CA		04/10/2023		4,598		749			749		5,346	5,346			
6601744474	HIGHLAND	UT		07/14/2023		9,798		933			933		10,731	10,731			
6602683101	LINCOLN	CA		04/10/2023		3,729		626			626		4,355	4,355			
8198677480	HIALEAH	FL		07/14/2023		2,138		481			481		2,619	2,619			
1869187176	WENTZVILLE	MO		07/14/2023		1,870		134			134		2,004	2,004			
409043038	HAWTHORN WOODS	IL		05/28/2026				(185)			(185)		16,095	16,095			
6602700780	OAKLAND	CA		04/10/2023		5,799		1,048			1,048		6,847	6,847			
6601485953	SANTA MONICA	CA		04/10/2023		6,001		820			820		6,821	6,821			
6600524570	DAVIE	FL		04/10/2023		6,424		881			881		7,305	7,305			
6601490813	MONTGOMERY	AL		07/14/2023		819		129			129		948	948			
6602674944	RIVIERA BEACH	FL		04/10/2023		8,374		1,458			1,458		9,832	9,832			
6602671239	FULLERTON	CA		04/10/2023		13,147		716			716		13,863	13,863			
6601383083	ATLANTIC BEACH	FL		04/10/2023		611		298			298		909	909			
6600934753	SNOHOMISH	WA		07/14/2023		4,413		938			938		5,352	5,352			
6601723148	SAN JOSE	CA		04/10/2023		6,856		1,193			1,193		8,049	8,049			
6602677533	ALEXANDRIA	VA		04/10/2023		4,481		834			834		5,315	5,315			
6602693670	MOUNTAIN HOUSE	CA		04/10/2023		9,549		861			861		10,409	10,409			
1148499892	SAINT PETERS	MO		07/14/2023		658		127			127		785	785			
6602690627	MONTGOMERY	TX		07/14/2023		3,580		723			723		4,303	4,303			
6601746354	MORRISTOWN	NJ		07/14/2023		9,842		2,036			2,036		11,879	11,879			
0910000	Nashville	TN		01/30/2020		258,638							258,638	258,638			
6601809632	LANSDALE	PA		07/14/2023		3,138		672			672		3,810	3,810			
6601817908	OAKLAND	CA		04/10/2023		4,516		839			839		5,356	5,356			
6602687045	SAN JOSE	CA		04/10/2023		6,283		1,131			1,131		7,414	7,414			
6602700434	TARZANA	CA		04/10/2023		5,407		882			882		6,290	6,290			
6602681444	BASALT	CO		07/14/2023		7,659		1,546			1,546		9,205	9,205			
6602674001	PRAIRIE VILLAGE	KS		07/14/2023		3,593		809			809		4,401	4,401			
6602684901	BETHESDA	MD		07/14/2023		22,205		2,270			2,270		24,475	24,475			
302790227	POMONA	CA		07/14/2023		2,971		335			335		3,306	3,306			
6601478909	ROCKPORT	TX		07/14/2023		8,752		714			714		9,466	9,466			
409019442	SAN MARCOS	CA		11/18/2025		2,772		(78)			(78)		2,694	2,694			
6602681881	FRANKLIN	TN		04/10/2023		3,917		683			683		4,600	4,600			
6601815746	GLADSTONE	OR		07/14/2023		2,763		588			588		3,351	3,351			
302715345	APTOS	CA		07/14/2023		4,308		942			942		5,250	5,250			
6601713123	CAVE CREEK	AZ		04/10/2023		15,733		2,701			2,701		18,434	18,434			
6602702430	NEWCASTLE	CA		04/10/2023		5,989		1,081			1,081		7,069	7,069			
6602706514	AUSTIN	TX		07/14/2023		3,036		683			683		3,719	3,719			
6601485292	LOS GATOS	CA		04/10/2023		5,730		807			807		6,537	6,537			
3375064084	FORT MYERS	FL		07/14/2023		602		94			94		696	696			
6602675206	DALLAS	TX		07/14/2023		3,327		599			599		3,925	3,925			
6601812107	YORBA LINDA	CA		04/10/2023		4,986		863			863		5,850	5,850			
6601729558	CHARLESTON	SC		07/14/2023		3,644		803			803		4,447	4,447			
6601825612	LAKEWOOD	CO		07/14/2023		3,961		649			649		4,610	4,610			
6602698745	PEMBROKE PINES	FL		04/10/2023		3,489		515			515		4,004	4,004			
EB1259001363	ASPEN	CO		08/07/2015		6,822		7			7		6,829	6,829			
401065813	SECAUCUS	NJ		03/26/2026				(2)			(2)		864	864			
6602687920	WASHINGTON	DC		04/10/2023		4,506		757			757		5,263	5,263			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6601086660	CALIFON	NJ		07/14/2023		5,198		423			423		5,621	5,621			
105754299	SILVER SPRING	MD		11/13/2025		1,555		(20)			(20)		1,535	1,535			
303057470	MESA	AZ		07/14/2023		3,704		410			410		4,115	4,115			
6601203604	JACKSONVILLE	FL		04/10/2023		467		130			130		596	596			
6601708578	SAN JOSE	CA		04/10/2023		4,926		916			916		5,842	5,842			
3393879111	Davie	FL		07/14/2023		1,429		248			248		1,677	1,677			
6601483578	CARMEL	IN		04/10/2023		11,667		381			381		12,048	12,048			
302757142	San Jose	CA		07/14/2023		4,281		848			848		5,129	5,129			
6601823468	WOODSTOCK	GA		07/14/2023		2,877		599			599		3,477	3,477			
6601811604	AUSTIN	TX		07/14/2023		3,768		757			757		4,525	4,525			
6601819391	HOUSTON	TX		07/14/2023		5,558		1,187			1,187		6,745	6,745			
8194888517	NAPLES	FL		07/14/2023		733		178			178		911	911			
6601714170	NASHVILLE	TN		04/10/2023		10,653		913			913		11,566	11,566			
105741791	BOWLING GREEN	KY		11/13/2025		1,015		9			9		1,024	1,024			
04103000	Dublin 9	IRL		10/04/2022		783,666						(108,616)	675,051	795,701	120,650		120,650
0719700	CAMBRIDGE	GBR		12/11/2015		894,869						108,822	1,003,691	917,416	(86,274)		(86,274)
0706100	BOLTON	GBR		07/10/2014		978,974						163,432	1,142,406	1,003,641	(138,766)		(138,766)
0854600	London	GBR		02/20/2018										46,155	46,155		46,155
0718502	London	GBR		01/25/2023										(77,458)	(77,458)		(77,458)
04098701	Leipzig	DEU		12/14/2023										(107,916)	(107,916)		(107,916)
04134500	London	GBR		04/28/2023										(134,031)	(134,031)		(134,031)
0299999. Mortgages with partial repayments						147,595,174		6,501,606			6,501,606	163,638	152,718,774	152,341,134	(377,640)		(377,640)
6600554585	PLANTATION	FL		04/10/2023	05/01/2026	81,076		9,503			9,503		90,579	103,881		13,302	13,302
6600025487	JACKSONVILLE	FL		04/10/2023	04/01/2026	5,017		2,376			2,376		7,393	8,472		1,079	1,079
6602704345	MOORESBURG	TN		04/10/2023	05/01/2026	918,281		125,060			125,060		1,043,341	856,269		(187,072)	(187,072)
0399999. Mortgages disposed						1,004,374		136,939			136,939		1,141,313	968,622		(172,691)	(172,691)
0599999 - Totals						1,038,528,134		14,298,342		1,161,213	15,459,555	(1,454,311)	1,052,687,041	1,055,111,762	2,597,411	(172,691)	2,424,720

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA		01/31/2009			1,456,388			100.000
1499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation assigned by the SVO - bonds - affiliated									1,456,388			XXX
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	TIAA		07/16/2015						100.000
000000-00-0	Nuveen CLO Opportunities Fund LP	New York	NY	TIAA		09/30/2022						100.000
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	TIAA		11/25/2020					250,000,000	100.000
1699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - affiliated											250,000,000	XXX
												0.000
000000-00-0	Meduit Group, LLC-Preferred Units	Wilmington	DE	NexPhase Capital		05/01/2026	3	2,453,294				16.360
000000-00-0	MidOcean FSA Holdings, L.P.-Class B Preferred Units	Wilmington	DE	MidOcean Partners		04/24/2026		724,490				6.338
000000-00-0	Remedy Scientific Equity	Wilmington	DE	Remedy Scientific, Inc		06/11/2026		2,999,998				100.000
000000-00-0	TBG Acquisitions, Inc.-Series A-1 Preferred Stock	Wilmington	DE	DUMMY		06/12/2026		3,000,000				0.000
1799999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - preferred stocks - unaffiliated								9,177,782				XXX
												0.000
000000-00-0	5th Century Partners Fund II LP	WILMINGTON	DE	5th Century Partners Fund II GP LP		11/05/2024			601,093		7,739,126	4.000
000000-00-0	645 Ventures IV, L.P.	WILMINGTON	DE	645 Ventures Management, LLC		02/22/2023			230,371		3,059,764	0.020
000000-00-0	645 Ventures Select I, L.P.	WILMINGTON	DE	645 Ventures Management, LLC		02/22/2023			255,930		1,501,945	0.010
000000-00-0	Eve Bison Co-Invest,LP-Limited Partner Interest	Wilmington	US	DUMMY		06/10/2026		3,000,000				0.000
000000-00-0	Plexus Equity Fund II, L.P.	Wilmington	DE	Plexus Capital, LLC		12/01/2025	3		1,066,972		8,333,028	4.000
000000-00-0	A&M Capital Partners III, LP	Wilmington	DE	A&M Capital-GP III, LP		12/22/2023	3		1,328,376		3,816,383	0.750
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017			33,218		3	26.740
000000-00-0	African Development Partners III, L.P.	London	GBR	Development Partners International LLP		09/10/2020			152,006		600,056	2.240
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP		04/09/2019	3		98,904		5,070,873	2.500
000000-00-0	Altas Partners Holdings III, LP	Grand Cayman	CYM	Altas Partners LP		01/27/2023	3		210,191		25,566,567	0.010
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP		12/01/2015	3		15,855		3,283,861	6.040
000000-00-0	Amiti IV LP	WILMINGTON	DE	Amiti Ventures LLC		09/01/2023	1		215,000		2,730,000	5.600
000000-00-0	Amplify. LA Capital VI, L.P.	WILMINGTON	DE	Amplify Capital		03/17/2025	1		150,000		1,200,000	2.000
000000-00-0	Amulet Capital Fund III, LP	WILMINGTON	DE	Amulet Capital		10/20/2023	3		84,007		9,715,681	3.500
000000-00-0	Apis Global Growth Fund III	London	GBR	Apis Partners LLP		01/18/2024			1,021,837		21,872,081	23.364
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP		10/17/2018			436,022		6,394,763	5.710
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC		08/27/2019	3		29,084		1,063,420	1.773
000000-00-0	Arlington Capital Partners VI, LP	WILMINGTON	DE	Arlington Capital Group VI LLC		05/25/2023	3		2,575,734		2,447,965	0.009
000000-00-0	AROHAN FINANCIAL SERVICES LIMITED	Kolkata	IND	Arohan Financial Services		11/28/2022			39,049		4,124	10.000
000000-00-0	Ascend Capital Partners Fund II, LP	Wilmington	DE	Ascend Capital Partners Fund II GP, L.P.		02/28/2025	1		184,509		10,053,847	2.500
000000-00-0	ASF IX Infrastructure B LP (Scotland)	New York		Aardian France SA		06/09/2026		56,916	7,500		74,992,500	0.938
000000-00-0	ASHV FINANCE LIMITED	Mumbai	IND	ASHV FINANCE LIMITED		12/26/2023			4,800		1,619	12.200
000000-00-0	Atlantic Street Capital V, LP	Wilmington	DE	Atlantic Street Capital		04/04/2023	3		510,312		19,393,498	3.300
000000-00-0	AUA Famiglia Co-Investors, LLC-Units	Wilmington	DE	AUA Private Equity Investments GP III, LP		05/01/2026	3	3,026,285				6.720
000000-00-0	AUA Private Equity Fund III, LP	Wilmington	DE	AUA Private Equity Investments GP III, LP		01/20/2026			2,311,691		9,751,884	2.857
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		115,158		4,509,936	5.050
000000-00-0	Avance Investment Partners, L.P.	Wilmington	DE	Avance		05/07/2021	3		250,614		6,980,130	7.000
000000-00-0	Aviom India Housing Finance Pvt Ltd	New Delhi	IND	Aviom India Housing Finance		03/27/2023			14,574		2,072,292	39.000
000000-00-0	Avista Healthcare Partners VI, LP	WILMINGTON	DE	Avista Capital Partners VI GP, LP		08/17/2023	3		85,013		3,220,689	3.200
000000-00-0	AxInfra US LP	Wilmington	DE	Axium Infrastructure		12/19/2018			356,208			4.270
000000-00-0	Bain Capital Venture Coinvestment Fund IV, L.P.	Grand Cayman	CYM	BCV COINVESTMENT IV GENERAL PARTNER, LLC		10/03/2023	1		200,000		1,600,000	2.200
000000-00-0	Bain Capital Venture Fund 2022, L.P.	Grand Cayman	CYM	BCV 2022 General Partner, LLC		01/03/2023	1		1,100,000		1,825,095	1.000
000000-00-0	Bansk Fund II-A, L.P.	Wilmington	DE	Bansk Group LLC		02/27/2025	3		3,497,196		17,430,997	5.000
000000-00-0	Banter Capital Fund I, LP	LEWES	DE	Banter Capital Fund I GP LLC		04/30/2024	1		150,000		300,000	9.800
000000-00-0	Bastet Co-Investors, L.P.	GEORGETOWN	DE	Woodstream		05/21/2021	3		432,358		125,810	32.000
000000-00-0	BayPine Regal Co-Invest, LP-Partnership Interests	Wilmington	DE	BayPine Partners UGP LLC		05/28/2026	3	21,000,000				2.495
000000-00-0	Beecken Petty O'Keefe VI	WILMINGTON	DE	Beecken Petty O'Keefe & Co LLC		12/28/2022	3		84,703		14,616,264	19.380
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Bertram Growth Capital IV GP, L.P.		11/09/2020	3		546,652		2,832,515	6.154
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		36,639		1,185,068	13.720

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2		1,229,067		272,247	7.810
000000-00-0	Bison Capital Partners VI, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		03/16/2023	2		141,465		9,116,122	6.000
000000-00-0	Blackstone Growth II L.P.	Wilmington	DE	Blackstone Growth Associates II L.P.		01/16/2026			2,433,830		16,011,070	4.878
000000-00-0	Blackstone Life Sciences VI L.P.	Wilmington	DE	BLACKSTONE LIFE SCIENCES VI L.P.		04/30/2026		765,924			34,234,076	0.560
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Blackstone Life Sciences Yield Associates L.P.		03/25/2022	1		2,710,062		45,922,179	6.700
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Blue Point Capital Partners, LLC		01/17/2014	3		528,726		1,168,718	13.919
000000-00-0	Blue Point Capital Partners V, L.P.	WILMINGTON	DE	Blue Point Capital Partners, LLC		02/08/2023	3		1,511,948		17,511,103	3.530
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP		08/15/2014			106,202		2,996,829	11.889
000000-00-0	Braemont Partners II LP	Wilmington	DE	Braemont Capital Management, LLC		05/28/2026	3	5,386,437			22,613,563	3.733
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates		12/27/2017	3		50,003		7,389,333	3.182
000000-00-0	Bridge Growth Partners II, LP	Wilmington	DE	Bridge Growth Partners, LLC		04/29/2021	3		1,313,329		2,255,565	38.110
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management		09/18/2019			320,117		3,967,329	0.150
000000-00-0	BTV III, LP	New York	DE	BTV		08/01/2025	1		437,500		4,312,500	4.700
000000-00-0	Builders VC Fund III, L.P.	Wilmington	DE			02/19/2025	1		450,000		3,700,000	1.300
000000-00-0	Calera Capital Partners VI, L.P.	WILMINGTON	DE	Calera Capital Investors VI, L.P.		11/03/2022	3		481,626		15,266,063	6.670
000000-00-0	Calera XXIV, LLC	Chicago	IL	ITI Intermodal		01/28/2022	3		26,971			16.670
000000-00-0	Calera XXVII, LLC-Capital Commitment	Wilmington	DE	Calera Capital		03/06/2025			971,045		1,562,289	14.719
000000-00-0	Capital Solutions Fund II (USD) SLP	Luxembourg	DE	Churchill Asset Management		04/02/2024			12,598,137		43,632,767	36.390
000000-00-0	Capitol Meridian I	Wilmington	DE	Capitol Meridian		10/04/2023	3		3,254,932		6,249,713	6.300
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3		44,866		3,512,967	3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		65,459		2,089,600	11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3		85,311		328,775	7.500
000000-00-0	Carousel Capital Partners VI, L.P	Wilmington	DE	Carousel Capital Management Company, L.P.		04/21/2021	3		112,954		5,443,548	5.714
000000-00-0	CC KDC Co-Invest LP	Grand Cayman	CYM	KDC		09/15/2020	3		1,087			0.490
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Center Rock Capital Partners, LP		07/16/2020	3		232,009		917,031	0.600
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	CenterOak Partners, LLC		01/14/2021	3		189,361		1,753,343	8.696
000000-00-0	Cerberus Institutional Partners, LP Ser IV	Wilmington	DE	Cerberus Capital Management		11/28/2006			1,129,243		2,228,792	1.993
000000-00-0	Charlesbank Technology Opportunities Fund II, LP	Boston	DE	Charlesbank Technology Opportunities Fund, GP		02/23/2024	3		852,519		5,755,230	3.300
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3		69,500		4,735,611	5.000
000000-00-0	Chemistry Ventures Fund I, L.P.	DOVER	DE	Chemistry Ventures GP I, LLC		10/25/2024	3		810,000		2,550,000	1.710
000000-00-0	Circularity European Growth Fund II LP	London	GBR	Circularity Capital LLP		12/21/2021	2		1,088,397		3,161,822	13.210
000000-00-0	Citation Fund I L.P.	Wilmington	DE	Citation GovCo, LLC		04/29/2026		9,440,826			10,559,174	7.000
000000-00-0	CIVC SIB CF, L.P.	Wilmington	DE	CIVC Partners		05/04/2023			21,035		1,258,323	5.000
000000-00-0	Clarendon Capital Fund I, LP	Wilmington	DE	Clarendon Capital, LLC		07/23/2018	3		2,092,300		2,031,744	14.286
000000-00-0	Clean H2 Infra Fund	Richelieu	FRA	Hy24 SAS		08/10/2022	1		2,998,218		31,592,263	0.030
000000-00-0	Coalesce Capital Fund I, L.P.	Wilmington	DE	Coalesce Capital Fund		02/23/2024			2,116,965		4,461,021	10.413
000000-00-0	Colony Valhalla Partners I-A, L.P.	Wilmington	DE	Colony Capital LLC		07/20/2020			210,520		13,375,057	9.710
000000-00-0	Common Equity (Monte Nido - Co-Invest Vehicle)	Wilmington	DE	Monte Nido		08/24/2022	3		992			1.870
000000-00-0	Cornell Capital Partners II LP	George Town	CYM	Cornell Capital LLC		03/19/2021	3		2,500,000		14,500,000	6.400
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		213,723		822,221	2.682
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Court Square Capital Partners		11/04/2019	3		116,203		1,852,925	4.530
000000-00-0	Court Square Capital Partners V, L.P.	Wilmington	DE	Court Square Capital Partners		12/17/2025	3		1,929,331		52,740,349	6.000
000000-00-0	CP EV Fund I, LP	Wilmington	DE	Align Capital Partners		03/30/2026			199,793		5,725,698	5.800
000000-00-0	CPS Managers Fund (US) L.P.	Wilmington	DE	Kohlberg, Kravis, Roberts & Co.		03/27/2025			9,718,125		240,280,942	4.000
000000-00-0	Crosslink Endeavor Fund II, L.P	Wilmington	DE	Endeavour Holdings II, L.L.C.		10/09/2024	1		100,000		700,000	1.400
000000-00-0	Curewell Capital I, LP	Wilmington	DE	Curewell Capital GP I, LP		11/14/2025	3		143,710		26,193,563	5.607
000000-00-0	DC Capital Partners Fund III, L.P	Santa Clara	VA	DC Capital Partners		06/23/2022	3		1,351,351		5,454,354	3.530
000000-00-0	DC Front Range Holdings I, LP	Wilmington	DE	Digital Bridge		08/05/2019			181,961			2.289
000000-00-0	Decarbonization Partners Fund I	WILMINGTON	DE	BlackRock/Tamesek		09/25/2023	1		3,429,619		16,687,964	4.200
000000-00-0	Demeter Holdco, LLC	Wilmington	DE	Mr Greens		05/01/2023	3		7,712			20.600
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	DIF Management B.V.		06/10/2021			2,524,199		8,832,387	4.941
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	DIF Management B.V.		03/31/2020			2,948,074		10,410,225	1.650

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	DigitalBridge Partners III, LP	Wilmington	DE	Digital Bridge		08/28/2025			1,165,530		14,709,373	0.346
000000-00-0	Direct Lending Fund IV (USD-L) SLP	Luxembourg	LUX	Churchill Asset Management		01/31/2024			2,736,744		10,525,438	9.630
000000-00-0	Domain Entertainment Fund II, LP	Wilmington	DE	Domain Entertainment Fund GP		09/05/2024			897,857		25,820,783	3.500
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Domain Entertainment Fund GP		10/29/2020			4,269,931		57,433,459	13.333
000000-00-0	Dragoneer Opportunities Fund VII, L.P.	Grand Cayman	CYM	Dragoneer Investment Group		01/02/2026	1		2,415,380		4,454,698	0.188
000000-00-0	EagleTree Capital Partners VI, LP	Dover	DE	EagleTree Partners VI Ultimate GP, LLC		11/22/2023	3		5,142,304		26,289,648	2.500
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Wasserstein & Co.		06/01/2016	3		1,060,921		852,076	9.697
000000-00-0	EagleTree Partners V, LP	Ugland House	CYM	EagleTree Partners V (GP), LP		12/18/2020	3		827,406		6,003,995	9.990
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Ecosystem Investment Partners		07/16/2020			54,384		462,682	2.200
000000-00-0	ECP V, LP	WILMINGTON	DE	Energy Capital Partners		12/27/2023			578,495		10,387,127	7.000
000000-00-0	EIF V, L.P.	DOVER	DE	Ecosystem Integrity Fund		11/08/2024	1		600,000		10,250,000	9.690
000000-00-0	Elevar India V, L.P.	George Town	CYM	Elevar Equity		01/11/2022			820,000		4,880,000	7.960
000000-00-0	Emerald Lake Capital Partners, L.P.	Wilmington	DE	Emerald Lake Capital Management, L.P.		06/18/2025	3		544,018		28,541,700	25.000
000000-00-0	Endeavour Project Mars Opportunity, L.P.	Wilmington	DE	M&M Thrift		11/18/2021	3		6,868			6.870
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	EMG Investments, LLC		06/29/2011			111,293		42,590	1.510
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Energy & Minerals Group		01/16/2014			160,852		9,897	1.400
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group		10/29/2015			382,538			2.290
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	EnerVest Management Partners		07/06/2020	1		28,003		1,344,611	3.610
000000-00-0	Eniac Ventures VI LP	WILMINGTON	DE	Eniac Ventures		05/29/2024	1		990,000		3,341,250	6.000
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	EQT Partners AB		08/13/2021			1,525,575		11,957,570	0.400
000000-00-0	EQT Infrastructure VI (No. 2) EUR SCSp	Luxembourg	LUX	EQT Partners AB		04/10/2024			852,892		14,987,187	0.125
000000-00-0	EVE Partners Fund I, LP	Wilmington	DE	EVE Partners LLC		03/30/2026	3		198,258		16,547,319	5.818
000000-00-0	Exceptional Fund I, LP	DOVER	DE	Excetpion Fund		05/24/2024	3		250,000		1,240,967	5.000
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Falcon Investment Advisors, LLC		05/06/2019	2		563,236		2,782,394	10.900
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Falfurrias Equity Partners IV, LLC		07/23/2019	3		160,000		1,954,179	8.000
000000-00-0	Falfurrias Capital Partners V, LP	Wilmington	DE	Falfurrias Management Partners, LP		09/20/2021	3		47,500		2,316,254	4.118
000000-00-0	Falfurrias Capital Partners VI, LP	Wilmington	DE	Falfurrias Management Partners, LP		06/10/2025	3		3,900,000		40,100,000	4.600
000000-00-0	Falfurrias Growth Partners I, LP	Wilmington	DE	Falfurrias Management Partners, LP		10/24/2023	3		37,500		3,585,954	4.300
000000-00-0	FineLine CV LP	DOVER	DE	L Squared Capital Management LP		11/15/2024			26,549		2,206,584	12.500
000000-00-0	Frontenac XII Private Capital Limited Partnership	Wilmington	DE	Frontenac Company LLC		08/17/2022	3		1,426,490		709,873	8.370
000000-00-0	Further Global Capital Partners II, L.P.	Geogetown	CYM	Further Global Capital Management, L.P.		08/17/2022	3		709,657		11,862,975	2.500
000000-00-0	Fusion Capital Partners I, LP	Wilmington	DE	Fusion Capital Partners, LP		11/06/2025	3		14,595,592		9,585,231	6.364
000000-00-0	Fusion Co-Invest IV,LP-Limited Partner Interests	Wilmington	DE	Fusion Capital Partners		04/17/2026	3	3,000,000				2.500
000000-00-0	FVLCRUM FUND LP	Wilmington	DE	Fvlcrum		10/12/2023			604,145		1,956,723	3.900
000000-00-0	Gannett Fleming - Common Equity	Wilmington	DE	Gannett Fleming		06/30/2023	3		18,375			3.400
000000-00-0	GEM Independent Sponsor Fund I	WILMINGTON	DE	Global Endowment Management, LP		10/28/2024	3		794,808		11,347,650	6.600
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		05/12/2014	3		375,867			6.535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3		123,166		1,765,032	10.730
000000-00-0	GHK Fund I LP	Wilmington	DE	GHK Capital Partners LP		10/08/2020	3		23,347		2,280,608	4.880
000000-00-0	Goldner Hawn Fund VIII, LP	WILMINGTON	DE	Goldner Hawn LP		07/17/2023	3		3,963,364		14,896,112	8.600
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Graham Partners		04/21/2016	3		71,167		1,880,596	7.900
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Graham Partners		11/06/2019	3		529,007		1,013,358	7.325
000000-00-0	Graham Partners VI, L.P.	Wilmington	DE	Graham Partners		09/18/2023	3		4,655,904		12,480,277	5.600
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Greenbriar Equity Group		08/02/2021	3		312,781		3,364,423	1.850
000000-00-0	GreyLion Capital Fund III, LP	Wilmington	DE	GreyLion Capital LP		12/14/2021	3		517,441		1,509,025	2.150
000000-00-0	Gryphon Junior Capital Fund III, L.P.	WILMINGTON	DE	Gryphon Advisors, LLC		12/13/2023	2		1,259,731		26,987,310	10.000
000000-00-0	Halifax Capital Partners V, LP	WILMINGTON	DE	Halifax Genpar V, LP		12/02/2022	3		24,630		4,244,303	8.980
000000-00-0	Hamilton Lane Impact Feeder Fund II LP	Wilmington	DE	Corner Ventures DAG Fund I-A, L.P.		09/30/2025			59,076		2,502,382	50.000
000000-00-0	Harvest Ascend I	WILMINGTON	DE	Harvest Partners, Inc.		11/25/2024	3		109,627		2,139,796	8.000
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.		06/28/2018	2		421,982		6,761,836	7.370
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Associates VIII, L.P.		11/27/2019	3		21,990		1,391,402	0.732
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wilmington	DE	Harvest Partners, Inc.		12/18/2020	2		8,235,065		14,694,427	4.590
000000-00-0	HealthQuad Fund II	New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.		07/07/2020			87,200		959,155	20.492

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		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Hedosophia European Fintech Partners II, L.P.	St. Peter Port		Hedosophia		08/24/2022	1		349,583		1,515,194	2.110
000000-00-0	Hedosophia Partners V, L.P.	St. Peter Port		Hedosophia		08/16/2022	1		40,331		34,587	0.530
000000-00-0	HGGC Fund IV, LP	Wilmington	DE	HGGC Fund IV GP, LP		06/30/2022	3		262,922		2,715,595	3.520
000000-00-0	HGGC Fund V, L.P.	George Town	CYM	HGGC, LLC		04/08/2026	3	4,410,706			27,589,294	1.185
000000-00-0	Hoxton Ventures III, L.P.	London	GBR	hoxton ventures LLP		09/30/2025			129,385		687,555	5.000
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	DE	HPS Core Senior Lending II		03/29/2023			1,456,204		4,999,649	2.900
000000-00-0	Human Ventures Fund II, L.P.	WILMINGTON	DE	Human Ventures		10/10/2023	1		375,000		1,500,000	12.500
000000-00-0	Hunter Point Capital Investors LP	Wilmington	DE	HPC Management Holdings LP		06/16/2023			15,971,211		39,325,310	9.670
000000-00-0	IASO Fund, L.P.	Wilmington	DE	Iaso Fund GP		12/12/2025			150,353		7,724,877	0.000
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3		205,128		762,282	5.128
000000-00-0	Industrial Growth Partners VI, LP	WILMINGTON	DE	IGP Capital Partners		05/20/2022	3		2,821,275		10,752,101	2.500
000000-00-0	Insignia Capital Partners II, LP	Wilmington	DE	Insignia Capital Group, LLC		01/03/2023	3		701,769		699,626	5.000
000000-00-0	Insignia Capital Partners III, LP	Wilmington	DE	Insignia Capital Group, LLC		11/20/2025	3		3,536,296		23,616,855	5.988
000000-00-0	INSZ Holdings, LLC	Wilmington	DE	INSZONE		11/29/2023	3				211,201	1.250
000000-00-0	Investcorp North American Private Equity Fund II, LP	Wilmington	DE	Investcorp Investment Advisers LLC		12/31/2025	3		3,494,408		28,416,773	6.700
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama	BHR	Investcorp Investment Advisers LLC		02/01/2022	3		3,849,345		4,796,214	24.840
000000-00-0	Kainos GF Holdings LP	Wilmington	DE	GF Holdings SPV		06/25/2024	3		17,153			0.000
000000-00-0	Kainos GF Holdings LP-Class A Units	Wilmington	DE	DUMMY		06/26/2026		10,017,153				0.000
000000-00-0	Kainos GF Holdings LP-Class E Units	Wilmington	DE	DUMMY		06/26/2026		22,282,609				0.000
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company		12/13/2018	3		82,111		4,658,807	1.890
000000-00-0	Kelso Investment Associates XI, L.P.	WILMINGTON	DE	Kelso & Company		06/27/2022	3		1,735,306		8,407,284	2.220
000000-00-0	Khosla Ventures IX, L.P.	WILMINGTON	DE	Kholsa Ventures		09/19/2025	1		2,058,000		5,488,000	0.500
000000-00-0	Khosla Ventures Opportunity III, L.P.	Wilmington	DE	Kholsa Ventures		09/24/2025	1		1,216,000		3,264,000	0.500
000000-00-0	Khosla Ventures Seed F, L.P.	DOVER	DE	Khosla Ventures		07/06/2023	1		120,000		630,000	0.750
000000-00-0	Khosla Ventures Seed G, L.P.	Wilmington	DE	Kholsa Ventures		09/22/2025	1		684,000		2,337,000	0.500
000000-00-0	Khosla Ventures VIII, L.P.	DOVER	DE	Khosla Ventures		10/23/2023	1		825,000		3,300,000	1.500
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.	Grand Cayman	CYM	Kinterra Capital Corp.		07/15/2022	1		1,303,310		19,199,575	1.900
000000-00-0	KKR Next Generation Technology Growth Fund III SCSp	Wilmington	DE	KKR & Co. Inc.		09/30/2025			35,676		1,756,228	5.000
000000-00-0	KKR Opportunities Fund II	Wilmington	DE	KKR Credit Advisors LLC		09/19/2023			6,921,961		12,305,398	1.670
000000-00-0	L Squared Capital Partners V-A LP	Dover	DE	L Squared Capital Management LP		05/05/2026	3	140,000			27,860,000	1.436
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013			29,615			5.263
000000-00-0	LeapFrog IV Emerging Consumer GP, LP	Ebene	MUS	LeapFrog Investments Ltd		05/25/2023	1		2,706,023		7,502,435	2.000
000000-00-0	Lee Equity Partners Fund IV, L.P.	WILMINGTON	DE	Lee Equity Partners IV GP, LLC		04/25/2024	3		2,084,232		8,013,843	1.818
000000-00-0	Leeds Equity Partners VII, LP	Wilmington	DE	Leeds Equity Associates VII, LP		09/08/2021	3		815,514		970,217	2.830
000000-00-0	Leeds Illuminate I, LP	WILMINGTON	DE	Leeds Illuminate		12/30/2022			172,361		753,401	2.000
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Levine Leichtman		05/12/2021	3		3,712,541		5,308,219	2.180
000000-00-0	Lightyear AMP CV, L.P.	Wilmington	DE	Lightyear Capital IV, LLC		04/23/2024			702		1,194,334	7.367
000000-00-0	Lightyear Fund VI, L.P.	Wilmington	DE	Lightyear Fund VI GP, L.P.		05/27/2026	3	6,016,522			33,983,478	5.000
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Linden Manager LLC		07/08/2020	2				882,039	8.000
000000-00-0	LLCP LMM Acquisition Fund LP	WILMINGTON	DE	LLCP LMM Acquisition GP, L.P.		11/20/2024	3		257,850		5,467,096	5.650
000000-00-0	Lux Ventures IX	Wilmington	DE	Lux Venture Partners IX, LLC		02/03/2026	1		225,000		4,050,000	0.330
000000-00-0	Lux Ventures VIII, L.P.	DOVER	DE	Lux Capital Management, LLC,		07/24/2023	1		200,000		550,000	0.400
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Main Post Growth Management II, LLC		06/25/2019	3		279,792		2,324,484	5.356
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Main Post Growth		07/30/2015	3		50,638		4,492,753	7.317
000000-00-0	Mandala FF SPV	Port Louis	MUS	Mandala		12/17/2015			19,948		2,792,756	23.077
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala		12/17/2015			20,420		7,141,504	21.320
000000-00-0	MC Private Equity IV-A, LP	Grand Cayman	CYM	MC Private Equity IV GP, LLC		02/06/2024	3		842,363		6,465,833	1.700
000000-00-0	MDCP Insurance SPV L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		05/05/2023			14,424		1,444,444	0.900
000000-00-0	Meranti ASEAN Growth Fund II, L.P.	Grand Cayman	CYM	Gobi Ventures, Inc.		09/30/2025			29,870		1,522,794	5.000
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	MiddleGround Management, LP		03/22/2019	3		1,345,428		8,278,126	5.440
000000-00-0	MidOcean Partners V, LP (Secondary 1)	Wilmington	DE	MidOcean US Advisor, LP		10/04/2024	3		705		370,862	4.147
000000-00-0	MidOcean Partners V, LP¹	Wilmington	DE	MidOcean US Advisor, LP		04/26/2018	3		4,702		2,477,107	3.318
000000-00-0	Miller Holdings LP	Wilmington	DE	Dawson Partners		03/12/2025			5,666		2,094,334	1.429

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	MITRE PEAK CAPITAL FUND I LP	Wilmington	DE	Mitre Peak Capital		12/29/2025	3		9,275,316		3,883,580	5.000
000000-00-0	Mosaic Capital Investors II, LP	Wilmington	DE	Mosaic Capital Investors, LLC		01/20/2021	2		2,137,597		11,370,092	80.330
000000-00-0	Mountaingate Capital Fund III, L.P.	Chicago	DE	Mountaingate Capital Management, LP		09/17/2025	3		9,197,180		20,026,007	6.100
000000-00-0	Moxxie Ventures III, L.P.	Dover	DE	Moxxie Ventures GP III, LLC		10/15/2025	1		752,114		6,819,176	9.300
000000-00-0	MT Nutrition II, LP	Wilmington	DE	Manna Tree Partners		12/14/2022			54,745		449,111	2.920
000000-00-0	Nautic Partners X, L.P.	Wilmington	DE	Nautic Partners		01/28/2022	3		558,379		2,210,018	1.333
000000-00-0	Nautic Partners XI, L.P.	Wilmington	DE	Nautic Partners		07/14/2025	3		6,326,089		24,598,592	1.300
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	New Mountain Investments VI, L.L.C.		03/10/2021			30,340		1,312,097	0.167
000000-00-0	New Mountain Partners VII, LP	WILMINGTON	DE	New Mountain Investments VII, LLC		09/13/2024	3		112,518		6,347,172	0.170
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	New Mountain Strategic Investments GP I, L.L.C.		03/04/2021	3		2,072		2,029,523	2.837
000000-00-0	NewView Capital Fund III, L.P.	WILMINGTON	DE	NewView Capital		01/02/2024	1		648,000			6.500
000000-00-0	NexPhase Capital Fund V, L.P.	Wilmington	DE	NexPhase Capital		11/10/2023	3		1,146,131		13,195,095	6.670
000000-00-0	Next Generation Rail Fund SCSp	Wilmington	DE	Samson GP SARL		06/08/2026		216,132	106,353,242		75,496,114	9.170
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	MS Capital Partners Adviser Inc.		10/16/2015	3		1,092,062		2,183,194	3.540
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Northlane Capital Partners, LLC		09/28/2020	3		33,446		15,114,667	6.667
000000-00-0	Northlane Capital Partners III, LP	Wilmington	DE	Northlane Capital Partners, LLC		05/20/2026	3	3,306,323			21,693,677	8.330
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	OHCP GenPar V, L.P.		12/08/2020	3		419,090		893,445	1.650
000000-00-0	Oakley Touring Venture B1 SCSP	Luxembourg	LUX	Oakley Capital Manager S.a.r.l.		02/20/2025	1		650,000		2,000,000	4.000
000000-00-0	OceanSound Partners Fund II, LP	Wilmington	DE	OceanSound Partners II (GP), LP		05/26/2023	3		1,305,632		3,304,125	3.000
000000-00-0	One Equity Partners VIII, LP	WILMINGTON	DE	OEP Capital Advisors, L.P.		11/19/2021	3		396,038		2,699,692	3.260
000000-00-0	Overwater Ventures II, L.P.	Wilmington	DE	Overwater Ventures GP II, LLC		02/09/2026			400,000		4,000,000	15.200
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners		09/28/2018	3		183,225		2,518,911	2.570
000000-00-0	Pamlico Capital VI, LP	Wilminton	DE	Pamlico Capital Management, LP		05/01/2026	3	3,552,487			41,447,513	3.000
000000-00-0	Parade Ventures Elephant Fund, L.P.	Wilmington	DE	Parade Ventures Management, LLC		09/21/2023	1		358,500		788,700	14.000
000000-00-0	ParkerGale Capital LP	Dover	DE	ParkerGale Management, LP		05/27/2016	3		84,375			6.250
000000-00-0	Partech Africa Fund II L.P.	Paris	FRA	Partech Partners		08/07/2023	1		327,045		3,191,497	1.786
000000-00-0	Patamar Fund II Feeder LP	Grand Cayman	CYM	Patamar Capital LLC		12/08/2020			300,016		1,180,000	82.640
000000-00-0	Percheron II	Wilmington	DE	Percheron Investment Management LP		01/19/2024	3		1,324,415		15,588,255	2.333
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Prudential Capital Partners		09/22/2021	2		108,465		6,685,937	3.016
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners		11/01/2013			201,648		2,909,892	1.030
000000-00-0	Plexus Fund VII-L, L.P.	Wilmington	DE	Plexus Capital, LLC		05/20/2026	2	1,500,000			13,500,000	2.000
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners		04/26/2018	3		155,963		2,493,712	5.623
000000-00-0	PPC Fund III, LP	Wilmington	DE	PPC Partners		03/24/2021			211,474		4,452,950	4.550
000000-00-0	PPC IV LP	Wilmington	DE	PPC GP IV LP		05/28/2024	3		385,153		37,816,886	3.300
000000-00-0	Preferred Units (Mr Greens)	Wilmington	DE	Mr Greens		05/01/2023	3		763,453			20.600
000000-00-0	Project Black, LP	WILMINGTON	DE	Ariel Alternatives, LLC		01/18/2022	3		11,651,886		60,179,649	4.000
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners		05/09/2012	3		19,148		3,248,008	0.990
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2		63,365		932,482	2.192
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3		34,232		5,896,351	6.010
000000-00-0	QED Fund VIII, LP	WILMINGTON	DE	QED Partners Growth		02/14/2024			83,038		1,375,603	0.038
000000-00-0	QED Growth Fund II, LP	WILMINGTON	DE	QED Partners Growth II		02/28/2024	1		179,628		1,294,246	0.910
000000-00-0	Quad-C Partners X, L.P.	Wilmington	DE	Quad-C Management L.P.		12/27/2021	3		2,981,547		11,875,278	2.423
000000-00-0	Rackhouse Venture Capital II LP	WILMINGTON	DE	Rackhouse Venture Capital II GP LLC		12/29/2023	1		325,000		775,000	12.500
000000-00-0	Radial Equity I LP	Wilmington	DE	Radial Equity Partners		05/03/2021	3		103,578		12,594,882	8.000
000000-00-0	RedBird Capital Partners Fund IV, LP	WILMINGTON	DE	RedBird Capital Partners Management LLC		08/01/2022	3		4,123,652		3,760,090	4.470
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	RedBird Capital Partners Management LLC		09/17/2020	3		(3,840,338)		2,143,022	2.225
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management		07/23/2018	3		1,442,334		1,281,484	5.602
000000-00-0	Revelstoke III	Wilmington	DE	Revelstoke Capital Management		12/29/2021			1,854,303		8,789,407	2.670
000000-00-0	Riot Ventures Fund III, LP	Wilmington	DE	Riot Ventures Fund III GP, LLC		01/31/2025	1		1,500,000		5,500,000	10.000
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Riverside Co.		04/22/2019	3		1,282,121		2,997,974	16.130
000000-00-0	Sentinel Junior Capital II, L.P.	WILMINGTON	DE	Sentinel Capital Partners, LLC		08/09/2023	2		413,428		13,620,919	2.000
000000-00-0	Shoreline Equity Partners Fund II, LP	WILMINGTON	DE	Shoreline Equity Partners, LLC		11/30/2023	3		4,262,836		16,232,782	7.800
000000-00-0	Shoreline Equity Partners Fund, L.P.	Wilmington	DE	Shoreline Equity Partners, LLC		01/21/2020	3		71,200		1,472,755	7.692
000000-00-0	Sierra Ventures XIII, L.P.	Wilmington	DE	Sierra Ventures Associates XIII, LLC		09/25/2023	1		750,000		4,500,000	4.000
000000-00-0	SignalFire Early Fund IV, L.P.	Wilmington	DE	SignalFire Early IV GP, L.L.C.		05/08/2025	1		400,000		900,000	0.900

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		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	SignalFire Seed Fund V, L.P.	WILMINGTON	DE	SignalFire V GP, L.L.C		04/09/2025	1		75,000		1,587,500	0.900
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3		17,618		1,544,298	10.000
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Skynight Capital		04/29/2021	3		140,421		2,239,588	8.889
000000-00-0	SkyKnight Capital Fund IV, L.P.	Wilmington	DE	SkyKnight Capital IV GP, LLC		11/13/2023	3		114,208		9,352,377	5.000
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Snow Phipps Group, LLC		08/23/2016	3		104,491		3,627,427	4.380
000000-00-0	Snowhawk Crane Coinvest LP	Wilmington	DE	Snowhawk Partners		05/27/2026		38,594,128			7,163,493	48.040
000000-00-0	Social Leverage Capital Fund V, L.P	Wilmington	DE	SOCIAL LEVERAGE ASSET MANAGEMENT, LLC		03/04/2025	1		500,000		8,000,000	10.000
000000-00-0	SP Fund - 2019	Ebene	MUS	Sabre Partners Managers Limited		12/16/2019			320,010		869,900	26.042
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Star America Fund GP, II LLC		06/23/2020			2,615,757		31,227,796	29.720
000000-00-0	Sterling Group Partners V, L..P.	Wilmington	DE	Sterling Group Partners V GP, L.P.		08/19/2021	3		604,341		11,664,419	2.286
000000-00-0	Sterling Investment Partners IV, L.P.	WILMINGTON	DE	Sterling Partners		08/04/2022	3		63,570		3,686,118	3.330
000000-00-0	Sterling Investment Partners V, LP	WILMINGTON	DE	Sterling Investment Partners, LP		06/26/2026	3	5,488,325			39,511,675	5.700
000000-00-0	Stone Point Fund VII, LP	Grand Cayman	CYM	Stone Point Capital LLC		12/18/2017	3		112,304		1,090,327	0.695
000000-00-0	Stone Point Fund X, L.P.	Wilmington	DE	Stone Point Capital LLC		06/22/2026	3	1,666,408			28,333,592	0.400
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)	Grand Cayman	CYM	Stonepeak Infrastructure Partners		12/30/2021	1		3,707,243		42,075,319	3.333
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Stonepeak Infrastructure Partners		05/19/2020			1,161,727		11,577,840	1.820
000000-00-0	Strategic Partners Infrastructure IV L.P	Wilmington	DE	Strategic Partners Fund Solutions Associates Infrastructure IV L.P		09/24/2025			258,380		23,012,914	0.063
000000-00-0	Summit Park III, L.P.	Dover	DE	Summit Park, LLC		01/23/2019	3		246,259		2,086,540	6.120
000000-00-0	Summit Park IV, L.P.	Dover	DE	Summit Park, LLC		01/05/2023	3		68,767		6,317,463	12.800
000000-00-0	SV Angel Growth II, L.P	Wilmington	DE	SV Angel Growth GP II, LLC		03/14/2025	1		1,000,000		1,000,000	2.860
000000-00-0	SV III, L.P.	Wilmington	DE	SV GP III, LLC		08/01/2025	1		500,000		3,050,000	15.200
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3		211,079		3,280,037	7.036
000000-00-0	Swift Ventures Fund II, L.P.	WILMINGTON	DE	Swift Ventures		03/28/2024	1		250,000		2,750,000	14.300
000000-00-0	Synthesis Capital Fund I, LP	Senningerberg	GBR	Synthesis Capital Management Ltd		05/02/2022	1		165,280		2,776,101	3.330
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners		09/27/2018	3		89,429		4,521,889	2.834
000000-00-0	Tenex Capital Partners III, L.P.	WILMINGTON	DE	Tenex Capital Management, L.P.		10/01/2021	3		239,002		1,770,475	4.000
000000-00-0	The Equity Alliance Fund II, LP	WILMINGTON	DE	Equity Alliance Fund		11/20/2024	3		125,000		1,625,000	0.000
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	The Jordan Company		09/07/2021	3		173,737		884,175	0.810
000000-00-0	Trident IX, L.P.	George Town	CYM	Stone Point Capital LLC		06/24/2022	3		2,062,542		1,154,675	0.690
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP		01/17/2018	3		294,646		3,039,331	8.571
000000-00-0	Trinity Hunt Partners VI, LP	Worthington	DE	Trinity Hunt Partners		02/15/2022	3		921,122		2,344,272	7.500
000000-00-0	Trinity Hunt Partners VII, L.P.	Wilmington	DE	Trinity Hunt Partners		10/18/2024	3		2,225,359		6,324,486	5.000
000000-00-0	Tritium I, L.P.	Dover	DE	Tritium I Partners, L.P.		12/19/2014	3		174,838		3,320,118	9.251
000000-00-0	Tritium II, L.P.	Dover	DE	Tritium II Partners, L.P.		11/13/2019	3		230,611		4,132,856	8.200
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	TruArc Fund IV GP, LLC		05/20/2021	3		61,450		5,613,753	7.937
000000-00-0	TruArc Fund V, LP	Wilmington	DE	TruArc Partners LP		03/17/2026	3		1,421,172		36,269,349	3.900
000000-00-0	True Ventures VIII, L.P.	DOVER	DE	True Ventures		10/18/2022	1		500,000		5,500,000	2.000
000000-00-0	True Wind Capital II, L.P.	Wilmington	DE	True Wind Capital GP II, LLC		06/17/2021	3		476,009		6,756,754	6.250
000000-00-0	True Wind Capital II-A, L.P. (Secondary 1)	Wilmington	DE	True Wind Capital GP II, LLC		03/31/2025			23,235		345,849	1.250
000000-00-0	Truelink Capital I, L.P.	WILMINGTON	DE	Truelink Capital GP I, L.P.		07/31/2024	3		745,208		79,443	2.000
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3		13,016			5.710
000000-00-0	Upfront Early Growth IV, L.P.	NEWARK	DE	Upfront Ventures		11/25/2024	1		237,923		1,490,116	5.000
000000-00-0	Upfront Secondary IV, LP	Wilmington	DE	Upfront Ventures		12/30/2024	1		6,004		2	100.000
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	GRP Partners		03/18/2008	1		26,746		17,000,315	14.012
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures		07/08/2020	1		72,370		373,021	0.638
000000-00-0	Upfront VIII, L.P.	Wilmington	DE	Upfront Ventures		07/17/2025	1		554,176		7,809,468	5.000
000000-00-0	USG Parent LP-Class A Units	Wilmington	DE	DUMMY		06/26/2026	3	1,156,871				0.000
000000-00-0	Vance Street Capital IV	DOVER	DE	VS Capital Partners IV GP, L.P.		10/10/2024	3		148,337		2,398,485	1.300
000000-00-0	VCP Tech24 Co-Invest Aggregator LP	Wilmington	DE	Tech24		10/05/2023	3		391,830			5.300
000000-00-0	Warren Equity Partners Fund IV, LP	WILMINGTON	DE	Warren Equity Partners GP IV, LP		01/24/2023	3		147,007		3,976,131	20.800
000000-00-0	Waud Capital Partners QP IV, L.P.	Dover	DE	Waud Capital Partners GP		09/30/2025			1,613,750		63,986	33.333
000000-00-0	Waud Capital Partners QP V, L.P.	Dover	DE	Waud Capital Partners GP		09/17/2025			2,624,576		45,824	33.333
000000-00-0	Waud Capital Partners QP VI, L.P.	Wilmington	DE	Waud Capital Partners GP		09/25/2025	3		692,499		521,857	0.540
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	WCAS XIII ASSOCIATES LLC		03/14/2019	3		399,755		2,762,658	0.720

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		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	WCAS XIV, L.P.	Wilmington	DE	WCAS XIV Associates LLC		12/27/2022	3		1,015,258		3,350,441	0.400
000000-00-0	WCAS XIV, L.P. (Secondary)	Wilmington	DE	WCAS XIV Associates LLC		10/07/2025			1,649,796		4,760,154	0.000
000000-00-0	Webster Equity Partners V, L.P.	WILMINGTON	DE	Webster Equity Partners V GP, LLC		11/26/2021	3		1,417,155		4,368,561	1.760
000000-00-0	Webster Equity Partners V, L.P. Secondary	WILMINGTON	DE	Webster Equity Partners GP, LLC		09/29/2025	3		616,155		1,899,375	0.586
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Wellspring Capital Management		04/27/2018	3		1,159,125		2,289,895	2.827
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3		145,119		2,228,925	3.400
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners		01/03/2017	3		578,144		4,724,176	4.186
000000-00-0	Wind Point Partners X, L.P.	WILMINGTON	DE	Wind Point Partners		11/16/2022	3		2,947,180		3,046,729	5.400
000000-00-0	Windjammer VI	Wilmington	DE	Windjammer Capital		01/02/2024	3		2,990,298		31,263,934	7.000
000000-00-0	XPV Water Fund III, LP	Toronto	CAN	XPV Water		12/21/2023			2,531,054		10,158,208	10.430
000000-00-0	Zephyr IA Partners LP	WILMINGTON	FL	ZEPHYR IA PARTNERS		11/17/2023			68,329		8,234,168	27.000
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3		108,527		988,325	3.870
000000-00-0	ZMC IV, L.P.	WILMINGTON	DE	ZM Capital Advisors, LLC		09/07/2023	3		172,782		27,683,621	4.500
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								144,024,051	432,256,457		2,767,936,958	XXX
												0.000
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010			434			100.000
000000-00-0	Nuveen Arcmont European Private Credit Fund	Luxembourg	LUX	Churchill Asset Management		07/09/2025						5.000
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			21,966		35,730,808	100.000
000000-00-0	Nuveen Churchill Private Equity Solutions, LP	Wilmington	DE	Churchill Asset Management		12/31/2025						5.000
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			69,309			100.000
000000-00-0	Nuveen Global Impact Fund LP	Wilmington	DE	Nuveen Alternatives Advisors LLC		09/25/2020			1,996,650		24,964,466	97.960
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011			324,975			100.000
000000-00-0	TIAA Shared Services, LLC	Wilmington	DE	TIAA		04/28/2021			182,100,000		424,900,000	100.000
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011			476,359			100.000
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Teachers Advisors, Inc.		06/30/2016			20,153,269			100.000
000000-00-0	TEIC Holdings LLC	Wilmington	DE	TIAA		02/23/2023						100.000
000000-00-0	TIAA Wealth Investment Management LLC	Wilmington	DE	TIAA		06/16/2026			10,000,000			100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			868			100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA		12/27/2012			110,000,000		255,000,001	100.000
000000-00-0	Renewable Power Fund Plus, LP	Wilmington	DE	TIAA		11/18/2020			755,715		8,087,812	99.000
000000-00-0	TIAA-Cref Insurance Agency, LLC	Wilmington	DE	TIAA		09/29/2020			260,000		3,950,000	100.000
000000-00-0	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA		09/02/2021			434			100.000
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA		07/27/2020			868			100.000
000000-00-0	Wigg Investments Limited	London	GBR	TIAA		09/26/2016			67,423			100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			619,513			100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			22,312			100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			2,456		165,161	100.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC		08/02/2013						100.000
000000-00-0	TIAA Wind Investments LLC	Wilmington	DE	Capistrano Wind Partners, LLC		01/23/2012						100.000
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Glennmont Clean Energy Fund		09/23/2021			27,296		945,572	100.000
000000-00-0	730 Fiber LLC	Wilmington	DE	Arcadian Infracom, LLC		09/22/2021			1,776			100.000
000000-00-0	730 Lighting LLC	Wilmington	DE	Freeway Lighting Partners LLC		03/30/2022			15,205			100.000
000000-00-0	730 Rail LLC	Columbus	OH	Cathcart Rail Holdco, LLC		07/08/2022			868			100.000
000000-00-0	AU NBS Holdco LLC	Wilmington	DE	TIAA		11/22/2023						100.000
000000-00-0	730 Digital Infra LLC	Wilmington	DE	TIAA		09/26/2023			4,345,745		61,946,358	100.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Glennmont Clean Energy Fund IV	Wilmington	DE	TIAA		09/26/2023			9,214		123,196,344	61.100
000000-00-0	730 Crane DC LLC	Wilmington	DE	Snowhawk Partners		10/12/2024			434		12,355,305	16.400
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								10,000,000	321,273,089		951,241,827	XXX
												0.000
000000-00-0	Preston Hollow Capital LLC	Dallas	TX	TIAA		04/05/2023						8.000
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Activum SG		07/23/2020			49,664		2,437,622	1.740
000000-00-0	TGA APAC Debt Holdings LLC	Wilmington	DE	Australia Real Estate credit GP Pte. Ltd.		06/01/2025						100.000
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management		04/17/2017			148,485		305,975	15.724
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management		12/03/2019			147,646		501,758	27.966
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Bain Capital Partners, LLC		08/26/2020			93,000		1,640,359	0.980
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC		07/31/2020			151,092		1,862,548	1.130
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC		08/26/2020			10,301		2,036,150	0.610
000000-00-0	NRFC Inception, LP	Wilmington	DE	Northstar		07/31/2016			195		21,420,449	49.000
000000-00-0	SOUTH ASIA GROWTH FUND III, LP	CAMDEN	CAN	GEF SAGF Management, LLC		02/29/2024			1,355,002		10,123,697	6.700
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	DE	Peaceable Street Capital		08/01/2022			65		12,929,265	86.000
000000-00-0	TGA Peaceable Investor Member 2023 LLC	Wilmington	DE	Peaceable Street Capital		03/17/2023			434			20.000
000000-00-0	TGA Peaceable Investor Member 2024 LLC	WILMINGTON	DE	Peaceable Street Capital		04/09/2024			434		2,220,534	100.000
000000-00-0	TGA Peaceable Investor Member 2025 LLC	Wilmington	DE	Peaceable Street Capital		08/26/2025			32,316,157		12,758,573	100.000
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Peaceable Street Capital		02/05/2021	3		130		6,498,773	84.230
000000-00-0	TGA PEACEABLE INVESTOR MEMBER VI LLC	Wilmington	DE	Peaceable Street Capital		05/12/2026		18,546,750	4,102,247			100.000
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								18,546,750	38,374,851		74,735,702	XXX
												0.000
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA		10/27/2005						100.000
000000-00-0	TGA UMH Properties Investor Member LLC	N/A	DE	TIAA		12/21/2021			74,330			100.000
000000-00-0	Landa Fund	Madrid	ESP	Nuveen Natural Capital		07/08/2024			581,125		2,370,895	100.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			640			100.000
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA		01/21/2022			227,361			100.000
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Northstar		07/31/2016			130			49.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			6,357,423			100.000
000000-00-0	TGA Sparrow II Investor LLC	N/A	DE	TIAA		03/31/2022			128,648			100.000
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011			2,039			100.000
000000-00-0	T-C SV Member LLC	N/A	DE	TIAA		04/19/2022					34,969,633	100.000
000000-00-0	NGFF Holdco LLC	Wilmington	DE	TIAA		07/01/2019			(27,700,266)			100.000
000000-00-0	TGA MOB Prescott Member LLC	N/A	DE	TIAA		06/03/2022			16,872			100.000
000000-00-0	Demeter Agricultural Properties, LLC	Sao Paulo	BRA	TIAA		09/03/2008			434			100.000
000000-00-0	TGA Verve Orlando Investor Member LLC	N/A	DE	TIAA		08/22/2024			71,152			100.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			767,845			100.000
000000-00-0	ND Properties LLC	N/A	DE	TIAA		08/28/1990			10,074			100.000
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.		06/03/2011			3,044,078		47,909,962	100.000
000000-00-0	New York City Property Fund II LP	N/A	DE	New York City Property Fund LP		10/24/2019			578,726		12,872,796	88.893
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016			434		15,076,088	100.000
000000-00-0	NRE US Strategic Alternative Fund	N/A	DE	TIAA		03/23/2022					2,279,412	23.408
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			434		61,095,000	100.000
000000-00-0	NRE US Affordable Housing Fund LP	N/A	DE	TIAA		10/14/2022					33,288,780	91.469
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA		11/19/1998			65			100.000
000000-00-0	NRE US Strategic Lab Vehicle LP	N/A	DE	TIAA		06/30/2023					2,406,250	62.500
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA		11/15/1999			369			100.000
000000-00-0	NRE US Strategic Healthcare Fund	N/A	DE	TIAA		01/20/2026			488		32,500,000	7.500

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NGTF Holdco LLC	Wilmington	DE	TIAA		08/29/2022			434			100.000
000000-00-0	NRE US Strategic Industrial Fund III	N/A	DE	TIAA		10/10/2025			10,131,760		45,347,360	25.250
000000-00-0	TIAA NBS LLC	Wilmington	DE	TIAA		12/09/2022			60,031			100.000
000000-00-0	NRE US Affordable Housing Institutional Partners	N/A	DE	TIAA		09/06/2024			1,728,746		1,206,806	1.000
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	TIAA		09/27/2011						100.000
000000-00-0	NRE NJCal Self Storage	N/A	DE	TIAA		12/20/2024			3,110,324		47,901	10.000
000000-00-0	Renewable Timber Resources LLC	Wilmington	DE	TIAA		05/26/2011						100.000
000000-00-0	TGA Strategic Retail SMA LLC	N/A	DE	TIAA		07/14/2025					64,067,648	100.000
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	TIAA		07/01/2015			31,839,864			57.430
000000-00-0	TGA European RE Holdings IV LLC	N/A	DE	TIAA		10/06/2025		11,373,122	4,644,187		71,898,950	100.000
000000-00-0	TIAA LatAm Timberlands LLC	Portalnd	OR	TIAA		07/31/2024			803			100.000
000000-00-0	RAHF IV Shore Hill Member, LLC	N/A	DE	TIAA		07/01/2021			59,963			100.000
000000-00-0	TIAA Global Timberlands, LLC	Wilmington	DE	TIAA		10/21/2020						100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA		11/18/2014					500,000	100.000
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA		03/19/2015			8,767,445		839,167	100.000
000000-00-0	TC UK RE Holdings III LLC	N/A	DE	TIAA		06/17/2016			10,396,964			100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			139,353			100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			4,220,304		53,036,368	100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			34,841			100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA		10/12/2016			392,681			100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA		07/20/2017			17,111,537		13,620,288	100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA		09/26/2018			4			100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA		09/14/2018			88,653			100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA		12/11/2018			5,143,315		183,259,593	100.000
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA		11/30/2020			423,879			100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA		02/03/2021			583,055			100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		07/27/2011			2,512,955			100.000
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA		03/01/2022			157,008			100.000
000000-00-0	TCGA Realty LLC	N/A	DE	TIAA		09/15/2025		10,497,910	23,013,413		63,987	100.000
000000-00-0	TGA European RE Holdings III LLC	N/A	DE	TIAA		11/01/2024					13,549,108	75.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA		04/28/2021			36,697			100.000
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA		04/29/2021			107,828			100.000
000000-00-0	TGA JL II Investor Member LLC	N/A	DE	TIAA		07/01/2021			124,049			100.000
000000-00-0	TGA JL Investor Member LLC	N/A	DE	TIAA		07/01/2021			337,804			100.000
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA		07/01/2021			488,537			100.000
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA		07/01/2021			229,274			100.000
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A	DE	TIAA		07/01/2021			78,177			100.000
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DE	TIAA		07/01/2021			91,999			100.000
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA		07/01/2021			175,932			100.000
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA		07/01/2021			873,181			100.000
000000-00-0	TGA Lakes at Indian Creek Investor Member LLC	N/A	DE	TIAA		07/01/2021			1,033,005			100.000
000000-00-0	TGA JL III CT Investor Member LLC	N/A	DE	TIAA		07/01/2021			20,927			100.000
000000-00-0	TGA PC Charleston Club Investor Member LLC	N/A	DE	TIAA		10/14/2021			254,314			100.000
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE	TIAA		10/26/2021			17,176			100.000
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA		10/27/2021			374,735			100.000
000000-00-0	TGA Los Tres Investor Member LLC	N/A	DE	TIAA		11/12/2021			76,598			100.000
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA		12/08/2021			33,409			100.000
000000-00-0	TGA JL MCF II Investor Member LLC	N/A	DE	TIAA		01/18/2022			831,788			100.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TGA TMO IN Portfolio Investor Member LLC	N/A	DE	TIAA		02/28/2022			286,073			100.000
000000-00-0	TGA ASI Mission Trails Investor Member LLC	N/A	DE	TIAA		03/10/2022			35,372			100.000
000000-00-0	TGA ASI Sierra Vista Investor Member LLC	N/A	DE	TIAA		03/10/2022			32,377			100.000
000000-00-0	TGA TMO GP Portfolio JV Investor Member LLC	N/A	DE	TIAA		07/29/2022			105,616			100.000
000000-00-0	TGA GP HoldCo Parent II LLC	N/A	DE	TIAA		04/04/2023			498,895			100.000
000000-00-0	TGA GP Holdco Parent LLC	N/A	DE	TIAA		05/05/2023			3,188,060			100.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								21,871,032	118,055,743		692,205,992	XXX
												0.000
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital		07/31/2016			9,912		666,316	18.220
000000-00-0	Nuveen European Real Estate Debt Fund IV	Bishopsgate	GBR	Nuveen Real Estate		03/03/2023			10,483,182		34,302,765	66.667
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	TCI Fund Management Limited		07/28/2020			25,920		1,036,467	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	TCI Fund Management Limited		07/28/2020			83,060		2,362,533	0.560
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									10,602,073		38,368,081	XXX
												0.000
000000-00-0	NRE US Strategic Debt Fund LP	Various	DE	CRED GP LLC		06/01/2018					76,421,654	22.800
000000-00-0	Global Real Estate Debt Partners - Fund III (UK)	Senningerberg	LUX	Nuveen Real Estate		05/02/2022	2		4,337,812		16,854,269	100.000
000000-00-0	TGA APAC Debt Holdings LLC	N/A	DE	TIAA		09/20/2024			12,287,758			100.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									16,625,570		93,275,923	XXX
												0.000
000000-00-0	Nuveen Churchill Private Capital Income Fund	WILMINGTON	DE	Churchill Asset Management		11/27/2024			37,250,958		4,812,573	100.000
000000-00-0	Precursor Ventures V, L.P.	WILMINGTON	DE	Precursor Ventures V GP, LLC		08/04/2023	1		275,000		375,000	3.000
000000-00-0	Prismic Life Holding Company	Delaware	DE	Prismic Life Holdings GP, LLC		05/21/2026		1,000	5,292,041		94,706,959	3.000
000000-00-0	PW F4 Equity Tranche	Wilmington	DE	PW F4 A FEEDER LP		04/24/2026		3,029,654			13,970,346	40.000
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								3,030,654	42,817,999		113,864,877	XXX
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC		01/28/2009			434		7,662,474	50.000
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001						100.000
000000-00-0	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)	Wilmington	DE	TIAA		12/22/2009						100.000
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016					12,223,073	97.415
000000-00-0	AGR Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC		03/28/2019					16,247,519	100.000
000000-00-0	AGR Ag Infrastructure Fund LP	Wilmington	DE	Nuveen Ag Infrastructure Fund LP		05/28/2021					13,562,325	78.686
000000-00-0	TIAA Ventures LLC	New York	NY	TIAA Ventures LLC		08/10/2022			15,125,905		60,324,441	100.000
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated									15,126,339		110,019,832	XXX
000000-00-0	TC ST REIT Line of Credit	Wilmington	DE			03/29/2022			118,500,000			100.000
3499999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - affiliated									118,500,000			XXX
Z00053-62-1	Nuveen CPACE Lending RN Feeder SUBORDINATED NOTES 0.000% 07/31/35		NJ	DIRECT WITH COUNTERPARTY FIXED	6.	07/31/2025			1,200,000			0.000
000000-00-0	Octane ABS 15.340% 04/20/46			GUGGENHEIM SECURITIES	6.	04/17/2026		2,735,478	20,151,890			0.000
000000-00-0	Upgrade Inc. 17.890% 04/25/48			CITIGROUP GLOBAL MARKETS INC.	4.B	05/12/2026		7,662,778				0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								10,398,256	21,351,890			XXX
7899999. Total - unaffiliated								185,177,494	545,403,271		2,994,905,618	XXX
7999999. Total - affiliated								31,871,032	591,037,129		2,096,743,574	XXX
8099999 - Totals								217,048,526	1,136,440,400		5,091,649,192	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
3133TC-JP-4	FHR 2026 S INV DLY SEQ 28.352% 01/15/28		US	Paydown	01/05/1998	04/01/2026													
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 6.738% 01/15/28		US	Paydown	12/30/1998	04/01/2026	1							1	1				
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 2.543% 09/15/38		US	Paydown	01/19/2018	06/15/2026	32,966		(421)			(421)		32,546			(32,546)	(32,546)	7,052
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 2.543% 03/15/37		US	Paydown	02/02/2018	06/15/2026	28,048		(473)			(473)		27,575			(27,575)	(27,575)	6,488
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 2.543% 10/15/34		US	Paydown	06/08/2018	06/15/2026	32,013		(686)			(686)		31,326			(31,326)	(31,326)	7,790
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 2.543% 05/15/35		US	Paydown	08/01/2018	06/15/2026	34,292		(645)			(645)		33,647			(33,647)	(33,647)	8,661
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 2.043% 07/15/37		US	Paydown	09/07/2018	06/15/2026	76,159		(1,702)			(1,702)		74,457			(74,457)	(74,457)	9,697
3137FJ-E5-4	FHR 4835 AS INV PT 3.908% 10/15/48		US	Paydown	09/18/2018	06/15/2026	353,984		(32,676)			(32,676)		396,730	396,730				6,225
3136B1-U9-3	FNR 2018-40 PS INV PAC 7.233% 06/25/48		US	Paydown	04/20/2018	06/25/2026	343,048		(15,279)			(15,279)		380,257	380,257				4,326
3137H4-U9-9	FREDDIE MAC SERIES 5181 CLASS SB 0.000% 01/15/52		US	Paydown	12/09/2021	06/15/2026	13,045							201,701			(201,701)	(201,701)	
3137H5-F6-9	FREDDIE MAC SERIES 5193 CLASS SA 0.000% 02/25/52		US	Paydown	01/04/2022	06/25/2026	8,425							110,213			(110,213)	(110,213)	
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 2.496% 03/20/41		US	Paydown	09/05/2018	06/20/2026	33,173		(33,173)			(33,173)							3,505
38383U-SX-9	GOVERNMENT NATIONAL MORTGAGE 9.659% 04/20/41		US	Paydown	07/29/2022	06/22/2026	138,007		(2,954)			(2,954)		135,052			(135,052)	(135,052)	13,736
38382E-T4-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-61 CLASS SA 5.550% 01/20/46		US	Paydown	04/21/2023	06/20/2026	75,407		(1,689)			(1,689)		73,718			(73,718)	(73,718)	9,225
38383Y-XT-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MS 2.441% 03/20/41		US	Paydown	09/06/2022	06/20/2026	110,919		(3,294)			(3,294)		107,624			(107,624)	(107,624)	13,876
38383Y-TT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS SA 2.449% 05/16/41		US	Paydown	09/07/2022	06/16/2026	131,283		(2,004)			(2,004)		129,279			(129,279)	(129,279)	18,212
054536-AC-1	AXA SA JR SUBORDINATED 6.379% Perpet.		FRA	Call 112.1149	12/31/2008	06/15/2026	8,051,580							8,051,580	20,180,691		9,948,420	9,948,420	2,754,801
0399999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - unaffiliated							9,462,350		(94,996)			(94,996)		9,785,706	20,957,679		8,991,282	8,991,282	2,863,594
05491L-AL-2	BBCMS 2016-ETC F SUB CSTR 3.729% 08/14/36		DE	Paydown	07/28/2016	05/05/2026	32,406,129	1,163,188	461,982			1,625,170		34,934,999	34,934,757		(241)	(241)	529,066
82510W-AN-0	SHOPS 2016-CSTL E SUB CSTR 3.731% 07/05/36		DE	Paydown	06/24/2016	05/01/2026	51,264,196	576,624	480,163			1,056,787		52,800,000	52,800,000				826,314
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							83,670,325	1,739,812	942,145			2,681,957		87,734,999	87,734,757		(241)	(241)	1,355,380
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	Fund Distribution	01/31/2009														
1499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation assigned by the SVO - bonds - affiliated																			
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	Fund Distribution	07/16/2015														
000000-00-0	Nuveen CLO Opportunities Fund LP	New York	NY	Fund Distribution	08/15/2022														
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	Fund Distribution	11/25/2020	06/23/2026	17,171,487							17,171,487	17,171,487				
1699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - affiliated							17,171,487							17,171,487	17,171,487				
000000-00-0	AA Equity Co-Investment	Wilmington	DE	OTTI	10/16/2020	06/30/2026		(5,926,594)		5,941,503		(11,868,097)							
000000-00-0	African Development Partners III, L.P.	London	GBR	Fund Distribution	09/10/2020	05/12/2026	122,292							122,292	122,292				
	Altas Partners Holdings, LP	Grand Cayman	CYM	Fund Distribution	12/01/2015	04/17/2026	23,063							23,063	23,063				
000000-00-0	Apis Global Growth Fund III	London	GBR	Fund Distribution	01/18/2024	06/17/2026	5,737,890							5,737,890	5,737,890				
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Fund Distribution	10/17/2018	05/26/2026	2,168,524							2,168,524	2,168,524				
000000-00-0	Ascend Capital Partners Fund II, LP	Wilmington	DE	Fund Distribution	02/28/2025	06/26/2026	724,326							724,326	724,326				
000000-00-0	AUA Private Equity Fund III, LP	Wilmington	DE	Fund Distribution	01/20/2026	06/03/2026	371,328							371,328	371,328				
000000-00-0	Avista Healthcare Partners VI, LP	WILMINGTON	DE	Fund Distribution	08/17/2023	05/21/2026	1,205,835							1,205,835	1,205,835				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AxInfra US LP	Wilmington	DE	Fund Distribution	12/19/2018	06/18/2026	319,600							319,600	319,600				
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.	George Town	CYM	Fund Distribution	11/16/2018	06/29/2026	134,244							134,244	134,244				
000000-00-0	BEECKEN PETTY O KEEFE FUND V, L.P.	Dover	DE	Fund Distribution	10/31/2018	04/02/2026	3,382,482							3,382,482	3,382,482				
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Fund Distribution	11/09/2020	06/15/2026	(10,095,240)							(10,095,240)	(10,095,240)				
000000-00-0	BharCap Partners II, LP	WILMINGTON	DE	Fund Distribution	07/29/2024	06/17/2026	71,020							71,020	71,020				
000000-00-0	BharCap Partners II, LP (LBO)	WILMINGTON	DE	Fund Distribution	02/07/2025	06/17/2026	119,846							119,846	119,846				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	05/26/2026	5,471,427							5,471,427	5,471,427				
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Fund Distribution	03/25/2022	05/15/2026	12,157,800							12,157,800	12,157,800				
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Fund Distribution	12/27/2017	06/26/2026	484,109							484,109	484,109				
000000-00-0	Bridge Growth Partners II, LP	Wilmington	DE	Fund Distribution	04/29/2021	06/15/2026	21,421,424							21,421,424	21,421,424				
000000-00-0	Calera XXVII, LLC-Capital Commitment	Wilmington	DE	Fund Distribution	03/06/2025	06/16/2026	116,438							116,438	116,438				
000000-00-0	Carousel Capital Partners VI, L.P	Wilmington	DE	Fund Distribution	04/21/2021	04/30/2026	64,394							64,394	64,394				
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Fund Distribution	07/16/2020	04/16/2026	13,628							13,628	13,628				
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	Fund Distribution	01/14/2021	05/08/2026	67,939							67,939	67,939				
000000-00-0	CEREBRO HOLDINGS, LLC	WILMINGTON	DE	Fund Distribution	05/01/2024	05/04/2026	133,826							133,826	133,826				
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Fund Distribution	05/14/2020	06/30/2026	(126,459)							(126,459)	(126,459)				
000000-00-0	Citation Fund I L.P.	Wilmington	DE	Fund Distribution	04/29/2026	04/29/2026	545,282							545,282	545,282				
000000-00-0	Coalesce Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	02/23/2024	06/23/2026	10,610							10,610	10,610				
000000-00-0	Common Equity (Monte Nido - Co-Invest Vehicle)	Wilmington	DE	OTTI	08/24/2022	06/30/2026		(349,301)		1,443,057		(1,792,359)							
000000-00-0	Common Equity (Monte Nido - Direct)	Wilmington	DE	OTTI	08/25/2022	06/30/2026		(2,636,557)		10,000,000		(12,636,557)							
000000-00-0	Connatix Equity	Wilmington	DE	OTTI	08/24/2021	06/30/2026	3,838,740	(3,854,324)				(7,708,648)							
000000-00-0	Covercraft Common Equity	Wilmington	DE	OTTI	08/20/2021	06/30/2026		(2,243,354)		2,363,200		(4,606,554)							
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	05/05/2026	948,156							948,156	948,156				
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/04/2019	04/24/2026	4,277,842							4,277,842	4,277,842				
000000-00-0	Court Square Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	12/17/2025	05/05/2026	1,578,693							1,578,693	1,578,693				
000000-00-0	Coyote 2021, L.P.	Wilmington	DE	Fund Distribution	04/01/2021	05/08/2026	8,989,092							8,989,092	8,989,092				
000000-00-0	Creation Investments Social Ventures Fund II	Wilmington	DE	Fund Distribution	12/14/2012	04/10/2026	266,033							266,033	266,033				
000000-00-0	DC Capital Partners Fund III, L.P	Santa Clara	VA	Fund Distribution	06/23/2022	04/10/2026	540,541							540,541	540,541				
000000-00-0	Deacon Holdings I LP	WILMINGTON	DE	Fund Distribution	12/22/2023	04/08/2026	109,144							109,144	109,144				
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	Fund Distribution	06/10/2021	04/02/2026	10,772						(10,772)		10,772	10,772		10,772	
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	Fund Distribution	03/31/2020	04/02/2026	12,722						(12,722)		12,722	12,722		12,722	
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Fund Distribution	10/29/2020	06/29/2026	(9,132,975)							(9,132,975)	(9,132,975)				
000000-00-0	Dragoneer Opportunities Fund VII, L.P.	Grand Cayman	CYM	Fund Distribution	01/02/2026	05/26/2026	325,717							325,717	325,717				
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Fund Distribution	08/21/2020	06/03/2026	102,853							102,853	102,853				
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Fund Distribution	07/16/2020	06/24/2026	170,388							170,388	170,388				
000000-00-0	ECP V, LP	WILMINGTON	DE	Fund Distribution	12/27/2023	06/24/2026	(345,215)							(345,215)	(345,215)				
000000-00-0	Emerald Lake Capital Partners, L.P.	Wilmington	DE	Fund Distribution	06/18/2025	04/28/2026	1,541,785							1,541,785	1,541,785				
000000-00-0	EMG Utica II Co-Investment, L.P.	Wilmington	DE	Fund Distribution	03/04/2013	04/01/2026	7,115,027							7,115,027	7,115,027				
000000-00-0	Endeavour Project Mars Opportunity, L.P.	Wilmington	DE	Fund Distribution	11/18/2021	06/05/2026	1,654,649							1,654,649	1,654,649				
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	Fund Distribution	06/29/2011	04/06/2026	1,276,316							1,276,316	1,276,316				
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Fund Distribution	01/16/2014	06/24/2026	2,001,223							2,001,223	2,001,223				
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	Fund Distribution	10/29/2015	06/12/2026	1,997,229							1,997,229	1,997,229				
000000-00-0	Eniac Ventures VI LP	WILMINGTON	DE	Fund Distribution	05/29/2024	04/06/2026	138,155							138,155	138,155				
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	Fund Distribution	08/13/2021	04/30/2026	4,012,988						(244,534)	3,768,454	4,012,988	244,534		244,534	
000000-00-0	EQT Infrastructure V Co-Investment (B) SCSP	DOVER	DE	Fund Distribution	11/16/2021	04/16/2026	17,195,361							17,195,361	17,195,361				
000000-00-0	EVE Partners Fund I, LP	Wilmington	DE	Fund Distribution	03/30/2026	06/26/2026	12,407,941							12,407,941	12,407,941				
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Fund Distribution	05/06/2019	05/29/2026	4,411,437							4,411,437	4,411,437				
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Fund Distribution	12/26/2012	04/27/2026	61,968							61,968	61,968				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	04/13/2026	473,926							473,926	473,926				
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Fund Distribution	03/21/2018	05/04/2026	222,361							222,361	222,361				
000000-00-0	FreshEdge- Class B Common Partnership Units	Wilmington	DE	OTTI	09/30/2022	06/30/2026		(1,209,291)		2,380,781		(3,590,071)							
000000-00-0	Frontier Opportunity Fund A LP	Wilmington	DE	Fund Distribution	09/22/2022	05/07/2026	313,510							313,510	313,510				
000000-00-0	Fusion Capital Partners I, LP	Wilmington	DE	Fund Distribution	11/06/2025	04/15/2026	2,904							2,904	2,904				
000000-00-0	GEM Independent Sponsor Fund I	WILMINGTON	DE	Fund Distribution	10/28/2024	06/05/2026	6,900							6,900	6,900				
000000-00-0	GenNx360 Aerospace Fund L.P. (rollover)	Wilmington	DE	Fund Distribution	12/01/2024	05/14/2026	3,471,376							3,471,376	3,471,376				
000000-00-0	GenNx360 Aerospace Fund, L.P.	Wilmington	DE	Fund Distribution	11/09/2023	05/14/2026	26,602,174							26,602,174	26,602,174				
000000-00-0	GenNx360 Capital Partners IV, LP	DOVER	DE	Fund Distribution	01/11/2024	06/01/2026	9,052,060							9,052,060	9,052,060				
000000-00-0	GHK Fund II LP	WILMINGTON	DE	Fund Distribution	02/09/2024	05/27/2026	(486,497)							(486,497)	(486,497)				
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Fund Distribution	04/29/2019	04/13/2026	475,811							475,811	475,811				
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/21/2016	05/20/2026	12,491							12,491	12,491				
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Fund Distribution	11/06/2019	06/01/2026	325,290							325,290	325,290				
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Fund Distribution	08/02/2021	04/15/2026	1,566,426							1,566,426	1,566,426				
000000-00-0	Gryphon Junior Capital Fund III, L.P.	WILMINGTON	DE	Fund Distribution	12/13/2023	05/22/2026	3,189,611							3,189,611	3,189,611				
000000-00-0	Gryphon Partners VI L.P. (Secondary 1)	Wilmington	DE	Fund Distribution	08/11/2023	05/22/2026	93,270							93,270	93,270				
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	05/22/2026	699,524							699,524	699,524				
000000-00-0	GTCR Evergreen Fund I/B LP	Wilmington	DE	Fund Distribution	09/15/2023	05/04/2026	133,758							133,758	133,758				
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	Fund Distribution	06/17/2008	06/10/2026	485,000							485,000	485,000				
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	OTTI	11/28/2011	06/30/2026	1,744,134	(2,546,852)		4,215,233		(6,762,085)							
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	06/28/2018	06/29/2026	382,144							382,144	382,144				
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Fund Distribution	11/27/2019	06/09/2026	431,355							431,355	431,355				
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	06/09/2026	2,830,913							2,830,913	2,830,913				
000000-00-0	Hedosophia Partners V, L.P.	St. Peter Port		Fund Distribution	08/16/2022	04/21/2026	57,606							57,606	57,606				
000000-00-0	HGGC Fund IV, LP	Wilmington	DE	Fund Distribution	06/30/2022	04/24/2026	1,218,500							1,218,500	1,218,500				
000000-00-0	Hoxton Ventures III, L.P.	London	GBR	Fund Distribution	09/30/2025	06/18/2026	16,385							16,385	16,385				
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	DE	Fund Distribution	03/29/2023	05/29/2026	380,497							380,497	380,497				
000000-00-0	ICV Partners IV, LP	Wilmington	DE	Fund Distribution	05/31/2018	04/24/2026	5,253,760							5,253,760	5,253,760				
000000-00-0	IKF Finance	Vijayawada	IND	Liquidation	08/18/2023	05/06/2026	21,260							21,260			(21,260)	(21,260)	
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama	BHR	Fund Distribution	02/01/2022	04/21/2026	62,185							62,185	62,185				
000000-00-0	Kainos GF Holdings LP	Wilmington	DE	Fund Distribution	06/25/2024	06/30/2026	10,017,153							10,017,153	10,017,153				
000000-00-0	Kainos GF Holdings LP	WILMINGTON	DE	Fund Distribution	08/01/2024	06/30/2026	22,282,609							22,282,609	22,282,609				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	06/23/2026	130,788							130,788	130,788				
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Fund Distribution	12/13/2018	06/30/2026	117,277							117,277	117,277				
000000-00-0	KKR Opportunities Fund II	Wilmington	DE	Fund Distribution	09/19/2023	06/22/2026	1,127,870							1,127,870	1,127,870				
000000-00-0	Kohlberg Investors IX, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	06/09/2026	109,089							109,089	109,089				
000000-00-0	Kohlberg Investors X, L.P.	WILMINGTON	DE	Fund Distribution	09/27/2024	05/08/2026	754,523							754,523	754,523				
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	Fund Distribution	11/19/2013	06/12/2026	1,150,415							1,150,415	1,150,415				
000000-00-0	Leeds Equity Partners VII, LP	Wilmington	DE	Fund Distribution	09/08/2021	05/28/2026	491,690							491,690	491,690				
000000-00-0	Levine Leichtman Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/03/2023	06/30/2026	1							1	1				
000000-00-0	Lexington Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	11/12/2002	05/06/2026	167,788							167,788	167,788				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	06/26/2026	129,248							129,248	129,248				
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Fund Distribution	06/28/2021	05/05/2026	1,032,400							1,032,400	1,032,400				
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Fund Distribution	07/08/2020	05/01/2026	122,935							122,935	122,935				
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Fund Distribution	06/25/2019	04/24/2026	2,930,563							2,930,563	2,930,563				
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Fund Distribution	07/30/2015	04/24/2026	4,720,585							4,720,585	4,720,585				
000000-00-0	MARS PREFER STOCK SERIES A	Wilmington	DE	Fund Distribution	09/27/2021	05/28/2021	3,234,448			7,000,000		(7,000,000)		3,234,448					
000000-00-0	Meranti ASEAN Growth Fund II, L.P.	Grand Cayman	CYM	Fund Distribution	09/30/2025	05/18/2026	89,468							89,468	89,468				
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	Fund Distribution	03/22/2019	06/12/2026	333,399							333,399	753,483				
000000-00-0	MidOcean Partners V, LP (Secondary 1)	Wilmington	DE	Fund Distribution	10/04/2024	05/08/2026	911,995							911,995	911,995				
000000-00-0	MidOcean Partners V, LP‘	Wilmington	DE	Fund Distribution	04/26/2018	05/08/2026	1,677,915							1,677,915	1,677,915				
000000-00-0	Miller Holdings LP	Wilmington	DE	Fund Distribution	03/12/2025	06/29/2026	155,909							155,909	155,909				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Minimizer Interco, LLC	WILMINGTON	DE	Fund Distribution	12/19/2023	06/15/2026	9,648							9,648	9,648				
000000-00-0	Mithril II LP	Wilmington	DE	Fund Distribution	07/09/2020	06/08/2026	1,286,090							1,286,090	1,286,090				
000000-00-0	MT Nutrition II, LP	Wilmington	DE	Fund Distribution	12/14/2022	06/22/2026	(1,253,461)							(1,253,461)	(1,253,461)				
000000-00-0	Natla Holdings I LP	WILMINGTON	DE	Fund Distribution	03/07/2023	06/30/2026	358,546							358,546	358,546				
000000-00-0	Nautic Partners X, L.P.	Wilmington	DE	Fund Distribution	01/28/2022	04/30/2026	336,889							336,889	336,889				
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	Fund Distribution	03/10/2021	06/24/2026	1,100,321							1,100,321	1,100,321				
000000-00-0	New Mountain Partners VII, LP	WILMINGTON	DE	Fund Distribution	09/13/2024	05/11/2026	5,562							5,562	5,562				
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	Fund Distribution	03/04/2021	05/20/2026	1,705,906							1,705,906	1,705,906				
000000-00-0	Next Level Holdings, LLC	Wilmington	DE	OTTI	08/09/2018	06/30/2026		(4,134,891)		14,897,454		(19,032,345)							
000000-00-0	NexPhase Capital Fund V, L.P.	Wilmington	DE	Fund Distribution	11/10/2023	04/01/2026	159,128							159,128	159,128				
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	Fund Distribution	10/16/2015	05/19/2026	1,191,256							1,191,256	1,191,256				
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Fund Distribution	09/28/2020	06/02/2026	62,998							62,998	62,998				
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	Fund Distribution	12/08/2020	06/10/2026	893,892							893,892	893,892				
000000-00-0	One Equity Partners VIII, LP	WILMINGTON	DE	Fund Distribution	11/19/2021	05/21/2026	1,189,430							1,189,430	1,189,430				
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Fund Distribution	09/28/2018	06/30/2026	127,951							127,951	127,951				
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Fund Distribution	09/22/2021	06/30/2026	(178,483)							(178,483)	(178,483)				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	06/23/2026	692,010							692,010	692,010				
000000-00-0	PPC Fund III, LP	Wilmington	DE	Fund Distribution	03/24/2021	05/18/2026	11,635							11,635	11,635				
000000-00-0	Project Black, LP	WILMINGTON	DE	Fund Distribution	01/18/2022	06/17/2026	6,257,693							6,257,693	6,257,693				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	06/25/2026	1,945,867							1,945,867	1,945,867				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	05/15/2026	63,365							63,365	63,365				
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Fund Distribution	02/28/2018	05/11/2026	82,919							82,919	82,919				
000000-00-0	Radial Equity I LP	Wilmington	DE	Fund Distribution	05/03/2021	06/05/2026	535,189							535,189	535,189				
000000-00-0	RedBird Capital Partners Fund IV, LP	WILMINGTON	DE	Fund Distribution	08/01/2022	06/23/2026	5,056,934							5,056,934	5,056,934				
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	Fund Distribution	09/17/2020	05/18/2026	(578,445)							(578,445)	(578,445)				
000000-00-0	Redcar Fund I LP	Dover	DE	OTTI	08/26/2020	06/30/2026	82,151	(2,279,798)		2,361,949		(4,641,747)							
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/07/2018	06/10/2026	3,825							3,825	3,825				
000000-00-0	Revelstoke III	Wilmington	DE	Fund Distribution	12/29/2021	06/30/2026	69,414							69,414	69,414				
000000-00-0	Rhythmlink - Common Equity	WILMINGTON	DE	Fund Distribution	03/14/2023	05/04/2026	483,596							483,596	483,596				
000000-00-0	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Fund Distribution	10/09/2019	04/02/2026	402,718							402,718	402,718				
000000-00-0	Sentinel Capital Partners VII, L.P.	WILMINGTON	DE	Fund Distribution	07/14/2023	06/16/2026	2,961,506							2,961,506	2,961,506				
000000-00-0	Sentinel Junior Capital II, L.P.	WILMINGTON	DE	Fund Distribution	08/09/2023	06/17/2026	1,114,246							1,114,246	1,114,246				
000000-00-0	Sierra Ventures XII, L.P.	Wilmington	DE	Fund Distribution	01/07/2020	04/09/2026	(1,753,928)							(1,753,928)	(1,753,928)				
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	04/29/2021	05/21/2026	1,624,539							1,624,539	1,624,539				
000000-00-0	Snowhawk Management Holdings LP	WILMINGTON	DE	Fund Distribution	12/04/2023	06/03/2026	452,398							452,398	452,398				
000000-00-0	Sterling Group Partners V, L..P.	Wilmington	DE	Fund Distribution	08/19/2021	06/25/2026	203,658							203,658	203,658				
000000-00-0	Stone Point Fund VII, LP	Grand Cayman	CYM	Fund Distribution	12/18/2017	06/18/2026	112,613							112,613	112,613				
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Fund Distribution	05/19/2020	06/24/2026	48,550							48,550	48,550				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	04/15/2026	7,491							7,491	7,491				
000000-00-0	Summit Park III, L.P.	Dover	DE	Fund Distribution	01/23/2019	06/30/2026	186,660							186,660	186,660				
000000-00-0	SW Ingredients Blocker LLC	Wilmington	DE	Fund Distribution	07/02/2018	06/29/2026	747,926							747,926	747,926				
000000-00-0	Swift Ventures Fund II, L.P.	WILMINGTON	DE	Fund Distribution	03/28/2024	05/18/2026	353,785							353,785	353,785				
000000-00-0	Synthesis Capital Fund I, LP	Senningerberg	GBR	Fund Distribution	05/02/2022	06/22/2026	(5,789)							(5,789)	(5,789)				
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	09/27/2018	06/25/2026	3,495,745							3,495,745	3,495,745				
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	Fund Distribution	09/07/2021	05/08/2026	1,496,692							1,496,692	1,496,692				
000000-00-0	The Resolute Fund VI, L.P.	WILMINGTON	DE	Fund Distribution	03/01/2024	05/08/2026	1,168,228							1,168,228	1,168,228				
000000-00-0	TorQuest Partners Fund (U.S.) V, L.P.	Ontario	OH	Fund Distribution	07/02/2021	07/02/2021	2,450,460							2,450,460					
000000-00-0	Trident IX, L.P.	George Town	CYM	Fund Distribution	06/24/2022	06/22/2026	46,981							46,981	46,981				
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Fund Distribution	11/05/2012	04/06/2026	1,310,066							1,310,066	1,310,066				
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	Fund Distribution	01/17/2018	04/06/2026	1,648,808							1,648,808	1,648,808				
000000-00-0	Tritium I, L.P.	Dover	DE	Fund Distribution	12/19/2014	05/27/2026	4,228,069							4,228,069	4,228,069				
000000-00-0	Tritium II, L.P.	Dover	DE	Fund Distribution	11/13/2019	05/19/2026	1,290,323							1,290,323	1,290,323				
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	Fund Distribution	05/20/2021	04/16/2026	529,720							529,720	529,720				
000000-00-0	True Ventures VIII, L.P.	DOVER	DE	Fund Distribution	10/18/2022	06/12/2026	123,234							123,234	123,234				
000000-00-0	Truelink Capital I, L.P.	WILMINGTON	DE	Fund Distribution	07/31/2024	06/29/2026	50,658							50,658	50,658				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	04/24/2026	69,429							69,429	69,429				
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Fund Distribution	07/08/2020	06/04/2026	193,042							193,042	193,042				
000000-00-0	Waud Capital Partners QP VI, L.P.	Wilmington	DE	Fund Distribution	09/25/2025	06/16/2026	54,082							54,082	53,353				
000000-00-0	Webster Equity Partners VI, LP	Wilmington	DE	Fund Distribution	02/03/2026	05/20/2026	1,763,043							1,763,043	1,763,043				
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Fund Distribution	01/03/2017	05/06/2026	1,594,677							1,594,677	1,594,677				
000000-00-0	WWEX UNI Topco Holdings, LLC	Wilmington	DE	Fund Distribution	09/30/2015	06/01/2026	2,478,238							2,478,238	2,478,238				
000000-00-0	Yellowknife Holdings I LP	WILMINGTON	DE	Fund Distribution	07/20/2023	06/30/2026	411,033							411,033	411,033				
000000-00-0	ZMC III, L.P.	Wilmington	DE	Fund Distribution	01/03/2020	04/10/2026	74,293							74,293	74,293				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							273,513,929	(25,180,961)		54,457,501		(79,638,463)	(268,028)	267,580,876	262,562,092	268,028	(21,260)	246,768	
000000-00-0	Infra Alpha, LLC	Wilmington	DE	Fund Distribution	12/21/2010														
000000-00-0	Nuveen Arcmont European Private Credit Fund	Luxembourg	LUX	Fund Distribution	07/09/2025	05/31/2026	(2,001,771)							(2,001,771)	(2,001,771)				
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Fund Distribution	09/08/2011		74,490			17,601,646		(17,601,646)		74,490	74,490				
000000-00-0	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-RAIF	London	GBR	Fund Distribution	01/26/2023	06/17/2026	1,539,064						(57,194)	1,481,870	1,539,064	57,194		57,194	
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Fund Distribution	09/08/2011														
000000-00-0	TIAA Shared Services, LLC	Wilmington	DE	OTTI	04/28/2021	06/30/2026	80,831			182,120,429		(182,120,429)							
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011														
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	OTTI	12/27/2012	06/30/2026	225,896,939			119,144,794		(119,144,794)							
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	Fund Distribution	07/11/2011		10,597,569			5,114,443		(5,114,443)		10,597,569	10,597,569				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	04/15/2026	5,201,624							5,201,624	5,201,624				
000000-00-0	TEIC Holdings LLC	Wilmington	DE	Fund Distribution	02/23/2023														
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	Fund Distribution	03/31/2011														
000000-00-0	Renewable Power Fund Plus, LP	Wilmington	DE	TIAA	11/18/2020														
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Fund Distribution	09/23/2021														
000000-00-0	730 Fiber LLC	Wilmington	DE	Fund Distribution	09/22/2021	06/26/2026	272,727							272,727	272,727				
000000-00-0	730 Lighting LLC	Wilmington	DE	Fund Distribution	03/30/2022	06/30/2026	185,000							185,000	185,000				
000000-00-0	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA	09/02/2021														
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020														
000000-00-0	Wigg Investments Limited	London	GBR	TIAA	09/26/2016		6,125							6,125	6,125				
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA	07/18/2016														
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014														
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA	10/19/2015					10,088,205		(10,088,205)							
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC	08/02/2013														
000000-00-0	TIAA Wind Investments LLC	Wilmington	DE	Capistrano Wind Partners, LLC	01/23/2012														
000000-00-0	730 Rail LLC	Columbus	OH	Cathcart Rail Holdco, LLC	07/08/2022														
000000-00-0	AU NBS Holdco LLC	Wilmington	DE	TIAA	11/22/2023														
000000-00-0	730 Digital Infra LLC	Wilmington	DE	TIAA	09/26/2023	05/28/2026	87,392,406							87,392,406	87,392,406				
000000-00-0	Glenmont Clean Energy Fund IV	Columbus	OH	TIAA	07/08/2022														
000000-00-0	730 Crane DC LLC	Wilmington	DE	Snowhawk Partners	10/12/2024		38,594,128							38,594,128	38,594,128				
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							367,839,132			334,069,517		(334,069,517)	(57,194)	141,804,168	141,861,362	57,194		57,194	
000000-00-0	Preston Hollow Capital LLC	Wilmington	DE	TIAA	04/05/2023		5,905,728							5,905,728	5,905,728				
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Fund Distribution	07/23/2020	05/06/2026	2,198,135						(96,223)	2,101,912	2,198,135	96,223		96,223	
000000-00-0	TGA APAC Debt Holdings LLC	Wilmington	DE	TIAA	06/01/2025														
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	06/30/2026	165,660							165,660	165,660				
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Fund Distribution	12/03/2019	04/01/2026	177,176							177,176	177,176				
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Fund Distribution	08/26/2020	06/24/2026	282,199							282,199	282,199				
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Fund Distribution	08/10/2020	05/19/2026	384,714							384,714	384,714				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	06/09/2026	(95,238)							(95,238)	(95,238)				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	Fund Distribution	08/26/2020	06/09/2026	(67,636)							(67,636)	(67,636)				
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Fund Distribution	07/31/2020	04/20/2026	55,733							55,733	55,733				
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Fund Distribution	08/26/2020	04/20/2026	18,450							18,450	18,450				
000000-00-0	Sabal Strategic Opportunities Fund II	Wilmington	DE	Fund Distribution	12/30/2024	06/17/2026	3,207,814							3,207,814	3,207,814				
000000-00-0	SOUTH ASIA GROWTH FUND III, LP	CAMDEN	CAN	Fund Distribution	02/29/2024	05/07/2026	650,835							650,835	650,835				
000000-00-0	Stonelake Opportunity Partners V, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	06/12/2026	1,561,829							1,561,829	1,561,829				
000000-00-0	TGA Peaceable Investor Member 2025 LLC	Wilmington	DE	Fund Distribution	08/26/2025	05/08/2026	118,220							118,220	118,220				
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Fund Distribution	02/05/2021	06/26/2026	4,709,455							4,709,455	4,709,455				
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							19,273,073						(96,223)	19,176,850	19,273,073	96,223		96,223	
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	Fund Distribution	10/27/2005		30,133,000							30,133,000	30,133,000				
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA	01/21/2022	06/30/2026	679,582							679,582	679,582				
000000-00-0	Landa Fund	Madrid	ESP	Fund Distribution	07/08/2024	06/18/2026	33,620						(1,165)	32,455	33,620	1,165		1,165	
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	Fund Distribution	03/07/2013														
000000-00-0	TGA Sparrow II Investor LLC	N/A	DE	TIAA	03/31/2022	06/30/2026	705,400							705,400	705,400				
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	06/25/2026	3,228,876							3,228,876	3,228,876				
000000-00-0	T-C SV Member LLC	N/A	DE	TIAA	04/19/2022	06/30/2026	(601,006)							(601,006)	(601,006)				
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	Fund Distribution	06/28/2011														
000000-00-0	TGA MOB Prescott Member LLC	N/A	DE	TIAA	06/03/2022	06/30/2026	30,462							30,462	30,462				
000000-00-0	NGFF Holdco LLC	Wilmington	DE	Fund Distribution	07/01/2019		24,229,396							24,229,396	24,229,396				
000000-00-0	Demeter Agricultural Properties, LLC	Sao Paulo	BRA	Fund Distribution	09/03/2008		4,095,584							4,095,584	4,095,584				
000000-00-0	ND Properties LLC	N/A	DE	TIAA	08/28/1990	06/30/2026	4,369,454							4,369,454	4,369,454				
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009		411,490			17,000,000		(17,000,000)		411,490	411,490				
000000-00-0	NRE US Strategic Industrial Fund II	Various	DE	Various	09/03/2021	06/30/2026	10,890,470							10,890,470	10,890,470				
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Fund Distribution	06/03/2011		2,808,540							2,808,540	2,808,540				
000000-00-0	TIAA GCREIT Holdings LLC	Various	DE	Various	10/01/2024	06/30/2026	7,555,017							7,555,017	7,555,017				
000000-00-0	TEFF Holdco LLC	Wilmington	DE	Fund Distribution	07/29/2016														
000000-00-0	NRE US Strategic Industrial Fund III	Various	DE	Various	10/10/2025	06/30/2026	89,774							89,774	89,774				
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	Fund Distribution	12/17/2013	04/28/2026	10,292,385							10,292,385	10,292,385				
000000-00-0	NRE US Affordable Housing Institutional Partners	Various	DE	Various	09/06/2024	06/30/2026	(839)							(839)	(839)				
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	Fund Distribution	11/19/1998														
000000-00-0	T-C Hall of States Member LLC	N/A	DE	TIAA	10/06/2014	06/30/2026	1,057,110							1,057,110	1,057,110				
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	Fund Distribution	11/15/1999														
000000-00-0	T-C SMA II LLC	N/A	DE	TIAA	07/19/2007	06/30/2026	225,293							225,293	225,293				
000000-00-0	NGTF Holdco LLC	Wilmington	DE	Fund Distribution	08/29/2022		3,244,896							3,244,896	3,244,896				
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA	04/29/2016	06/30/2026	116							116			(116)	(116)	
000000-00-0	TIAA NBS LLC	Wilmington	DE	Fund Distribution	12/09/2022	06/18/2026	500,000							500,000	500,000				
000000-00-0	T-C Europe LP	N/A	DE	TIAA	11/18/2014	06/30/2026	12,482,623							12,482,623	12,482,623				
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	Fund Distribution	09/27/2011														
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	06/30/2026	5,075,113							5,075,113	5,075,113				
000000-00-0	Renewable Timber Resources LLC	Wilmington	DE	Fund Distribution	05/26/2011														
000000-00-0	TC UK RE Holdings III LLC	N/A	DE	TIAA	06/17/2016	06/30/2026	4,054,298							4,054,298	4,054,298				
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	Fund Distribution	07/01/2015														
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA	08/03/2016	06/30/2026	19,754							19,754	19,754				
000000-00-0	TIAA LatAm Timberlands LLC	Portalnd	OR	Fund Distribution	07/31/2024														
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	06/30/2026	11,668,539							11,668,539	11,668,539				
000000-00-0	TIAA Global Timberlands, LLC	Wilmington	DE	TIAA	10/21/2020														
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA	10/21/2016	06/30/2026	140,109							140,109	140,109				
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA	10/12/2016	06/30/2026	275,819							275,819	275,819				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017	06/30/2026	2,970,923							2,970,923	2,970,923				
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018	06/30/2026	544,597							544,597	544,597				
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA	12/11/2018	06/30/2026	37,768,334							37,768,334	37,768,334				
000000-00-0	TGA Lending III LLC	N/A	DE	TIAA	01/01/2020	06/30/2026	18,749,250							18,749,250	18,749,250				
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA	02/25/2020	06/30/2026	(142,590)							(142,590)	(142,590)				
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA	11/30/2020	06/30/2026	1,013,642							1,013,642	1,013,642				
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	06/30/2026	5,768,095							5,768,095	5,768,095				
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA	03/01/2022	06/30/2026	678,947							678,947	678,947				
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA	04/29/2021	06/30/2026	470,060							470,060	470,060				
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021	06/30/2026	110,345							110,345	110,345				
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	06/30/2026	1,003,987							1,003,987	1,003,987				
000000-00-0	TGA PC Charleston Club Investor Member LLC	N/A	DE	TIAA	10/14/2021	06/30/2026	249,045							249,045	249,045				
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA	10/27/2021	06/30/2026	10,227							10,227	10,227				
000000-00-0	TGA TMO IN Portfolio Investor Member LLC	N/A	DE	TIAA	02/28/2022	06/30/2026	160,345							160,345	160,345				
000000-00-0	TGA ASI Mission Trails Investor Member LLC	N/A	DE	TIAA	03/10/2022	06/30/2026	46,933							46,933	46,933				
000000-00-0	TGA ASI Sierra Vista Investor Member LLC	N/A	DE	TIAA	03/10/2022	06/30/2026	276,921							276,921	276,921				
000000-00-0	TGA TMO GP Portfolio JV Investor Member LLC	N/A	DE	TIAA	07/29/2022	06/30/2026	56,026							56,026	56,026				
000000-00-0	TGA GP HoldCo Parent II LLC	N/A	DE	TIAA	04/04/2023	06/30/2026	6,136							6,136	6,136				
000000-00-0	TGA GP Holdco Parent LLC	N/A	DE	TIAA	05/05/2023	06/30/2026	11,374,027							11,374,027	11,374,027				
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							218,810,125			17,000,000		(17,000,000)	(1,165)	218,808,960	218,810,009	1,049		1,049	
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	06/16/2026	55,071							55,071	55,071				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	06/16/2026	108,000							108,000	108,000				
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	Fund Distribution	07/28/2020	06/25/2026	208,836							208,836	208,836				
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							371,907							371,907	371,907				
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	06/30/2026	3,187,058							3,187,058	3,187,058				
000000-00-0	TGA MKP Member LLC	N/A	DE	TIAA	03/17/2017	06/30/2026	26,240,281							26,240,281	26,240,281				
000000-00-0	TGA APAC Debt Holdings LLC	N/A	DE	TIAA	09/20/2024	06/30/2026	(1,030,124)							(1,030,124)	(1,030,124)				
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA	08/28/2020	06/30/2026	3,247,444							3,247,444	3,247,444				
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							31,644,659							31,644,659	31,644,659				
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Fund Distribution	08/15/2019	04/27/2026	631,801							631,801	631,801				
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/17/2012	04/17/2026	960,923							960,923	960,923				
000000-00-0	HarbourView Royalties Fund I LP	Wilmington	DE	Fund Distribution	08/14/2025	06/18/2026	77,329							77,329	77,329				
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	05/28/2026	3,444							3,444	3,444				
000000-00-0	Series 8-SAAML Investment Series	Wilmington	DE	Fund Distribution	06/01/2025	06/18/2026	2,791,812							2,791,812	2,791,812				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	04/06/2026	1,284,351							1,284,351	1,284,351				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							5,749,660							5,749,660	5,749,660				
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009					10,554,628		(10,554,628)							
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.	Wilmington	DE	Fund Distribution	03/04/2021	06/30/2026	37,425,192							37,425,192	37,425,192				
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	Fund Distribution	06/30/2001														
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	04/29/2026	1,146,475							1,146,475	1,146,475				
000000-00-0	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)	Wilmington	DE	Fund Distribution	12/22/2009														
000000-00-0	Nuveen CLO Issuance Feeder Fund II, LP	Grand Cayman	CYM	Fund Distribution	10/12/2023	05/07/2026	5,539,142							5,539,142	5,539,142				
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016														
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Fund Distribution	09/21/2020	05/07/2026	4,080,371							4,080,371	4,080,371				
000000-00-0	AGR Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC	03/28/2019														

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Nuveen Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	05/19/2026	1,646							1,646	1,646				
000000-00-0	AGR Ag Infrastructure Fund LP	Wilmington	DE	Nuveen Ag Infrastructure Fund LP	05/28/2021														
000000-00-0	TIAA Ventures LLC	New York	NY	TIAA Ventures LLC															
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							48,192,826			10,554,628		(10,554,628)		48,192,826	48,192,826				
	Nuveen Churchill Private Capital Income Fund																		
000000-00-0		WILMINGTON	DE	Fund Distribution	11/27/2024	04/20/2026	899,133							899,133	899,133				
000000-00-0	Churchill Middle Market CLO LLC	George Town	CYM	Fund Distribution	02/25/2025	04/27/2026	2,407,576							2,407,576	2,407,576				
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							3,306,709							3,306,709	3,306,709				
7899999. Total - unaffiliated							395,347,953	(23,441,149)	847,149	54,457,501		(77,051,502)	(364,251)	393,706,707	399,955,876	364,251	8,969,781	9,334,032	4,218,974
7999999. Total - affiliated							683,658,229			361,624,145		(361,624,145)	(58,359)	457,622,099	457,680,343	58,243		58,243	
8099999 - Totals							1,079,006,181	(23,441,149)	847,149	416,081,646		(438,675,647)	(422,611)	851,328,806	857,636,219	422,495	8,969,781	9,392,276	4,218,974

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-UT-3	US TREASURY N B 4.625% 02/15/46	05/28/2026	Various		957,086,563	1,012,750,000	12,921,669	1.A
912834-QP-6	STRIPS 0.000% 08/15/46	05/19/2026	Various		41,997,250	125,000,000		1.A
912834-QV-3	STRIPS 0.000% 11/15/46	05/19/2026	CITADEL SECURITIES LLC		8,294,750	25,000,000		1.A
912834-RB-6	STRIPS 0.000% 02/15/47	05/21/2026	RBC DAIN RAUSCHER INC.		8,260,750	25,000,000		1.A
912834-RR-1	STRIPS 0.000% 08/15/47	05/22/2026	Various		55,315,900	170,000,000		1.A
912834-SZ-2	STRIPS 0.000% 11/15/47	05/20/2026	Various		35,173,049	110,000,000		1.A
912834-UH-9	STRIPS 0.000% 02/15/49	05/26/2026	Various		50,506,964	165,000,000		1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					1,156,635,226	1,632,750,000	12,921,669	XXX
23358*-AA-8	United States House of Represe SR-SEC 4.500% 01/10/28	06/10/2026	Interest Capitalization		393,471	393,471		1.A
893830-BX-6	AID-JORDAN SERIES 144A SERIES 144A 8.750% 02/15/30	06/11/2026	GOLDMAN SACHS & CO.		3,651,795	3,500,000	99,531	4.A FE
000000-00-0	REPUBLIC OF SERBIA SERIES 144A 4.875% 05/06/38	04/29/2026	DEUTSCHE BANK AG		12,552,975	12,871,200		3.A FE
000000-00-0	KINGDOM OF MOROCCO SERIES 144A 5.125% 05/26/38	05/20/2026	BNP PARIBAS SECURITIES SERVICE		28,609,135	29,014,750		2.C FE
000000-00-0	REPUBLIC OF INDONESIA 5.125% 05/29/38	05/20/2026	Various		6,965,587	6,964,950		2.B FE
05974T-AB-3	BANCO NACIONAL COM EXT SERIES 144A 6.000% 05/14/36	05/07/2026	BARCLAYS BANK PLC		13,875,000	13,875,000		3.A FE
168863-DL-9	REPUBLIC OF CHILE 3.500% 01/25/50	05/18/2026	HSBC SECURITIES USA INC		8,193,750	11,500,000	127,458	1.F FE
25714P-EG-9	DOMINICAN REPUBLIC BON SR UNSE SERIES 144A 5.300% 01/21/41	05/11/2026	HSBC SECURITIES USA INC		1,783,000	2,000,000	32,683	3.B FE
445545-AX-4	HUNGARY SERIES 144A 6.750% 09/23/55	06/05/2026	Various		23,981,025	22,450,000	252,038	2.B FE
455780-CT-1	REPUBLIC OF INDONESIA 4.200% 10/15/50	04/28/2026	NOMURA SECURITIES INTL INC.		3,975,000	5,000,000	8,167	2.B FE
46513J-XN-6	STATE OF ISRAEL 3.375% 01/15/50	05/28/2026	CITIGROUP GLOBAL MARKETS INC.		14,575,000	22,000,000	276,375	1.F FE
699149-BY-5	REPUBLIC OF PARAGUAY SERIES 144A 6.650% 03/04/55	04/23/2026	Various		9,943,578	9,400,000	62,251	2.C FE
715638-FC-1	REPUBLIC OF PERU 5.500% 03/30/36	06/10/2026	SANTANDER SECURITIES INC.		4,978,463	4,950,000	53,694	2.B FE
718286-DD-6	REPUBLIC OF PHILIPPINES 5.175% 09/05/49	06/17/2026	Various		10,708,000	11,625,000	170,628	2.B FE
718286-DL-8	REPUBLIC OF PHILIPPINES 5.750% 01/27/51	06/16/2026	HSBC SECURITIES USA INC		2,294,729	2,325,000	54,589	2.B FE
760942-BD-3	REPUBLICA ORIENT URUGUAY SR UNSEC 4.975% 04/20/55	05/18/2026	Various		19,147,800	21,700,000	86,966	2.B FE
80413T-AJ-8	SAUDI INTERNATIONAL BOND SERIES 144A 5.000% 04/17/49	06/05/2026	Various		45,777,900	52,300,000	319,306	1.E FE
817477-AK-8	REPUBLIC OF SERBIA SEREIS 144A 5.500% 05/06/36	04/29/2026	Various		11,717,634	12,000,000		3.B FE
836205-BJ-2	REPUBLIC OF SOUTH AFRICA SERIES 144A 7.250% 12/11/55	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		4,842,450	5,100,000	156,117	3.B FE
857524-AL-6	REPUBLIC OF POLAND SERIES 30Y 6.125% 04/14/56	04/07/2026	JP MORGAN SECURITIES INC		6,188,438	6,280,000		1.G FE
AR7769-41-7	IVORY COAST SR UNSEC 6.625% 03/22/48	05/18/2026	JP MORGAN SECURITIES INC		3,099,333	3,376,180	36,155	3.B FE
X93622-HD-7	HUNGARY 4.875% 03/25/38	06/16/2026	HONGKONG AND SHANGHAI BANKING		7,165,165	6,848,425	141,776	2.B FE
Y39814-MT-5	REPUBLIC OF INDONESIA 4.970% 03/04/46	06/01/2026	JP MORGAN SECURITIES INC		2,264,130	2,323,400	28,789	2.B FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					246,683,358	267,797,376	1,906,523	XXX
13063D-3T-3	CALIFORNIA ST 5.200% 03/01/43	04/09/2026	U.S. BANCORP LIBRA		4,725,166	4,745,000	26,730	1.C FE
419792-T7-1	HAWAII ST SERIES GQ 5.322% 10/01/42	05/12/2026	U.S. BANCORP LIBRA		13,456,665	13,500,000	25,945	1.C FE
419792-T9-7	HAWAII ST SERIES GQ 5.392% 10/01/44	04/28/2026	U.S. BANCORP LIBRA		18,150,000	18,150,000		1.C FE
419792-U2-0	HAWAII ST SERIES GQ 5.422% 10/01/45	04/28/2026	U.S. BANCORP LIBRA		11,250,000	11,250,000		1.C FE
57582R-YP-5	MASSACHUSETTS ST SERIES D 2.813% 09/01/43	04/24/2026	U.S. BANCORP LIBRA		6,638,289	8,865,000	38,791	1.B FE
64966S-VK-9	NEW YORK NY SERIES H 5.481% 02/01/40	05/26/2026	MORGAN STANLEY & CO. INC.		23,699,348	23,715,000	122,761	1.C FE
64966S-VM-5	NEW YORK NY SERIES H 5.651% 02/01/42	05/15/2026	Various		82,630,956	82,910,000	89,906	1.C FE
64966S-VN-3	NEW YORK NY SERIES H 5.681% 02/01/43	05/15/2026	Various		40,866,984	40,925,000	19,430	1.C FE
735524-PL-8	PORT VANCOUVER WA 5.400% 12/01/44	04/22/2026	SUNTRUST CAPITAL MARKETS		3,005,160	3,000,000	63,900	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					204,422,568	207,060,000	387,463	XXX
091096-PL-5	BIRMINGHAM AL WTRWKS BRD WTR R 2.860% 01/01/43	06/17/2026	U.S. BANCORP LIBRA		9,793,940	13,000,000	172,474	1.D FE
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A 4.353% 06/01/41	04/17/2026	MORGAN STANLEY & CO. INC.		2,572,976	2,800,000	47,061	1.D FE
19648G-8P-0	COLORADO ST HSG & FIN AUTH SERIES F-1 5.445% 11/01/41	04/22/2026	JEFFERIES & CO. INC.		7,000,000	7,000,000		1.A FE
19648G-8Q-8	COLORADO ST HSG & FIN AUTH SERIES F-1 5.806% 11/01/46	04/22/2026	JEFFERIES & CO. INC.		7,500,000	7,500,000		1.A FE
19648G-Q2-1	COLORADO ST HSG & FIN AUTH SERIES L1 5.888% 11/01/42	05/15/2026	JP MORGAN SECURITIES INC		5,607,461	5,565,000	15,473	1.A FE
19648H-AU-4	COLORADO ST HSG & FIN AUTH SERIES-G-1 5.562% 11/01/41	05/15/2026	RBC DAIN RAUSCHER INC.		13,235,000	13,235,000		1.A FE
19648H-AV-2	COLORADO ST HSG & FIN AUTH SERIES-G-1 5.652% 11/01/43	05/15/2026	RBC DAIN RAUSCHER INC.		5,000,000	5,000,000		1.A FE
20775J-KN-8	CONNECTICUT HSG FIN AUTH HSG M SERIES C-2 5.300% 05/15/38	05/28/2026	WELLS FARGO		3,000,000	3,000,000		1.A FE
20775J-KP-3	CONNECTICUT HSG FIN AUTH HSG M SERIES C-2 5.350% 11/15/38	05/28/2026	WELLS FARGO		3,000,000	3,000,000		1.A FE
20775J-KQ-1	CONNECTICUT HSG FIN AUTH HSG M SERIES C-2 5.580% 11/15/41	05/28/2026	WELLS FARGO		25,120,000	25,120,000		1.A FE
45203M-5L-1	ILLINOIS ST HSG DEV AUTH REVEN SERIES F 5.547% 10/01/41	06/24/2026	WELLS FARGO		15,000,000	15,000,000		1.A FE
485106-S7-4	KANSAS CITY MO SPL OBLG SERIES A 5.881% 04/01/56	04/16/2026	BARCLAYS BANK PLC		9,000,000	9,000,000		1.D FE
57419U-2C-1	MARYLAND CMNTY DEV ADMIN HSG & SERIES C 5.433% 09/01/41	04/16/2026	WELLS FARGO		11,185,000	11,185,000		1.B FE
57419U-2D-9	MARYLAND CMNTY DEV ADMIN HSG & SERIES C 5.613% 03/01/43	04/16/2026	WELLS FARGO		5,500,000	5,500,000		1.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
60416U-K6-1	MINNESOTA ST HSG FIN AGY SERIES G 5.489% 07/01/41	05/08/2026	RBC DAIN RAUSCHER INC.		2,250,000	2,250,000		1.B FE
60416U-K7-9	MINNESOTA ST HSG FIN AGY SERIES G 5.813% 07/01/46	05/08/2026	RBC DAIN RAUSCHER INC.		4,350,000	4,350,000		1.B FE
60416U-K8-7	MINNESOTA ST HSG FIN AGY SERIES G 5.863% 01/01/52	05/08/2026	RBC DAIN RAUSCHER INC.		4,900,000	4,900,000		1.B FE
613357-DY-5	MONTGOMERY CNTY MD LIMITED OBL 4.950% 04/01/41	04/17/2026	U.S. BANCORP LIBRA		6,474,374	6,555,000		1.B FE
613357-EA-6	MONTGOMERY CNTY MD LIMITED OBL 5.050% 04/01/43	04/17/2026	U.S. BANCORP LIBRA		4,539,217	4,595,000		1.B FE
613357-EB-4	MONTGOMERY CNTY MD LIMITED OBL 5.100% 04/01/44	04/17/2026	U.S. BANCORP LIBRA		8,744,047	8,855,000		1.B FE
613357-EC-2	MONTGOMERY CNTY MD LIMITED OBL 5.150% 04/01/45	04/17/2026	U.S. BANCORP LIBRA		6,917,960	7,000,000		1.B FE
61335A-AS-4	MONTGOMERY CNTY MD HSG OPPORTU 5.418% 12/01/44	04/14/2026	U.S. BANCORP LIBRA		4,404,645	4,385,000	88,432	1.B FE
641279-T5-3	NEVADA ST HSG DIV SF MTGE REVE SERIES D 5.486% 10/01/41	06/02/2026	JP MORGAN SECURITIES INC		2,750,000	2,750,000		1.B FE
64966W-MS-3	NEW YORK CITY NY HSG DEV CORP SERIES G 5.931% 08/01/50	04/28/2026	U.S. BANCORP LIBRA		6,416,000	6,400,000	132,854	1.C FE
73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31 5.310% 08/01/46	04/28/2026	U.S. BANCORP LIBRA		3,824,430	3,920,000	50,882	1.D FE
762323-EB-5	RI STUDENT LOAN 1 SERIES 1 6.019% 12/01/45	05/21/2026	BANK OF AMERICA		6,000,000	6,000,000		1.C FE
765433-PE-1	RICHMOND VA PUBLIC UTILITY REV SERIES B 3.537% 01/15/43	06/09/2026	Tax Free Exchange		4,610,779	4,400,000	62,251	1.C Z
765433-PF-8	RICHMOND VA PUBLIC UTILITY REV SERIES B 3.537% 01/15/43	06/09/2026	Tax Free Exchange		15,389,221	15,600,000	220,709	1.C FE
76913D-GK-7	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B 3.265% 11/01/45	04/24/2026	WELLS FARGO		4,517,220	6,000,000	95,773	1.D FE
79766D-ZS-1	SAN FRANCISCO CA CITY &CNTY SERIES C 3.053% 05/01/34	06/05/2026	Taxable Exchange		545,000	545,000	1,571	1.D Z
79766D-ZW-2	SAN FRANCISCO CA CITY &CNTY SERIES C 3.053% 05/01/34	06/05/2026	Taxable Exchange		1,455,000	1,455,000	4,195	1.E FE
88278P-S2-1	TEXAS ST UNIV SYS FING REVENUE SERIES B 4.273% 03/15/45	05/27/2026	Tax Free Exchange		2,776,341	3,000,000	25,638	1.C FE
88278P-S8-8	TEXAS ST UNIV SYS FING REVENUE SERIES B 4.273% 03/15/45	05/27/2026	Tax Free Exchange		844,085	1,050,000	8,973	1.C FE
91523N-MZ-6	UNIV OF WASHINGTON WA UNIV REV SERIES A 3.704% 12/01/44	04/22/2026	SUNTRUST CAPITAL MARKETS		2,446,761	2,870,000	41,931	1.B FE
92812X-YY-2	VIRGINIA HSG DEV AUTH SERIES 1 5.525% 07/01/41	06/16/2026	BANK OF AMERICA		12,710,000	12,710,000		1.A FE
92812X-ZB-1	VIRGINIA HSG DEV AUTH SERIES A 5.881% 01/01/57	06/16/2026	BANK OF AMERICA		25,000,000	25,000,000		1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					254,379,457	260,495,000	968,217	XXX
11884@-AA-4	Budderfly SPV 8.234% 12/20/28	04/01/2026	DIRECT		225,060			3.C PL
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC 3.580% 06/30/51	06/12/2026	CRD BROKER		8,892,049	11,900,175		1.G PL
37270*-AC-9	GEORGETOWN ENERGY PARTNERS LLC 6.080% 06/30/56	06/18/2026	KEYBANC CAPITAL MARKETS		42,000,000	42,000,000		1.G Z
46686*-AA-2	JP Funding III Pledgor LLC 7.110% 05/31/45	05/12/2026	BARCLAYS CAPITAL INC		96,000,000	96,000,000		2.C Z
47717#-AA-9	JETPEAK LLC 5.000% 06/30/37	04/01/2026	Interest Capitalization		9,180,801	9,180,801		4.B PL
843830-C#-5	SOUTHERN STAR CENTRAL CORPORAT 5.800% 05/28/36	05/28/2026	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000		2.C FE
86215*-AC-4	Stonepeak Wallaby I Holdings L 6.440% 12/31/50	06/24/2026	RBC CAPITAL MARKETS		286,000,000	286,000,000		2.B Z
449282-AA-0	Ichthys LNG Pty Ltd 4.250% 12/15/29	05/12/2026	SEA PORT GROUP THE LLC		59,990,615	61,750,000		1.G PL
N7591#-AE-1	ROTTERDAM WORLD GATEWAY B.V. 4.870% 06/30/48	06/18/2026	SOCIETE GENERALE		12,921,750	12,921,750		2.B Z
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					535,210,275	539,752,726		XXX
000000-00-0	Blades Buyer Inc. 3rd Amend DDTL (Second Lien) 14.000% 09/30/28	06/30/2026	Interest Capitalization		81,469	81,469		3.C Z
000000-00-0	RFI BUYER TERM LOAN 9.750% 08/05/29	06/30/2026	Interest Capitalization		64,697	64,697		4.A Z
000000-00-0	RFI BUYER DDTL 9.750% 08/05/29	06/30/2026	Interest Capitalization		41,248	41,248		4.A Z
000000-00-0	MOMENTUM TEXTILES LLC 13.000% 09/30/29	06/30/2026	Interest Capitalization		106,623	106,623		4.C Z
000000-00-0	ADB Acquistions LLC TL 11.000% 03/20/31	06/10/2026	DIRECT		750,000	750,000		4.B Z
000000-00-0	PMAB LLC 2nd Amend TL 13.500% 03/31/31	04/01/2026	DIRECT		(10,250,000)	(16,978,928)		3.C Z
000000-00-0	Taurus Midco III LLC 14.500% 06/07/31	04/01/2026	Interest Capitalization		181,655	181,655		3.C Z
000000-00-0	AMERICAN RESTORATION HOLDINGS DELAYED DRAW B 7.000% 07/24/31	04/01/2026	Interest Capitalization		135,285	135,285		3.B Z
000000-00-0	AMERICAN RESTORATION HOLDINGS DELAYED DRAW A 7.000% 07/24/31	06/30/2026	Interest Capitalization		58,573	58,573		3.B Z
000000-00-0	AMERICAN RESTORATION HOLDINGS DELAYED DRAW B 7.000% 07/24/31	06/30/2026	Interest Capitalization		138,840	138,840		3.B Z
000000-00-0	Crux Capital Investments LLC DDTL 12.000% 04/28/33	04/29/2026	DIRECT		169,020	169,020		4.B Z
00092Y-AA-2	ADI ESCROW ISSUER LLC SERIES 144A 7.125% 07/15/34	06/16/2026	BANK OF AMERICA		4,100,000	4,085,000		4.B Z
001055-CH-3	AFLAC INC 5.150% 05/14/36	05/11/2026	SMBC NIKKO SECURITIES AMERICA		25,304,458	25,375,000		1.G FE
00175P-AD-5	AMN HEALTHCARE INC SERIES 144A 6.500% 01/15/31	06/11/2026	GOLDMAN SACHS & CO.		25,158,400	25,000,000	1,092,361	4.A FE
00188Q-AA-4	APH APH2 APH3 AQUARIAN SERIES 144A 7.875% 11/01/29	06/11/2026	GOLDMAN SACHS & CO.		15,005,700	15,000,000	134,531	3.B FE
00191U-AA-0	ASGN INCORPORATED SERIES 144A 4.625% 05/15/28	06/11/2026	GOLDMAN SACHS & CO.		13,994,550	15,000,000	52,031	3.C FE
00202D-AA-5	APLD COMPUTECO LLC SERIES 144A 9.250% 12/15/30	06/11/2026	GOLDMAN SACHS & CO.		10,798,200	10,000,000	519,028	3.C FE
002824-BH-2	ABBOTT LABORATORIES 4.900% 11/30/46	06/17/2026	GOLDMAN SACHS & CO.		13,841,700	15,000,000	36,750	1.E FE
002824-BW-9	ABBOTT LABORATORIES 5.500% 03/15/56	06/17/2026	Various		34,225,300	35,000,000	486,597	1.E FE
002824-BX-7	ABBOTT LABORATORIES 5.600% 03/15/66	06/03/2026	Various		38,940,200	40,000,000	448,000	1.E FE
00287Y-DW-6	ABBVIE INC 5.400% 03/15/54	06/11/2026	GOLDMAN SACHS & CO.		3,833,920	4,000,000	52,200	1.G FE
00287Y-EH-8	ABBVIE INC 5.550% 03/15/56	06/17/2026	GOLDMAN SACHS & CO.		14,826,450	15,000,000	240,500	1.G FE
00489L-AK-9	ACRISURE LLC FIN INC SERIES 144A 8.250% 02/01/29	06/11/2026	GOLDMAN SACHS & CO.		9,704,800	10,000,000	300,208	5.B FE

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004961-AA-6	ACRISURE LLC FIN INC SERIES 144A 6.750% 07/01/32	05/05/2026	Various		12,378,750	12,500,000	289,219	4.B FE
00775V-AB-0	AEGON FUNDING CO LLC 5.625% 05/07/36	06/17/2026	Various		56,869,350	57,000,000	64,063	2.A FE
00790R-AB-0	ADVANCED DRAINAGE SYSTEM SERIES 144A 6.375% 06/15/30	06/11/2026	GOLDMAN SACHS & CO.		10,101,900	10,000,000	260,313	3.C FE
011662-AJ-2	ALASKA AIRLINES INC SERIES 144A 6.500% 06/01/31	06/11/2026	Various		32,789,050	32,995,000	117,361	3.A FE
01883L-AF-0	ALLIANT HOLD CO ISSUER SERIES 144A 7.000% 01/15/31	06/11/2026	GOLDMAN SACHS & CO.		15,142,200	15,000,000	428,750	4.B FE
02079K-BN-6	ALPHABET INC 5.500% 02/15/46	06/03/2026	BARCLAYS BANK PLC		19,748,200	20,000,000	339,167	1.C FE
02079K-BP-1	ALPHABET INC 5.650% 02/15/56	06/03/2026	BARCLAYS BANK PLC		19,854,600	20,000,000	348,417	1.C FE
02128L-AC-0	ALTA EQUIPMENT GROUP SERIES 144A 9.000% 06/01/29	06/11/2026	GOLDMAN SACHS & CO.		9,609,400	10,000,000	27,500	5.A FE
023135-DG-8	AMAZON COM INC 5.650% 03/13/46	06/11/2026	GOLDMAN SACHS & CO.		7,888,560	8,000,000	111,744	1.E FE
02928T-AA-9	AMERICAN RESTORATION HOLDINGS 13.000% 07/24/31	06/30/2026	Interest Capitalization		138,218	138,218		4.A PL
03073E-BF-1	CENCORA INC 5.650% 02/13/56	06/03/2026	BARCLAYS BANK PLC		19,561,800	20,000,000	348,417	2.A FE
03076C-AS-5	AMERIPRISE FINANCIAL INC 5.350% 06/15/36	06/04/2026	BANK OF AMERICA		9,574,904	9,575,000		1.G FE
031162-DT-4	AMGEN INC 5.650% 03/02/53	06/11/2026	GOLDMAN SACHS & CO.		3,859,240	4,000,000	62,778	2.A FE
032095-BB-6	AMPHENOL CORP 5.300% 11/15/55	06/03/2026	BARCLAYS BANK PLC		14,210,100	15,000,000	41,958	1.G FE
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO.GUARNT 4.900% 02/01/46	06/16/2026	GOLDMAN SACHS & CO.		18,282,200	20,000,000	370,222	1.G FE
03690A-AK-2	ANTERO MIDSTREAM PART FI SERIES 144A 6.625% 02/01/32	06/11/2026	GOLDMAN SACHS & CO.		15,330,150	15,000,000	361,615	3.A FE
03772C-AA-1	APLD COMPUTECO 2 LLC SERIES 144A 6.750% 03/15/31	06/11/2026	GOLDMAN SACHS & CO.		10,027,200	10,000,000	172,500	3.C FE
03959K-AD-2	ARCHROCK PARTNERS LP FIN SERIES 144A 6.625% 09/01/32	06/11/2026	GOLDMAN SACHS & CO.		8,167,680	8,000,000	148,694	3.C FE
04242E-AB-5	Armstrong Midco LLC LOAN FIRST LIEN SENIOR SECURED 17.000% 06/30/27	06/22/2026	Interest Capitalization		1,471,475	1,471,475		5.C PL
04250H-AB-7	Armstrong Transport Group LLC 14.000% 06/30/27	06/23/2026	Interest Capitalization		292,128	292,128		5.B PL
04316J-AP-4	ARTHUR J GALLAGHER & CO 5.550% 02/15/55	06/17/2026	GOLDMAN SACHS & CO.		12,344,770	13,000,000	243,738	2.A FE
043436-AV-6	ASBURY AUTOMOTIVE GROUP SERIES WI 4.750% 03/01/30	06/11/2026	GOLDMAN SACHS & CO.		9,700,800	10,000,000	133,264	3.B FE
045941-AB-7	ASURION LLC ASURION CO SERIES 144A 8.375% 02/01/34	06/11/2026	GOLDMAN SACHS & CO.		39,171,800	40,000,000	1,105,035	4.C FE
049560-BE-4	ATMOS ENERGY CORP 5.450% 01/15/56	06/17/2026	Various		24,076,650	25,000,000	547,271	1.G FE
05368V-AB-2	AVIENT CORP SERIES 144A 6.250% 11/01/31	06/11/2026	GOLDMAN SACHS & CO.		15,203,850	15,000,000	106,771	3.C FE
05466#-AA-0	AxInfra US LP 6.400% 04/30/36	05/06/2026	KEYBANC CAPITAL MARKETS		120,000,000	120,000,000		2.C PL
056638-AA-3	Baccara Equipment LLC 8.902% 03/05/29	06/30/2026	DIRECT		845,842	845,842		4.B Z
059165-EW-6	BALTIMORE GAS & ELECTRIC 6.050% 06/01/56	05/19/2026	U.S. BANCORP INVESTMENTS INC		29,966,400	30,000,000		1.G FE
06051G-JE-0	BANK OF AMERICA CORP SERIES MTN 2.676% 06/19/41	06/17/2026	GOLDMAN SACHS & CO.		14,560,800	20,000,000	266,113	1.G FE
06051G-MA-4	BANK OF AMERICA CORP 5.468% 01/23/35	06/11/2026	GOLDMAN SACHS & CO.		9,130,050	9,000,000	190,013	1.G FE
06051G-NC-9	BANK OF AMERICA CORP 5.489% 04/23/37	06/17/2026	Various		39,980,050	40,000,000	125,790	1.G FE
070101-AK-6	BASIN ELECTRIC PWR COOP 5.850% 10/15/55	06/05/2026	Tax Free Exchange		67,387,723	66,650,000	541,531	1.F FE
07337J-AC-1	BEACH ACQUISITION BIDCO SERIES 144A 10.000% 07/15/33	06/11/2026	GOLDMAN SACHS & CO.		11,186,300	10,000,000		4.C FE
073952-AB-9	BEACON FUNDING TRUST SERIES 144A 6.266% 08/15/54	06/11/2026	GOLDMAN SACHS & CO.		2,527,450	2,500,000	50,911	2.B FE
097023-CV-5	BOEING CO 5.705% 05/01/40	06/17/2026	GOLDMAN SACHS & CO.		10,209,900	10,000,000	74,482	2.C FE
097023-CW-3	BOEING CO 5.805% 05/01/50	06/17/2026	Various		59,294,000	60,000,000	666,769	2.C FE
097947-AA-3	BOND US BIDCO 1 2 3 G1 2 SERIES 144A 7.125% 06/15/33	06/11/2026	GOLDMAN SACHS & CO.		20,123,500	20,000,000	39,583	4.B FE
100018-AC-4	BORR IHC LTD BORR FIN SERIES 144A 8.750% 01/15/32	06/11/2026	GOLDMAN SACHS & CO.		10,022,200	10,000,000	4,861	4.C FE
10373Q-BZ-2	BP CAP MARKETS AMERICA 4.970% 10/17/29	06/11/2026	GOLDMAN SACHS & CO.		1,518,855	1,500,000	11,390	1.E FE
110122-EK-0	BRISTOL MYERS SQUIBB CO 5.550% 02/22/54	06/11/2026	Various		50,401,310	52,000,000	681,417	1.F FE
110122-EL-8	BRISTOL MYERS SQUIBB CO 5.650% 02/22/64	06/03/2026	BARCLAYS BANK PLC		19,675,800	20,000,000	320,167	1.F FE
11135F-CM-1	BROADCOM INC 5.200% 07/15/35	06/11/2026	GOLDMAN SACHS & CO.		3,495,205	3,500,000	74,317	1.G FE
11135F-CV-1	BROADCOM INC 3.500% 02/15/41	06/11/2026	GOLDMAN SACHS & CO.		3,165,880	4,000,000	45,500	1.G FE
118858-AA-3	Budderfly Inc. 3.657% 05/02/29	04/22/2026	DIRECT		23,750,000	25,000,000		4.B PL
12008R-AT-4	BUILDERS FIRSTSOURCE INC SERIES 144A 6.750% 05/15/35	06/11/2026	GOLDMAN SACHS & CO.		5,070,100	5,000,000	25,313	3.C FE
12116L-AE-9	BURFORD CAPITAL GLBL FIN SERIES 144A 9.250% 07/01/31	06/11/2026	GOLDMAN SACHS & CO.		14,343,900	15,000,000	620,521	3.C FE
1248EP-CT-8	CCO HOLDINGS LLC CAP CORP SERIES 144A 7.375% 03/01/31	06/11/2026	GOLDMAN SACHS & CO.		5,040,500	5,000,000	103,455	3.C FE
12505B-AM-2	CBRE SERVICES INC 5.250% 06/01/36	04/27/2026	WELLS FARGO		29,684,100	30,000,000		2.A FE
12511V-AA-6	CDI ESCROW ISSUER INC SERIES 144A 5.750% 04/01/30	06/11/2026	GOLDMAN SACHS & CO.		7,976,080	8,000,000	90,722	4.A FE
12543D-BQ-2	CHS COMMUNITY HEALTH SYS SERIES 144A 9.750% 01/15/34	06/11/2026	GOLDMAN SACHS & CO.		15,496,650	15,000,000	353,438	4.C FE
125523-CF-5	CIGNA GROUP THE 4.800% 07/15/46	06/03/2026	BARCLAYS BANK PLC		21,940,000	25,000,000	463,333	2.A FE
125523-CW-8	CIGNA CORP NEW GLBL NT 5.600% 02/15/54	06/11/2026	GOLDMAN SACHS & CO.		2,389,600	2,500,000	45,500	2.A FE
125896-BY-5	CMS ENERGY CORP HYB 6.500% 06/01/55	06/11/2026	GOLDMAN SACHS & CO.		17,279,140	17,000,000	33,764	2.C FE
126018-AA-4	CGA CAP CR LEASE-BACKED PASS-T 4.974% 07/30/40	06/10/2026	Interest Capitalization		677,613	677,613		2.A
12602L-AC-4	CHPE LLC SERIES 144A 5.350% 06/30/36	06/17/2026	Various		72,697,970	72,675,000	10,403	2.A FE
12602L-AD-2	CHPE LLC SERIES 144A 5.875% 06/29/46	06/17/2026	Various		90,559,860	90,425,000	17,135	2.A FE
126098-AA-6	BARNARD ADD-ON CGA CAPITAL CR SR-SEC 4.611% 06/10/58	06/10/2026	Interest Capitalization		41,690	41,690		1.G

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

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12653C-AL-2	CNX RESOURCES CORP SERIES 144A 7.250% 03/01/32	06/11/2026	GOLDMAN SACHS & CO.		15,477,300	15,000,000	305,104	3.B FE
12662P-AH-1	CVR ENERGY INC SERIES 144A 7.500% 02/15/31	06/11/2026	GOLDMAN SACHS & CO.		10,074,100	10,000,000	250,000	4.A FE
126650-EG-1	CVS HEALTH CORP HYB 6.750% 12/10/54	06/11/2026	GOLDMAN SACHS & CO.		10,394,800	10,000,000	3,750	3.A FE
126650-EL-0	CVS HEALTH CORP 6.200% 09/15/55	06/03/2026	BARCLAYS BANK PLC		20,272,200	20,000,000	272,111	2.B FE
12721*-AA-1	EMORY 2019 MEZZ. CGA CAP CR LE SUB-SEC 4.000% 08/10/52	06/10/2026	Interest Capitalization		47,328	47,328		1.C
12730#-AA-6	STATE OF GA DFCS ADD ON TR CTF 4.060% 06/10/39	06/10/2026	Interest Capitalization		25,611	25,611		1.A
12754@-AA-9	Renton Triton 4.156% 03/15/58	06/15/2026	Interest Capitalization		48,369	48,369		1.D Z
12763#-AA-6	Healthcare Properties LLC 5.920% 10/31/44	06/15/2026	Interest Capitalization		91,215	91,215		1.D
12769G-AC-4	CAESARS ENTERTAIN INC SERIES 144A 6.500% 02/15/32	06/11/2026	GOLDMAN SACHS & CO.		9,831,100	10,000,000	211,250	3.C FE
12783@-AA-4	CTL Pass-Through Trust Series 5.750% 03/17/44	05/26/2026	Interest Capitalization		45,292	45,292		1.A
14040H-DA-0	CAPITAL ONE FINANCIAL CO 6.377% 06/08/34	06/11/2026	GOLDMAN SACHS & CO.		5,262,400	5,000,000	3,543	2.A FE
14040H-DQ-5	CAPITAL ONE FINANCIAL CO 5.399% 01/30/37	06/17/2026	GOLDMAN SACHS & CO.		19,741,400	20,000,000	407,924	2.A FE
14149Y-BT-4	CARDINAL HEALTH INC 5.750% 11/15/54	06/03/2026	BARCLAYS BANK PLC		14,800,350	15,000,000	45,521	2.B FE
142339-AM-2	CARLISLE COS INC 5.550% 09/15/40	05/11/2026	SUSQUEHANA FINANCIAL GROUP LL		4,990,650	5,000,000	43,938	2.B FE
14448C-AS-3	CARRIER GLOBAL CORP 3.577% 04/05/50	04/23/2026	CITADEL SECURITIES LLC		7,273,300	10,000,000	18,879	2.A FE
14627*-AE-4	Carter Machinery Company Inc. 5.270% 06/24/29	05/28/2026	BANK OF AMERICA SECURITIES LLC		37,000,000	37,000,000		2.B Z
14627*-AF-1	Carter Machinery Company Inc. 5.410% 06/24/31	05/28/2026	BANK OF AMERICA SECURITIES LLC		20,000,000	20,000,000		2.B Z
15089Q-AP-9	CELANESE US HOLDINGS LLC 6.379% 07/15/32	06/11/2026	GOLDMAN SACHS & CO.		10,503,000	10,000,000	301,309	3.B FE
15089Q-AY-0	CELANESE US HOLDINGS LLC 6.700% 11/15/33	06/01/2026	GOLDMAN SACHS & CO.		5,384,700	5,000,000	18,181	3.B FE
15807X-AA-8	CHAMP ACQUISITION CORP SERIES 144A 8.375% 12/01/31	06/11/2026	GOLDMAN SACHS & CO.		5,232,900	5,000,000	12,795	4.B FE
16411Q-AX-9	CHENIERE ENERGY PARTNERS LP SERIES 144A 5.350% 11/30/36	05/26/2026	BANK OF AMERICA		8,707,213	8,750,000		2.B FE
172441-BH-9	CINEMARK USA INC SERIES 144A 7.000% 08/01/32	06/11/2026	GOLDMAN SACHS & CO.		15,478,650	15,000,000	382,083	3.C FE
17275R-BU-5	CISCO SYSTEMS INC 5.300% 02/26/54	06/11/2026	GOLDMAN SACHS & CO.		2,363,025	2,500,000	39,014	1.E FE
172967-PU-9	CITIGROUP INC 6.020% 01/24/36	06/11/2026	GOLDMAN SACHS & CO.		5,115,400	5,000,000	115,383	2.B FE
172967-QF-1	CITIGROUP INC 4.503% 09/11/31	06/11/2026	GOLDMAN SACHS & CO.		3,442,845	3,500,000	39,839	1.G FE
17327C-AY-9	CITIGROUP INC 5.612% 03/04/56	05/07/2026	CITIGROUP GLOBAL MARKETS INC.		24,394,000	25,000,000	249,422	1.G FE
184496-AQ-0	CLEAN HARBORS INC SERIES 144A 6.375% 02/01/31	06/11/2026	GOLDMAN SACHS & CO.		10,171,100	10,000,000	231,979	3.B FE
189054-BC-2	CLOROX COMPANY 5.250% 05/15/36	05/06/2026	WELLS FARGO		49,999,500	50,000,000		2.B FE
191216-DZ-0	COCA COLA CO THE 5.200% 01/14/55	06/17/2026	GOLDMAN SACHS & CO.		9,582,700	10,000,000	222,444	1.E FE
199333-AK-1	COLUMBUS MCKINNON CORP SERIES 144A 7.125% 02/01/33	06/11/2026	GOLDMAN SACHS & CO.		25,095,150	25,000,000	633,333	3.C FE
20030N-EJ-6	COMCAST CORP 5.300% 06/01/34	06/11/2026	GOLDMAN SACHS & CO.		8,551,425	8,500,000	13,765	1.G FE
202795-KD-1	COMMONWEALTH EDISON CO 5.850% 06/01/56	06/17/2026	Various		39,446,095	39,325,000	87,750	1.F FE
20451N-AJ-0	COMPASS MINERALS INTERNA SERIES 144A 8.000% 07/01/30	06/11/2026	GOLDMAN SACHS & CO.		9,448,950	9,000,000	288,222	4.C FE
20753P-AD-3	CONNECT HOLDING II LLC SERIES 144A 10.500% 04/03/31	06/11/2026	GOLDMAN SACHS & CO.		10,084,800	10,000,000	469,583	5.A FE
20826F-BM-7	CONOCOPHILLIPS COMPANY 5.500% 01/15/55	06/17/2026	Various		28,887,600	30,000,000	658,472	1.F FE
209111-GG-2	CON EDISON CO OF NY INC 5.900% 11/15/53	06/11/2026	GOLDMAN SACHS & CO.		2,500,250	2,500,000	11,063	1.G FE
209111-GG-0	CON EDISON CO OF NY INC 5.150% 06/15/36	06/01/2026	WELLS FARGO		14,947,350	15,000,000		1.G FE
21720@-AC-7	COP Hometown Acquisitions Inc 2ND AMENDMENT DDTL 12.500% 01/16/28	04/01/2026	Interest Capitalization		225,975	225,975		4.B PL
21871X-AT-6	COREBRIDGE FINANCIAL INC HYB 6.375% 09/15/54	06/11/2026	Various		16,915,050	17,077,000	250,015	2.C FE
21873S-AB-4	COREWEAVE INC SERIES 144A 9.250% 06/01/30	06/11/2026	GOLDMAN SACHS & CO.		10,181,200	10,000,000	28,264	4.A FE
21914*-AA-9	CORNELL UNIVERSITY 5.796% 04/15/45	04/14/2026	MESIROW FINANCIAL		36,205,409	36,030,660		1.C Z
229917-AA-7	CUMBERLAND COMB CYCLE GE 5.821% 05/15/56	06/17/2026	Various		181,011,864	180,000,000	61,444	1.C FE
23292N-AA-6	CYPRIUM CORP CYPRIUM HOL SERIES 144A 6.125% 04/15/31	06/11/2026	GOLDMAN SACHS & CO.		10,006,000	10,000,000	142,917	3.B FE
23292N-AB-4	CYPRIUM CORP CYPRIUM HOL SERIES 144A 6.375% 04/15/34	06/01/2026	GOLDMAN SACHS & CO.		5,008,400	5,000,000	65,521	3.B FE
23307*-AG-7	DC ARENA L.P. 6.110% 05/30/50	05/29/2026	CITIGROUP GLOBAL MARKETS INC.		17,395,349	17,395,349		2.A
23338V-BA-3	DTE ELECTRIC CO SERIES B 5.550% 03/01/56	06/17/2026	Various		29,281,300	30,000,000	470,208	1.E FE
23375#-AA-3	DB Data Center Red Oak 12 LLC 6.980% 03/06/31	05/27/2026	MITSUBISHI UFJ SECURITIES USA		50,000,000	50,000,000		2.B Z
23375@-AA-5	DH MASI Finance Inc. 1.650% 06/03/31	05/21/2026	BANK OF AMERICA SECURITIES LLC		38,034,864	38,034,864		1.G Z
23375@-AB-3	DH MASI Finance Inc. 1.880% 06/03/33	05/21/2026	BANK OF AMERICA SECURITIES LLC		76,069,728	76,069,728		1.G Z
23375@-AC-1	DH MASI Finance Inc. 2.100% 06/03/36	05/21/2026	BANK OF AMERICA SECURITIES LLC		88,748,016	88,748,016		1.G Z
23375@-AD-9	DH MASI Finance Inc. 2.250% 06/03/38	05/21/2026	BANK OF AMERICA SECURITIES LLC		88,748,016	88,748,016		1.G Z
24229J-AA-1	DEALER TIRE LLC DT ISSR SERIES 144A 8.000% 02/01/28	06/11/2026	GOLDMAN SACHS & CO.		9,914,500	10,000,000	291,111	5.B FE
24665F-AE-2	DELEK LOG PART FINANCE SERIES 144A 7.375% 06/30/33	06/11/2026	GOLDMAN SACHS & CO.		8,249,200	8,000,000	265,500	4.A FE
25461L-AD-4	DIRECTV FIN LLC COINC SERIES 144A 10.000% 02/15/31	06/11/2026	GOLDMAN SACHS & CO.		15,564,150	15,000,000	487,500	4.A FE
25461L-AE-2	DIRECTV FIN LLC COINC SERIES 144A 9.250% 06/01/32	06/01/2026	Various		23,540,300	23,285,000	12,847	4.A FE
254945-AA-6	DIRECTV FINANCING LLC SERIES 144A 8.875% 02/01/30	06/01/2026	GOLDMAN SACHS & CO.		20,503,300	20,000,000	527,569	4.A FE
254948-AQ-5	DISCOVERY HOLDINGS INC 4.279% 03/15/32	06/11/2026	GOLDMAN SACHS & CO.		7,298,800	8,000,000	82,727	3.B FE

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257867-BJ-9	RR DONNELLEY & SONS CO SERIES 144A 9.500% 08/01/29	06/11/2026	GOLDMAN SACHS & CO.		31,091,700	30,000,000	997,500	4.A FE
258278-AA-8	DORMAN PRODUCTS INC SERIES 144A 6.250% 06/15/34	06/02/2026	BANK OF AMERICA		1,275,000	1,275,000		3.C FE
26442C-BT-0	DUKE ENERGY CAROLINAS 5.750% 06/15/56	06/17/2026	Various		64,032,407	64,075,000	51,910	1.F FE
278058-EA-6	EATON CORP 5.450% 03/06/56	04/28/2026	MORGAN STANLEY & CO. INC.		4,869,350	5,000,000	40,118	1.G FE
27965#-BE-1	EDENS LIMITED PARTNERSHIP 5.170% 06/03/33	04/01/2026	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000		2.B Z
27965#-BF-8	EDENS LIMITED PARTNERSHIP 5.290% 06/03/34	04/01/2026	BANK OF AMERICA SECURITIES LLC		15,000,000	15,000,000		2.B Z
29082K-AA-3	EMBECTA CORP SERIES 144A 5.000% 02/15/30	05/01/2026	GOLDMAN SACHS & CO.		3,777,520	4,000,000	43,889	4.C FE
29089Q-AC-9	EMERGENT BIOSOLUTIONS SERIES 144A 3.875% 08/15/28	06/11/2026	GOLDMAN SACHS & CO.		8,962,600	10,000,000	125,938	5.A FE
292554-AR-3	ENCORE CAPITAL GROUP INC SERIES 144A 8.500% 05/15/30	06/11/2026	GOLDMAN SACHS & CO.		15,957,750	15,000,000	95,625	3.C FE
29273V-BG-4	ENERGY TRANSFER LP HYB 6.500% 02/15/56	06/11/2026	GOLDMAN SACHS & CO.		13,092,300	13,000,000	274,625	3.A FE
29364W-BS-6	ENTERGY LOUISIANA LLC 5.650% 04/15/56	06/17/2026	Various		24,431,300	25,000,000	406,486	1.F FE
29452E-AD-3	EQUITABLE HOLDINGS INC 6.700% 03/28/55	05/18/2026	Various		9,464,088	9,296,000	32,562	2.B FE
29667N-AA-0	ESQUIRE DEPOSITION SOLUTIONS L 13.500% 06/30/29	06/30/2026	Interest Capitalization		1,458,562	1,458,562		5.A Z
30303M-AH-5	META PLATFORMS INC 5.250% 05/15/36	06/11/2026	Various		28,375,065	28,500,000	47,104	1.D FE
30303M-AJ-1	META PLATFORMS INC 6.200% 05/15/46	04/30/2026	Various		20,033,425	20,000,000		1.D FE
30304#-AD-0	FG Inventory LLC Class TL 2026-1 6.850% 10/25/29	06/15/2026	KEYBANC CAPITAL MARKETS		62,500,000	62,500,000		2.A Z
315292-AU-6	FERRELLGAS LP FERRELLGAS SERIES 144A 9.250% 01/15/31	06/11/2026	GOLDMAN SACHS & CO.		42,247,800	40,000,000	2,176,319	4.C FE
316773-DS-6	FIFTH THIRD BANCORP SERIES 144A 4.000% 02/01/29	05/21/2026	Tax Free Exchange		17,691,168	17,325,000	248,325	2.A FE
337738-BL-1	FISERV INC 5.450% 03/15/34	06/11/2026	GOLDMAN SACHS & CO.		3,950,320	4,000,000	52,683	2.B FE
33835P-AA-4	FIVE CORNERS FND TR IV SERIES 144A 5.997% 02/15/53	06/17/2026	GOLDMAN SACHS & CO.		10,157,300	10,000,000	204,898	1.G FE
341081-HD-2	FLORIDA POWER & LIGHT CO 5.750% 06/01/56	06/17/2026	Various		67,389,454	67,325,000	31,944	1.D FE
341081-HE-0	FLORIDA POWER & LIGHT CO 5.900% 06/01/66	06/03/2026	Various		44,380,162	44,325,000	4,917	1.D FE
35641A-AC-2	FREEDOM MORTGAGE HOLD SERIES 144A 8.375% 04/01/32	06/11/2026	GOLDMAN SACHS & CO.		15,133,200	15,000,000	247,760	4.B FE
35877@-AA-2	FRISCO GROUND LEASE TR-SENIOR- 4.819% 07/15/53	04/15/2026	Interest Capitalization		10,808	10,808		1.C PL
36147A-AA-3	GB AIT BUYER SERIES 144A 8.750% 04/30/34	06/11/2026	GOLDMAN SACHS & CO.		4,980,250	5,000,000	51,042	5.A FE
36846V-AA-1	GEE AUTOMOTIVE HOLDINGS SERIES 144A 7.250% 03/01/31	06/11/2026	GOLDMAN SACHS & CO.		15,188,650	15,000,000	306,111	4.C FE
37045X-EP-7	GENERAL MOTORS FINL CO 6.100% 01/07/34	06/11/2026	GOLDMAN SACHS & CO.		8,825,635	8,500,000	223,243	2.B FE
373334-LD-1	GEORGIA POWER CO 5.500% 10/01/55	06/17/2026	GOLDMAN SACHS & CO.		9,710,600	10,000,000	117,639	1.F FE
375558-CD-3	GILEAD SCIENCES INC 5.500% 11/15/54	06/16/2026	Various		22,094,625	22,500,000	108,090	1.G FE
37954F-AK-0	GLOBAL PART GLP FINANC SERIES 144A 8.250% 01/15/32	06/11/2026	GOLDMAN SACHS & CO.		10,488,000	10,000,000	336,875	4.A FE
37960B-AD-7	GLOBAL MEDICAL RESPONSE SERIES 144A 7.375% 10/01/32	06/11/2026	GOLDMAN SACHS & CO.		10,337,800	10,000,000	145,451	4.A FE
38021M-AA-4	GOAT HOLDCO LLC SERIES 144A 6.750% 02/01/32	06/11/2026	GOLDMAN SACHS & CO.		5,115,000	5,000,000	122,813	4.B FE
38141G-C9-3	GOLDMAN SACHS GROUP INC 5.218% 04/23/31	06/11/2026	GOLDMAN SACHS & CO.		5,055,200	5,000,000	35,511	1.F FE
38141G-F4-1	GOLDMAN SACHS GROUP INC 5.425% 06/03/37	05/27/2026	GOLDMAN SACHS & CO.		12,225,000	12,225,000		1.F FE
38145G-AT-7	GOLDMAN SACHS GROUP INC 5.541% 01/21/47	06/11/2026	GOLDMAN SACHS & CO.		4,318,380	4,500,000	97,660	1.F FE
382550-BK-6	GOODYEAR TIRE & RUBBER 5.625% 04/30/33	06/11/2026	Various		20,707,925	24,000,000	106,406	4.A FE
382550-BT-7	GOODYEAR TIRE & RUBBER 8.875% 07/15/32	06/01/2026	JP MORGAN SECURITIES INC		9,100,000	9,100,000		4.B FE
38869A-AB-3	GRAPHIC PACKAGING INTERN SERIES 144A 3.500% 03/15/28	06/11/2026	GOLDMAN SACHS & CO.		9,676,000	10,000,000	84,583	3.C FE
389375-AN-6	GRAY MEDIA INC SERIES 144A 9.625% 07/15/32	06/11/2026	GOLDMAN SACHS & CO.		9,751,800	10,000,000	393,021	5.B FE
40409A-AB-6	HA SUSTAINABLE INF CAP SERIES 144A 5.950% 07/15/33	06/15/2026	CITIGROUP GLOBAL MARKETS INC.		13,097,663	13,150,000		2.C FE
404119-CT-4	HCA INC 5.450% 04/01/31	06/11/2026	GOLDMAN SACHS & CO.		9,167,760	9,000,000	96,738	2.C FE
404119-DC-0	HCA INC 6.200% 03/01/55	04/22/2026	GOLDMAN SACHS & CO.		20,217,600	20,000,000	179,111	2.C FE
404119-DH-9	HCA INC 5.700% 11/15/55	06/03/2026	BARCLAYS BANK PLC		14,112,150	15,000,000	45,125	2.C FE
404119-DL-0	HCA INC 5.300% 05/15/36	04/27/2026	CITIGROUP GLOBAL MARKETS INC.		29,902,200	30,000,000		2.C FE
404530-AC-1	404530AC1 SERIES 2020 2.675% 09/01/41	05/15/2026	JP MORGAN SECURITIES INC		3,506,350	5,000,000	28,608	1.D FE
41068X-AH-3	HA SUSTAINABLE INF CAP HYB 7.125% 11/15/56	06/11/2026	GOLDMAN SACHS & CO.		10,097,700	10,000,000	53,438	3.B FE
41068X-AK-6	HA SUSTAINABLE INF CAP 6.000% 03/15/36	06/03/2026	BARCLAYS BANK PLC		19,705,400	20,000,000	306,667	2.C FE
417558-AB-9	HARVEST MIDSTREAM I LP SERIES 144A 7.500% 05/15/32	06/11/2026	GOLDMAN SACHS & CO.		15,502,500	15,000,000	84,375	3.C FE
418058-AA-7	HASA ACQUISITION LLC NA-SR-SEC 13.056% 07/10/29	04/04/2026	Interest Capitalization		134,244	134,244		3.C PL
41975*-AX-3	MAUI ELECTRIC COMPANY LIMITED 6.250% 02/09/33	05/13/2026	StoneCastle		10,054,200	10,000,000	187,500	3.C
419866-K#-4	MAUI ELECTRIC COMPANY LIMITED 6.250% 02/09/33	05/13/2026	StoneCastle		18,097,560	18,000,000	337,500	3.B
42256#-AK-5	Heartland Veterinary Partners NA-SR-SEC 14.500% 12/10/27	06/30/2026	Interest Capitalization		431,264	431,264		4.A PL
42704L-AG-9	HERC HOLDINGS INC SERIES 144A 7.250% 06/15/33	06/11/2026	GOLDMAN SACHS & CO.		15,621,450	15,000,000	534,688	3.C FE
42784#-AA-8	HERSHEY CAMPUS LEASE-BACKED TR SR-UNSEC 5.820% 05/01/54	06/01/2026	Interest Capitalization		215,004	215,004		1.F
431318-BC-7	HILCORP ENERGY I HILCORP SERIES 144A 8.375% 11/01/33	06/11/2026	GOLDMAN SACHS & CO.		15,948,300	15,000,000	143,073	3.B FE
431318-BG-8	HILCORP ENERGY I HILCORP SERIES 144A 7.250% 02/15/35	06/01/2026	GOLDMAN SACHS & CO.		14,239,900	14,000,000	279,125	3.B FE
432833-AF-8	HILTON DOMESTIC OPERATIN 4.875% 01/15/30	06/11/2026	GOLDMAN SACHS & CO.		9,897,400	10,000,000	199,063	3.B FE

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437076-CT-7	HOME DEPOT INC 4.950% 09/15/52	04/29/2026	BNP PARIBAS		13,443,450	15,000,000	92,813	1.F FE
437076-DF-6	HOME DEPOT INC 5.300% 06/25/54	06/11/2026	GOLDMAN SACHS & CO.		937,040	1,000,000	24,586	1.F FE
43849R-AH-8	HONEYWELL AEROSPACE INC SERIES 144A 5.622% 03/16/46	06/03/2026	Various		29,887,600	30,000,000	252,209	1.G FE
43849R-AJ-4	HONEYWELL AEROSPACE INC SERIES 144A 5.732% 03/16/56	06/03/2026	Various		34,910,600	35,000,000	275,454	1.G FE
43849R-AK-1	HONEYWELL AEROSPACE INC 5.852% 03/16/66	06/03/2026	Various		25,134,400	25,000,000	227,578	1.G FE
438516-CT-1	HONEYWELL INTERNATIONAL 5.250% 03/01/54	04/28/2026	Various		18,870,500	20,000,000	140,000	1.F FE
44331#-AC-8	HSRE CORE HOLDING I LLC 5.270% 06/05/33	04/01/2026	JP MORGAN SECURITIES INC		35,000,000	35,000,000		2.B Z
445587-AE-8	HUNT COS INC SERIES 144A 5.250% 04/15/29	05/01/2026	GOLDMAN SACHS & CO.		4,861,250	5,000,000	13,854	4.B FE
446150-BF-0	HUNTINGTON BANCSHARES 6.141% 11/18/39	06/17/2026	GOLDMAN SACHS & CO.		10,232,700	10,000,000	51,175	2.A FE
45074J-AA-2	ITT HOLDINGS LLC SERIES 144A 6.500% 08/01/29	06/11/2026	GOLDMAN SACHS & CO.		4,963,750	5,000,000	118,264	4.C FE
451102-CC-9	ICAHN ENTERPRISES FIN SERIES WI 4.375% 02/01/29	06/01/2026	Various		6,535,125	7,500,000	102,387	4.A FE
451102-CF-2	ICAHN ENTERPRISES FIN 9.750% 01/15/29	06/11/2026	GOLDMAN SACHS & CO.		14,836,950	15,000,000	597,188	3.C FE
451102-CJ-4	ICAHN ENTERPRISES FIN 9.000% 06/15/30	05/01/2026	GOLDMAN SACHS & CO.		14,546,250	15,000,000	521,250	4.A FE
45174H-BJ-5	IHEARTCOMMUNICATIONS INC SERIES 144A 9.125% 05/01/29	06/11/2026	GOLDMAN SACHS & CO.		9,731,500	10,000,000	332,049	5.A FE
454889-AW-6	INDIANA MICHIGAN POWER 5.600% 03/15/56	06/17/2026	GOLDMAN SACHS & CO.		9,794,600	10,000,000	183,556	1.F FE
458140-CS-7	INTEL CORP 5.300% 05/15/36	04/28/2026	Various		11,227,200	11,250,000		2.B FE
46284V-AJ-0	IRON MOUNTAIN INC SERIES 144A 5.250% 07/15/30	06/11/2026	GOLDMAN SACHS & CO.		11,823,480	12,000,000	257,250	3.C FE
46687*-AA-1	Clifton Board of Education 7.055% 03/01/55	06/26/2026	DIRECT		32,857,235	31,900,228		1.E Z
47077W-AE-8	JANE STREET GRP JSG FIN SERIES 144A 6.750% 05/01/33	06/11/2026	GOLDMAN SACHS & CO.		15,309,900	15,000,000	115,313	3.A FE
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB All PIK 14.000% 08/30/32	04/01/2026	Interest Capitalization		573,445	573,445		4.C Z
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 03/01/32	04/01/2026	Interest Capitalization		542,869	542,869		4.C Z
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 10%Cash 2 % PIK 14.000% 08/30/32	04/01/2026	Interest Capitalization		771,062	771,062		4.C Z
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK 14.000% 03/01/32	04/01/2026	Interest Capitalization		268,672	268,672		5.A PL
489399-AR-6	KENNEDY WILSON INC SERIES 144A 7.000% 06/01/31	05/14/2026	JP MORGAN SECURITIES INC		3,625,000	3,625,000		4.B FE
489399-AS-4	KENNEDY WILSON INC SERIES 144A 7.250% 06/01/33	06/11/2026	Various		18,471,100	18,325,000	16,111	4.B FE
491674-BP-1	KENTUCKY UTILITIES CO 5.850% 08/15/55	06/17/2026	GOLDMAN SACHS & CO.		10,096,900	10,000,000	199,875	1.F FE
49461M-AA-8	KINETIK HOLDINGS LP SERIES 144A 5.875% 06/15/30	06/11/2026	GOLDMAN SACHS & CO.		10,054,500	10,000,000	288,854	3.A FE
50022H-AA-9	KOFILE-INC. SUB-UNSEC 11.250% 06/30/29	06/30/2026	Interest Capitalization		339,745	339,745		4.B PL
500255-AY-0	KOHLS CORPORATION SERIES 144A 10.000% 06/01/30	06/11/2026	GOLDMAN SACHS & CO.		16,284,600	15,000,000	45,833	3.B FE
501044-DV-0	KROGER CO 5.000% 09/15/34	06/11/2026	GOLDMAN SACHS & CO.		6,381,310	6,500,000	78,542	2.B FE
501797-AL-8	L BRANDS INC CO.GUARNT 6.875% 11/01/35	06/11/2026	GOLDMAN SACHS & CO.		22,938,690	23,000,000	124,705	3.B FE
50239*-AA-6	L3Harris Technologies Inc. 6.160% 12/25/47	04/01/2026	WELLS FARGO SECURITIES LLC		14,993,289	14,993,289		2.B Z
513272-AE-4	LAMB WESTON HLD SERIES 144A 4.375% 01/31/32	06/11/2026	GOLDMAN SACHS & CO.		4,657,750	5,000,000	80,208	3.C FE
527298-CQ-4	LEVEL 3 FINANCING INC SERIES 144A 8.500% 01/15/36	06/11/2026	GOLDMAN SACHS & CO.		30,154,860	28,000,000	1,003,944	4.C FE
527298-CR-2	LEVEL 3 FINANCING INC SERIES 144A 7.500% 02/15/37	06/01/2026	GOLDMAN SACHS & CO.		13,070,300	12,750,000	22,917	4.C FE
53079E-BR-4	LIBERTY MUTUAL GROUP INC SERIES 144A 5.250% 05/01/36	04/20/2026	CITIGROUP GLOBAL MARKETS INC.		14,935,050	15,000,000		2.B FE
531968-AA-3	LIGHT & WONDER INTER SERIES 144A 7.500% 09/01/31	06/11/2026	GOLDMAN SACHS & CO.		10,355,200	10,000,000	210,417	3.C FE
53219L-AX-7	LIFEPOINT HEALTH INC SERIES 144A 10.000% 06/01/32	06/11/2026	GOLDMAN SACHS & CO.		10,027,500	10,000,000	30,556	5.A FE
53219L-BA-6	LIFEPOINT HEALTH INC SERIES 144A 7.000% 05/01/34	06/01/2026	Various		31,379,600	31,890,000	157,500	4.B FE
532457-DP-0	ELI LILLY & CO 5.600% 05/20/56	06/17/2026	Various		73,992,040	74,000,000	87,111	1.D FE
532457-DQ-8	ELI LILLY & CO 5.700% 05/20/66	06/03/2026	Various		59,294,895	59,500,000	55,417	1.D FE
532716-AK-3	L BRANDS INC 6.950% 03/01/33	06/01/2026	GOLDMAN SACHS & CO.		4,949,800	5,000,000	87,840	3.C FE
534187-BZ-1	LINCOLN NATIONAL CORP 5.350% 11/15/35	06/17/2026	GOLDMAN SACHS & CO.		9,831,000	10,000,000	49,042	2.A FE
539830-CB-3	LOCKHEED MARTIN CORP 5.200% 02/15/55	06/03/2026	BARCLAYS BANK PLC		23,348,750	25,000,000	393,611	1.F FE
539830-CE-7	LOCKHEED MARTIN CORP 5.200% 02/15/64	06/03/2026	BARCLAYS BANK PLC		13,743,900	15,000,000	236,167	1.F FE
54288C-AA-1	LONG RIDGE ENERGY LLC SERIES 144A 8.750% 02/15/32	06/11/2026	GOLDMAN SACHS & CO.		26,178,900	25,000,000	674,479	4.B FE
546676-BA-4	LOUISVILLE GAS & ELEC 5.850% 08/15/55	06/17/2026	GOLDMAN SACHS & CO.		10,095,500	10,000,000	199,875	1.F FE
548661-DS-3	LOWE S COS INC 4.550% 04/05/49	04/13/2026	JP MORGAN SECURITIES INC		16,608,000	20,000,000	22,750	2.A FE
55261F-BA-1	M&T BANK CORPORATION 5.295% 04/18/36	05/11/2026	Various		39,836,350	40,000,000	54,421	2.A FE
55440*-AB-8	Intercontinental Exchange NYSE 5.949% 05/15/46	04/15/2026	Interest Capitalization		417,096	417,096		1.G Z
55617L-AS-1	MACY S RETAIL HLDGS LLC SERIES 144A 7.375% 08/01/33	06/11/2026	GOLDMAN SACHS & CO.		15,708,750	15,000,000	402,552	3.A FE
56625*-AA-5	MARCO APE OPCO HLDGS-LLC SUB-UNSEC 15.000% 09/30/27	06/30/2026	Interest Capitalization		238,528	238,528		5.C
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/29	06/30/2026	Interest Capitalization		1,058,004	1,058,004		5.B Z
57164P-AH-9	MARRIOTT OWNERSHIP RESOR SERIES 144A 4.500% 06/15/29	06/11/2026	GOLDMAN SACHS & CO.		4,842,350	5,000,000	110,625	4.B FE
571676-BC-8	MARS INC SERIES 144A 5.700% 05/01/55	06/11/2026	GOLDMAN SACHS & CO.		2,453,350	2,500,000	16,229	1.F FE
571748-BV-3	MARSH & MCLENNAN COS INC 5.700% 09/15/53	06/03/2026	BARCLAYS BANK PLC		14,803,650	15,000,000	187,625	1.G FE
571748-CD-2	MARSH & MCLENNAN COS INC 5.400% 03/15/55	06/17/2026	GOLDMAN SACHS & CO.		9,519,400	10,000,000	139,500	1.G FE

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575767-AU-2	MASS MUTUAL LIFE INS CO SERIES 144A 5.950% 06/01/56	06/17/2026	Various		109,681,900	110,000,000	16,528	1.F FE
57638P-AA-2	MASTERBRAND INC SERIES 144A 7.000% 07/15/32	06/11/2026	GOLDMAN SACHS & CO.		30,034,800	30,000,000	828,333	3.B FE
57736*-AZ-4	MAUI ELECTRIC COMPANY LIMITED 6.250% 02/09/33	05/13/2026	StoneCastle		11,059,620	11,000,000	206,250	3.C
578454-AB-6	MAYO CLINIC UNSEC 3.774% 11/15/43	05/07/2026	U.S. BANCORP LIBRA		32,980,736	39,190,000	710,756	1.C FE
579063-AB-4	CONDOR MERGER SUB INC SERIES 144A 7.375% 02/15/30	06/11/2026	GOLDMAN SACHS & CO.		8,577,100	10,000,000	239,688	5.A FE
58013M-EV-2	MCDONALD S CORP SERIES MTN 4.600% 05/26/45	05/13/2026	WELLS FARGO		4,311,650	5,000,000	107,333	2.A FE
58013M-FA-7	MCDONALD S CORP SERIES MTN 4.875% 12/09/45	04/28/2026	BANK OF AMERICA		8,975,900	10,000,000	189,583	2.A FE
58013M-FT-6	MCDONALD S CORP SERIES MTN 5.150% 09/09/52	05/13/2026	WELLS FARGO		10,628,463	11,750,000	109,259	2.A FE
58013M-FW-9	MCDONALD S CORP 5.450% 08/14/53	06/03/2026	BARCLAYS BANK PLC		19,114,200	20,000,000	333,056	2.A FE
58064L-AA-2	MCGRAW HILL EDUCATION SERIES 144A 7.375% 09/01/31	06/11/2026	GOLDMAN SACHS & CO.		10,204,300	10,000,000	206,910	4.A FE
586054-AA-6	MEMORIAL SLOAN-KETTERING SR UNSEC 5.000% 07/01/42	05/05/2026	U.S. BANCORP LIBRA		48,776,328	51,025,000	885,851	1.D FE
58933Y-CB-9	MERCK & CO INC 5.550% 12/04/55	06/03/2026	BARCLAYS BANK PLC		19,607,200	20,000,000		1.E FE
58933Y-CH-6	MERCK & CO INC 5.750% 05/22/46	06/03/2026	Various		74,661,057	74,450,000	47,917	1.E FE
58933Y-CJ-2	MERCK & CO INC 5.850% 05/22/56	06/17/2026	Various		50,066,238	49,775,000	42,250	1.E FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC SERIES 144A 6.250% 04/30/31	06/11/2026	GOLDMAN SACHS & CO.		9,998,400	10,000,000	83,333	3.B FE
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC 6.538% 08/15/55	05/15/2026	Interest Capitalization		13,185	13,185		1.G PL
594080-AB-2	MICHAELS COS INC THE SERIES 144A 8.500% 03/15/33	06/11/2026	GOLDMAN SACHS & CO.		14,478,150	15,000,000	343,542	4.C FE
594918-CW-2	MICROSOFT CORP 2.500% 09/15/50	06/11/2026	GOLDMAN SACHS & CO.		2,659,545	4,500,000	27,188	1.A FE
60672J-AA-7	MITER BRAND MIND BORR SERIES 144A 6.750% 04/01/32	06/01/2026	GOLDMAN SACHS & CO.		17,808,660	18,000,000	190,125	3.C FE
60855R-AN-0	MOLINA HEALTHCARE INC SERIES 144A 6.500% 02/15/31	06/11/2026	GOLDMAN SACHS & CO.		15,236,550	15,000,000	547,083	3.C FE
61748U-AX-0	MORGAN STANLEY 5.296% 04/10/37	04/15/2026	MORGAN STANLEY & CO. INC.		12,100,000	12,100,000		1.E FE
629377-CX-8	NRG ENERGY INC SERIES 144A 6.250% 11/01/34	06/11/2026	GOLDMAN SACHS & CO.		15,051,000	15,000,000	106,771	3.B FE
62952E-AC-1	NYU HOSPITALS CENTER SECURED 4.784% 07/01/44	05/13/2026	U.S. BANCORP LIBRA		41,245,894	44,872,000	793,078	1.E FE
631005-BL-8	NARRAGANSETT ELECTRIC SERIES 144A 6.000% 05/15/56	05/13/2026	BARCLAYS BANK PLC		14,991,750	15,000,000		1.G FE
63636#-AB-2	NATIONAL HOCKEY LEAGUE NATIONAL HOCKEY LEAGUE Senior 3.610% 08/10/27	06/22/2026	StoneCastle		6,888,350	7,000,000	9,827	2.A PL
63688R-AF-4	NATIONAL MENTOR HOLDINGS SERIES 144A 10.500% 12/15/30	06/11/2026	GOLDMAN SACHS & CO.		15,853,350	15,000,000	787,500	4.C FE
63736@-AB-3	REPIPE AGGREGATOR LLC DDTL 11.000% 03/18/29	06/30/2026	Interest Capitalization		904	904		3.C Z
637432-NR-2	NATIONAL RURAL UTIL COOP COLLAT TRST 4.400% 11/01/48	05/05/2026	DAIWA SECURITIES AMERICA INC		3,294,800	4,000,000	2,444	1.E FE
63938C-AM-0	NAVIENT CORP 5.500% 03/15/29	06/11/2026	GOLDMAN SACHS & CO.		14,229,000	15,000,000	199,375	3.C FE
640695-AC-6	NEPTUNE BIDCO US INC SERIES 144A 10.375% 05/15/31	06/11/2026	GOLDMAN SACHS & CO.		15,584,250	15,000,000	116,719	4.C FE
640695-AD-4	NEPTUNE BIDCO US INC SERIES 144A 9.500% 02/15/33	06/01/2026	GOLDMAN SACHS & CO.		10,293,800	10,000,000	327,222	4.C FE
64438W-AA-5	NEW FLYER HOLDINGS SERIES 144A 9.250% 07/01/30	06/11/2026	GOLDMAN SACHS & CO.		10,791,400	10,000,000	413,681	4.B FE
650238-AA-2	Newark Board of Education CTL 6.361% 12/15/55	04/15/2026	Interest Capitalization		74,363	74,363		1.G Z
651229-BE-5	NEWELL BRANDS INC 6.625% 05/15/32	06/11/2026	GOLDMAN SACHS & CO.		4,931,350	5,000,000	24,844	4.B FE
65339K-CQ-1	NEXTERA ENERGY CAPITAL 5.250% 02/28/53	06/11/2026	GOLDMAN SACHS & CO.		1,808,260	2,000,000	30,333	2.A FE
65346U-AA-7	NEXSTAR MEDIA INC SERIES 144A 7.250% 04/15/34	06/11/2026	GOLDMAN SACHS & CO.		35,221,500	35,000,000	396,736	3.C FE
65473P-BB-0	NISOURCE INC 5.300% 05/18/36	05/11/2026	MITSUBISHI UFJ SECURITIES USA		6,530,874	6,550,000		2.B FE
655844-CS-5	NORFOLK SOUTHERN CORP 5.350% 08/01/54	06/11/2026	GOLDMAN SACHS & CO.		1,871,840	2,000,000	38,936	2.A FE
65619B-A*-2	Normandale Lake Ground Lease 5.102% 06/15/58	04/15/2026	Interest Capitalization		80,344	80,344		1.D PL
65719*-AA-3	North American Transmission Co 5.700% 05/21/33	05/14/2026	BNP PARIBAS		53,000,000	53,000,000		2.B Z
65719*-AB-1	North American Transmission Co 5.980% 05/21/36	05/14/2026	BNP PARIBAS		53,000,000	53,000,000		2.B Z
65719*-AC-9	North American Transmission Co 6.120% 05/21/38	05/14/2026	BNP PARIBAS		19,000,000	19,000,000		2.B Z
666807-CM-2	NORTHROP GRUMMAN CORP 5.200% 06/01/54	06/03/2026	BARCLAYS BANK PLC		18,560,600	20,000,000	8,667	2.A FE
668078-AD-6	NorthWestern Energy Public Ser 5.510% 06/15/36	04/28/2026	BANK OF AMERICA SECURITIES LLC		40,000,000	40,000,000		1.G Z
668138-AG-5	NORTHWESTERN MUTUAL LIFE SERIES 144A 6.050% 06/30/56	06/03/2026	Various		90,335,200	90,000,000	26,889	1.D FE
668771-AM-0	GEN DIGITAL INC SERIES 144A 6.250% 04/01/33	06/01/2026	Various		8,968,500	9,000,000	80,729	3.C FE
66989H-BK-3	NOVARTIS CAPITAL CORP 5.600% 03/18/46	06/17/2026	GOLDMAN SACHS & CO.		20,299,800	20,000,000	280,000	1.D FE
66989H-BL-1	NOVARTIS CAPITAL CORP 5.700% 03/18/56	06/17/2026	Various		40,752,400	40,000,000	525,667	1.D FE
670001-AE-6	NOVELIS CORP SERIES 144A 4.750% 01/30/30	06/11/2026	GOLDMAN SACHS & CO.		4,842,400	5,000,000	87,083	4.A FE
67021C-AZ-0	NSTAR ELECTRIC CO 5.200% 05/15/36	05/11/2026	WELLS FARGO		6,695,846	6,700,000		1.F FE
67097#-AA-7	Terra Funding OFP LLC SR-UNSEC 4.213% 04/15/55	06/15/2026	Interest Capitalization		4,557	4,557		1.D PL
67124C-AA-1	OAK EAGLE ACQUIRECO INC SERIES 144A 7.250% 07/01/33	05/01/2026	GOLDMAN SACHS & CO.		10,360,000	10,000,000	52,361	3.C FE
67124C-AB-9	OAK EAGLE ACQUIRECO INC SERIES 144A 8.750% 07/01/34	06/11/2026	GOLDMAN SACHS & CO.		26,435,300	25,000,000	352,431	4.C FE
677050-AK-2	OGLETHORPE POWER CORP 1ST MORTG 4.550% 06/01/44	04/22/2026	MORGAN STANLEY & CO. INC.		4,984,710	5,963,000	107,019	2.A FE
678858-CA-7	OKLAHOMA G&E CO 5.900% 04/01/56	06/17/2026	GOLDMAN SACHS & CO.		10,176,300	10,000,000	126,194	1.G FE
680665-AK-2	OLIN CORP SR UNSEC 5.000% 02/01/30	06/11/2026	GOLDMAN SACHS & CO.		14,498,400	15,000,000	272,917	3.B FE
680665-AN-6	OLIN CORP SERIES 144A 6.625% 04/01/33	06/01/2026	Various		7,948,300	8,000,000	78,212	3.B FE

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68086@-AF-9	Oliver Acquisition LLC 11.000% 01/06/29	06/30/2026	Interest Capitalization		197,630	197,630		4.B PL
68233J-DJ-0	ONCOR ELECTRIC DELIVERY SERIES 144A 5.900% 03/15/56	06/17/2026	Various		30,352,100	30,000,000	335,972	1.F FE
682680-CE-1	ONEOK INC 5.050% 11/01/34	06/11/2026	GOLDMAN SACHS & CO.		5,379,385	5,500,000	31,633	2.B FE
682691-AM-2	ONEMAIN FINANCE CORP 6.500% 03/15/33	06/11/2026	GOLDMAN SACHS & CO.		7,769,680	8,000,000	125,667	3.B FE
682691-AN-0	ONEMAIN FINANCE CORP 6.750% 09/15/33	06/01/2026	GOLDMAN SACHS & CO.		4,909,400	5,000,000	72,188	3.B FE
683720-AC-0	OPEN TEXT OPEN TEXT HOLD SERIES 144A 4.125% 12/01/31	06/11/2026	GOLDMAN SACHS & CO.		8,733,300	10,000,000	12,604	3.B FE
68389X-DH-5	ORACLE CORP 4.450% 09/26/30	06/11/2026	GOLDMAN SACHS & CO.		2,897,160	3,000,000	28,183	2.B FE
68389X-DK-8	ORACLE CORP 4.800% 09/26/32	06/11/2026	GOLDMAN SACHS & CO.		6,203,080	6,500,000	65,867	2.B FE
68964*-BA-8	OTTER TAIL POWER COMPANY 6.040% 06/04/56	04/01/2026	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000		2.A Z
69021*-AA-8	BELLEVUE GROUND LEASE SR-UNSEC 4.046% 10/15/57	05/15/2026	Interest Capitalization		13,970	13,970		1.E PL
69073T-AU-7	OWENS BROCKWAY SERIES 144A 7.250% 05/15/31	06/11/2026	GOLDMAN SACHS & CO.		24,506,500	25,000,000	105,729	4.C FE
69318F-AL-2	PBF HOLDING CO LLC SERIES 144A 7.875% 09/15/30	05/01/2026	GOLDMAN SACHS & CO.		3,081,750	3,000,000	32,156	3.B FE
69318F-AM-0	PBF HOLDING CO LLC SERIES 144A 9.875% 03/15/30	06/11/2026	GOLDMAN SACHS & CO.		16,087,500	15,000,000	357,969	3.B FE
69318F-AN-8	PBF HOLDING CO LLC SERIES 144A 7.250% 06/01/34	06/01/2026	GOLDMAN SACHS & CO.		9,972,700	10,000,000	8,056	3.B FE
693304-BG-1	PECO ENERGY CO 5.250% 09/15/54	06/17/2026	GOLDMAN SACHS & CO.		9,335,500	10,000,000	135,625	1.F FE
693304-BJ-5	PECO ENERGY CO 5.650% 09/15/55	05/11/2026	U.S. BANCORP INVESTMENTS INC		4,905,650	5,000,000	44,729	1.F FE
693475-CF-0	PNC FINANCIAL SERVICES 5.423% 01/25/41	06/17/2026	GOLDMAN SACHS & CO.		9,842,600	10,000,000	213,907	1.G FE
69351U-BE-2	PPL ELECTRIC UTILITIES 5.750% 05/15/56	06/03/2026	Various		69,579,100	70,000,000	60,694	1.E FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 SERIES 144A 6.500% 05/01/31	06/11/2026	GOLDMAN SACHS & CO.		9,956,600	10,000,000	74,028	3.B FE
69448F-AB-7	PACIFIC LIFE INSURANCE C SERIES 144A 5.950% 09/15/55	06/17/2026	GOLDMAN SACHS & CO.		9,951,200	10,000,000	153,708	1.F FE
69457@-AA-9	PW F4 NOTE ISSUER LP Class A Note 5.500% 09/20/65	04/27/2026	DIRECT WITH COUNTERPARTY FIXED		6,714,559	6,714,559		1.F PL
69457@-AB-7	PW F4 NOTE ISSUER LP Class B Note 6.800% 09/20/65	04/27/2026	DIRECT WITH COUNTERPARTY FIXED		2,238,186	2,238,186		2.C PL
69457@-AC-5	PW F4 NOTE ISSUER LP Class C Note 8.400% 09/20/65	04/27/2026	DIRECT WITH COUNTERPARTY FIXED		1,492,124	1,492,124		3.C PL
69867R-AA-5	PANTHER ESCROW ISSUER SERIES 144A 7.125% 06/01/31	06/11/2026	Various		30,042,091	29,955,000	988,434	4.B FE
70168K-AA-4	Parliament Securities SPV LLC 5.732% 03/15/41	04/01/2026	CANTOR FITZGERALD & CO.		37,500,000	37,500,000		1.G Z
70168K-AB-2	Parliament Securities SPV LLC 6.706% 03/15/41	04/01/2026	CANTOR FITZGERALD & CO.		64,500,000	64,500,000		2.B Z
70168K-AC-0	Parliament Securities SPV LLC 10.278% 03/15/41	04/01/2026	CANTOR FITZGERALD & CO.		14,000,000	14,000,000		3.C Z
70462G-AA-6	PEACEHEALTH OBLIGATED GR SERIES 2018 4.787% 11/15/48	06/30/2026	MORGAN STANLEY & CO. INC.		5,905,029	6,752,000	41,300	1.G FE
70522#-AE-8	PECO Pallet Holdings Inc. 5.890% 06/11/33	05/29/2026	NATIXIS		8,500,000	8,500,000		2.B PL
70560@-AC-7	PEGASUS TRANSTECH HOLDING LLC 14.250% 09/05/30	06/30/2026	Interest Capitalization		1,907,295	1,907,295		5.A PL
70932M-AG-2	PENNYMAC FIN SVCS INC SERIES 144A 6.875% 05/15/32	06/11/2026	GOLDMAN SACHS & CO.		4,823,250	5,000,000	25,781	3.C FE
71114#-AD-2	Peoples Gas System Inc. 4.910% 05/05/31	04/21/2026	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000		1.F FE
71114#-AE-0	Peoples Gas System Inc. 5.390% 05/05/36	04/21/2026	WELLS FARGO SECURITIES LLC		30,000,000	30,000,000		1.F FE
713448-FZ-6	PEPSICO INC 5.250% 07/17/54	06/17/2026	GOLDMAN SACHS & CO.		9,673,500	10,000,000	220,208	1.E FE
71384A-AA-2	PERIMETER HOL SERIES 144A 6.250% 01/15/34	06/01/2026	GOLDMAN SACHS & CO.		4,974,050	5,000,000	130,208	4.B FE
71431*-AA-8	Enfra Permian Basin Behavioral 6.400% 05/25/41	04/01/2026	DIRECT		21,940,677	21,940,677		2.A Z
717081-FG-3	PFIZER INC 5.600% 11/15/55	06/17/2026	GOLDMAN SACHS & CO.		19,959,400	20,000,000	102,667	1.F FE
71880K-AB-7	PHINIA INC SERIES 144A 6.625% 10/15/32	06/11/2026	GOLDMAN SACHS & CO.		10,196,100	10,000,000	104,896	3.B FE
73349A-AA-2	Port Arthur LNG 6.430% 06/15/48	04/02/2026	StoneCastle		175,000,000	175,000,000		2.B PL
736508-G@-5	PORTLAND GENERAL ELECTRIC COMP B-SR-SEC 6.310% 05/01/36	04/22/2026	StoneCastle		21,365,000	20,000,000	17,528	1.F
736508-U*-1	PORTLAND GENERAL ELECTRIC COMP 5.560% 01/13/33	04/22/2026	StoneCastle		30,793,200	30,000,000	523,567	1.F
737446-AY-0	POST HOLDINGS INC SERIES 144A 6.500% 03/15/36	06/01/2026	Various		7,975,200	8,000,000	99,847	4.B FE
74165H-AC-2	PRIME HEALTHCARE SERVICE SERIES 144A 9.375% 09/01/29	06/11/2026	GOLDMAN SACHS & CO.		15,634,650	15,000,000	394,531	4.B FE
74251V-AW-2	PRINCIPAL FINANCIAL GRP 5.300% 01/15/37	05/27/2026	BANK OF AMERICA		13,385,933	13,425,000		1.G FE
744538-AF-6	PUB SVC NEW HAMP 5.350% 10/01/33	06/22/2026	U.S. BANCORP INVESTMENTS INC		3,381,392	3,325,000	43,978	1.E FE
74843P-AB-6	QUIKRETE HOLDINGS INC SERIES 144A 6.750% 03/01/33	06/11/2026	GOLDMAN SACHS & CO.		8,079,600	8,000,000	151,500	4.B FE
749983-AC-6	RWE FINANCE US LLC SERIES 144A 5.125% 09/18/35	06/17/2026	GOLDMAN SACHS & CO.		9,763,600	10,000,000	128,125	2.B FE
75008W-AA-1	RACKSPACE FINANCE LLC SERIES 144A 3.500% 05/15/28	06/11/2026	GOLDMAN SACHS & CO.		8,822,400	10,000,000	113,750	5.B FE
75041V-AE-4	RADIOLOGY PARTNERS INC SERIES 144A 8.500% 07/15/32	06/11/2026	GOLDMAN SACHS & CO.		8,270,800	8,000,000	277,667	4.C FE
75458*-AF-6	RAYBURN COUNTRY ELECTRIC COOPE 5.820% 11/30/45	04/10/2026	JEFFERIES & CO. INC.		48,000,000	48,000,000		2.A FE
75513E-CX-7	RTX CORP 6.400% 03/15/54	06/03/2026	BARCLAYS BANK PLC		21,789,000	20,000,000	280,889	2.A FE
75606D-AS-0	ANYWHERE REAL EST CO ISS SERIES 144A 7.000% 04/15/30	06/11/2026	GOLDMAN SACHS & CO.		15,061,050	15,000,000	166,250	3.C FE
75888@-AA-5	REGED HOLDCO, INC All PIK 13.750% 07/19/32	06/30/2026	Interest Capitalization		1,593,927	1,593,927		5.B PL
759351-AT-6	REINSURANCE GRP OF AMER 6.650% 09/15/55	06/11/2026	GOLDMAN SACHS & CO.		10,114,800	10,000,000	160,708	2.B FE
77311W-AA-9	ROCKET COS INC SERIES 144A 6.125% 08/01/30	06/11/2026	GOLDMAN SACHS & CO.		10,076,200	10,000,000	222,882	3.A FE
77311W-AF-8	ROCKET COS INC SERIES 144A 6.500% 06/15/34	06/09/2026	GOLDMAN SACHS & CO.		4,820,000	4,820,000		3.A FE
77314E-AB-4	ROCKET SOFTWARE INC SERIES 144A 9.000% 11/28/28	06/11/2026	GOLDMAN SACHS & CO.		10,077,200	10,000,000	102,500	4.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
77583A-AA-8	QXO BUILDING PRODUCTS SERIES 144A 6.500% 07/15/31	06/03/2026	MORGAN STANLEY & CO. INC.		6,735,000	6,735,000		4.B FE
77583A-AB-6	QXO BUILDING PRODUCTS SERIES 144A 6.875% 07/15/34	06/11/2026	Various		14,448,150	14,385,000		4.B FE
77924*-AA-9	UNITED STATES OF AMERICA 5.470% 01/15/48	05/22/2026	GANTRY		6,625,851	6,625,851		1.D Z
78351G-AA-3	RYAN SPECIALITY SERIES 144A 5.875% 08/01/32	06/11/2026	GOLDMAN SACHS & CO.		4,937,950	5,000,000	106,892	3.C FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 SERIES 144A 5.875% 03/01/31	06/11/2026	GOLDMAN SACHS & CO.		9,872,400	10,000,000	176,250	3.B FE
78525C-AA-3	S&S HOLDINGS LLC SERIES 144A 8.375% 10/01/31	06/11/2026	GOLDMAN SACHS & CO.		14,034,150	15,000,000	247,760	4.C FE
79466L-AU-8	SALESFORCE INC 5.550% 03/15/36	06/11/2026	GOLDMAN SACHS & CO.		1,997,200	2,000,000	27,442	1.F FE
79588T-AG-5	SAMMONS FINANCIAL GROUP SERIES 144A 5.950% 06/15/36	06/17/2026	Various		69,512,250	70,000,000	14,875	2.A FE
80282K-BU-9	SANTANDER HOLDINGS USA 5.701% 06/05/37	06/17/2026	Various		69,362,450	69,425,000	30,880	2.B FE
81105D-AA-3	SCRIPPS ESCROW II INC SERIES 144A 3.875% 01/15/29	06/11/2026	GOLDMAN SACHS & CO.		9,150,800	10,000,000	158,229	4.B FE
82967N-BJ-6	SIRIUS XM RADIO INC SERIES 144A 4.000% 07/15/28	06/11/2026	GOLDMAN SACHS & CO.		9,770,000	10,000,000	163,333	3.C FE
83003A-AA-8	SIX FLAGS CAN WON MILLEN SERIES 144A 8.625% 01/15/32	06/11/2026	GOLDMAN SACHS & CO.		10,283,700	10,000,000	354,583	5.A FE
84055*-AG-3	SOUTH TEXAS ELECTRIC COOPERATI 6.020% 06/01/56	05/20/2026	WELLS FARGO SECURITIES LLC		75,000,000	75,000,000		1.F Z
84314P-AA-7	SOUTHERN IL HEALTHCARE SERIES 2020 3.970% 05/15/50	05/14/2026	BANK OF AMERICA		2,936,720	4,000,000		1.G FE
84737#-AA-8	Spearmint Renewable Developmen TRANCHE A TERM LN 13.000% 06/09/27	04/01/2026	DIRECT		1,058	783,750		4.B PL
84737#-AA-8	Spearmint Renewable Developmen TRANCHE A TERM LN 13.000% 06/09/27	06/04/2026	Interest Capitalization		3,054,596	3,054,596		4.B PL
84737#-AB-6	Spearmint Renewable Developmen TRANCHE B TERM LN 10.000% 09/09/26	04/01/2026	DIRECT		(1,058)	1,966,250		4.B PL
84737#-AB-6	Spearmint Renewable Developmen TRANCHE B TERM LN 10.000% 09/09/26	06/04/2026	Interest Capitalization		13,838,001	13,838,001		4.B PL
84737*-AA-2	SPEARMINT INFRASTRUCTURE GROUP 13.000% 04/02/29	06/26/2026	DIRECT		4,501,900	4,501,900		4.B Z
84737*-AA-2	SPEARMINT INFRASTRUCTURE GROUP 13.000% 04/02/29	06/30/2026	Interest Capitalization		2,393,702	2,393,702		4.B Z
84737*-AA-2	SPEARMINT INFRASTRUCTURE GROUP 13.000% 04/02/29	06/04/2026	Tax Free Exchange		92,890,405	93,354,381		4.B Z
85045*-AA-6	SPRINGFIELD CLINIC LEASE-BKD P 7.520% 12/15/48	05/15/2026	Interest Capitalization		65,181	65,181		2.A
85072#-AA-8	SPRINGFIELD CLINIC LEASE-BKD P 6.710% 11/30/51	05/15/2026	Interest Capitalization		69,801	69,801		2.B Z
853191-AA-2	STANDARD BUILDING SOLUTI SERIES 144A 6.500% 08/15/32	06/11/2026	GOLDMAN SACHS & CO.		10,052,000	10,000,000	211,250	3.B FE
855030-AQ-5	STAPLES INC SERIES 144A 10.750% 09/01/29	06/11/2026	GOLDMAN SACHS & CO.		14,469,300	15,000,000	452,396	4.C FE
85571B-BD-6	STARWOOD PROPERTY TRUST SERIES 144A 6.500% 07/01/30	06/11/2026	GOLDMAN SACHS & CO.		15,328,650	15,000,000	436,042	3.C FE
86629*-AA-8	SUMMIT PERMIAN TRANSMISSION HO 7.670% 03/16/31	06/26/2026	DIRECT		1,555,556	1,555,556		4.B Z
86765K-AL-3	SUNOCO LP SERIES 144A 6.625% 08/15/32	06/11/2026	GOLDMAN SACHS & CO.		15,292,050	15,000,000	322,969	3.A FE
86803#-AA-2	Sunzia FinCo Holdings LLC SUNZIA WIND SUNZIA TRANSMISSIO 8.725% 07/31/26	04/01/2026	DIRECT		5,000			3.C PL
86881W-AF-9	SURGERY CENTER HOLDINGS SRIES 144A 7.250% 04/15/32	06/11/2026	GOLDMAN SACHS & CO.		5,015,600	5,000,000	57,396	5.A FE
86944B-AH-6	SUTTER HEALTH SERIES 20A 3.161% 08/15/40	05/13/2026	JP MORGAN SECURITIES INC		9,610,500	12,500,000	97,684	1.E FE
87264A-DG-7	T MOBILE USA INC 5.500% 01/15/55	06/17/2026	GOLDMAN SACHS & CO.		9,366,900	10,000,000	233,750	2.A FE
87295#-AA-5	TWIN MED LLC SUB-UNSEC/ALL PIK 15.000% 09/15/26	06/30/2026	Interest Capitalization		773,544	773,544		5.A Z
87406B-AB-8	TAKEDA US FIN 5.900% 07/07/55	06/04/2026	CITADEL SECURITIES LLC		20,183,400	20,000,000	485,111	2.A FE
87422V-AP-3	TALEN ENERGY SUPPLY LLC SERIES 144A 6.375% 05/01/33	06/11/2026	GOLDMAN SACHS & CO.		7,933,120	8,000,000	60,917	4.A FE
87817A-AE-7	TEAM HEALTH HOLDINGS INC SERIES 144A 8.375% 06/30/28	06/11/2026	GOLDMAN SACHS & CO.		5,028,800	5,000,000	187,274	4.C FE
88632Q-AE-3	CLOUD SOFTWARE GRP INC SERIES 144A 6.500% 03/31/29	06/11/2026	GOLDMAN SACHS & CO.		9,854,100	10,000,000	130,000	4.A FE
893574-AU-7	TRANSCONT GAS PIPE LINE 5.100% 03/15/36	04/10/2026	Tax Free Exchange		44,615,087	44,375,000	157,161	2.A FE
89529#-AA-9	Tres Energy LLC 6.500% 11/02/29	04/01/2026	DIRECT		(2,500,000)			3.B Z
90290M-AJ-0	US FOODS INC SERIES 144A 5.750% 04/15/33	06/11/2026	GOLDMAN SACHS & CO.		4,999,050	5,000,000	45,521	3.B FE
903522-AA-8	UWM HOLDINGS LLC SERIES 144A 6.625% 02/01/30	06/11/2026	GOLDMAN SACHS & CO.		12,019,600	13,000,000	292,420	3.C FE
90381#-AA-4	UBEO LLC 11.000% 01/03/29	06/30/2026	Interest Capitalization		32,521	32,521		3.C PL
906548-DD-1	UNION ELECTRIC CO 5.750% 09/15/56	06/15/2026	MIZUHO SECURITIES USA INC.		24,011,577	24,175,000		1.F FE
91159H-JZ-4	US BANCORP 5.723% 05/20/41	06/17/2026	Various		70,094,200	70,000,000	89,024	1.G FE
91324P-FC-1	UNITEDHEALTH GROUP INC 5.375% 04/15/54	06/03/2026	BARCLAYS BANK PLC		18,661,400	20,000,000	146,319	1.F FE
91324P-FL-1	UNITEDHEALTH GROUP INC 5.625% 07/15/54	06/11/2026	GOLDMAN SACHS & CO.		23,328,680	24,000,000	354,375	1.F FE
91324P-FR-8	UNITEDHEALTH GROUP INC 5.950% 06/15/55	06/17/2026	Various		35,970,250	35,000,000	566,076	1.F FE
91327C-AA-6	UNITI GROUP CSL CAPITAL SERIES FEB 144A 8.625% 06/15/32	06/11/2026	GOLDMAN SACHS & CO.		10,503,600	10,000,000	424,063	5.A FE
914906-AX-0	UNIVISION COMMUNICATIONS SERIES 144A 7.375% 06/30/30	06/11/2026	GOLDMAN SACHS & CO.		14,938,050	15,000,000	497,813	4.B FE
91740P-AG-3	USA COM PART USA COM FIN SERIES 144A 7.125% 03/15/29	06/11/2026	GOLDMAN SACHS & CO.		15,402,450	15,000,000	258,281	4.A FE
92332Y-AE-1	VENTURE GLOBAL LNG INC SERIES 144A 7.000% 01/15/30	06/11/2026	GOLDMAN SACHS & CO.		15,320,700	15,000,000	428,750	3.B FE
92332Y-AG-6	VENTURE GLOBAL LNG INC SERIES 144A 6.375% 12/15/34	06/01/2026	JP MORGAN SECURITIES INC		7,620,000	7,620,000		4.A FE
92343V-FT-6	VERIZON COMMUNICATIONS 2.650% 11/20/40	06/17/2026	GOLDMAN SACHS & CO.		10,668,300	15,000,000	30,917	2.A FE
92343V-GZ-1	VERIZON COMMUNICATIONS 5.250% 04/02/35	06/11/2026	GOLDMAN SACHS & CO.		6,493,370	6,500,000	66,354	2.A FE
92343V-HJ-6	VERIZON COMMUNICATIONS 5.875% 11/30/55	06/03/2026	Various		24,481,600	25,000,000	269,271	2.A FE
92343V-HN-7	VERIZON COMMUNICATIONS HYB 6.200% 05/14/56	05/11/2026	WELLS FARGO		9,750,000	9,750,000		2.B FE
92552V-AR-1	VIASAT INC SERIES 144A 7.500% 05/30/31	06/11/2026	GOLDMAN SACHS & CO.		10,047,500	10,000,000	25,000	5.A FE

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

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92556H-AB-3	PARAMOUNT GLOBAL 4.950% 01/15/31	06/11/2026	GOLDMAN SACHS & CO.		9,269,700	10,000,000	202,125	3.A FE
92676A-AA-5	VIKING BAKED GOODS ACQUI SERIES 144A 8.625% 11/01/31	06/11/2026	GOLDMAN SACHS & CO.		40,885,100	40,000,000	265,938	4.B FE
927804-GW-8	VIRGINIA ELEC & POWER CO SERIES D 5.600% 09/15/55	06/11/2026	GOLDMAN SACHS & CO.		1,925,040	2,000,000	27,067	1.G FE
92874B-AA-3	VOLTAGRID LLC SERIES 144A 7.375% 11/01/30	06/11/2026	GOLDMAN SACHS & CO.		10,371,700	10,000,000	83,993	4.A FE
92971*-AA-0	ORLANDO FL GROUND LEASE Westwo SR-SEC 5.223% 10/15/53	05/15/2026	Interest Capitalization		27,496	27,496		2.C PL
93148P-AA-0	WALKER & DUNLOP INC SERIES 144A 6.625% 04/01/33	06/01/2026	GOLDMAN SACHS & CO.		5,079,000	5,000,000	56,128	3.B FE
94106L-CF-4	WASTE MANAGEMENT INC 5.350% 10/15/54	06/03/2026	BARCLAYS BANK PLC		14,417,700	15,000,000	109,229	1.G FE
94676#-AA-0	MESA GROUND LEASE SR-SEC 4.455% 08/15/54	06/15/2026	Interest Capitalization		9,663	9,663		1.G PL
94973V-AY-3	ANTHEM INC SR UNSEC 4.625% 05/15/42	04/10/2026	Various		22,221,950	25,000,000	475,347	2.A FE
95000U-3F-8	WELLS FARGO & COMPANY 5.557% 07/25/34	06/11/2026	GOLDMAN SACHS & CO.		4,079,400	4,000,000	84,590	1.E FE
95000U-3W-1	WELLS FARGO & COMPANY 5.150% 04/23/31	06/11/2026	GOLDMAN SACHS & CO.		5,046,150	5,000,000	35,049	1.E FE
95000U-4F-7	WELLS FARGO & COMPANY 5.433% 01/23/47	06/17/2026	GOLDMAN SACHS & CO.		14,496,900	15,000,000	328,244	1.E FE
96208T-AD-6	WEX INC SERIES 144A 6.500% 03/15/33	06/01/2026	Various		7,988,750	8,000,000	99,847	4.A FE
97382X-AA-9	WINDWARD CONCOURSE ALPHARETTA SR-SEC 4.088% 09/15/56	06/15/2026	Interest Capitalization		12,278	12,278		1.G PL
976656-CT-3	WISCONSIN ELECTRIC POWER 5.050% 10/01/54	06/17/2026	GOLDMAN SACHS & CO.		9,109,900	10,000,000	108,014	1.F FE
976656-CW-6	WISCONSIN ELECTRIC POWER 5.650% 03/15/56	06/17/2026	Various		24,711,238	24,895,000	237,326	1.F FE
976656-CY-2	WISCONSIN ELECTRIC POWER 5.100% 06/15/36	06/01/2026	JP MORGAN SECURITIES INC		14,975,250	15,000,000		1.F FE
982911-AA-7	WULF COMPUTE LLC SERIES 144A 7.750% 10/15/30	06/11/2026	GOLDMAN SACHS & CO.		10,509,600	10,000,000	122,708	3.B FE
983133-AC-3	WYNN RESORTS FINANCE LLC SERIES 144A 7.125% 02/15/31	06/11/2026	GOLDMAN SACHS & CO.		5,301,600	5,000,000	115,781	3.C FE
98379Y-AA-0	XPLR INFRAST OPERATING SERIES 144A 7.750% 04/15/34	06/01/2026	GOLDMAN SACHS & CO.		15,832,650	15,000,000	91,493	3.A FE
98389B-BF-6	XCEL ENERGY INC HYB 5.750% 12/03/56	06/11/2026	GOLDMAN SACHS & CO.		12,814,360	13,000,000	18,688	2.C FE
98877D-AG-0	ZF NA CAPITAL SERIES 144A 6.875% 04/23/32	06/01/2026	GOLDMAN SACHS & CO.		14,775,600	15,000,000	111,719	3.C FE
98877D-AH-8	ZF NA CAPITAL SERIES 144A 7.500% 03/24/31	06/11/2026	GOLDMAN SACHS & CO.		15,023,250	15,000,000	243,750	3.C FE
98919V-AC-9	ZAYO GROUP HOLDINGS INC SERIES 144A 9.250% 03/09/30	06/11/2026	GOLDMAN SACHS & CO.		14,985,750	15,000,000	172,500	4.C FE
G2277Q-AB-3	COLLAR INTERNATIONAL PARTNERS 5.445% 05/30/30	06/26/2026	DIRECT		75,000,000	75,000,000		4.B Z
000000-00-0	QUEBEC INC. 12.000% 03/14/28	04/01/2026	Interest Capitalization		251,800	251,800		5.A Z
06368L-8V-1	BANK OF MONTREAL SERIES 6 6.875% 11/26/85	06/11/2026	GOLDMAN SACHS & CO.		20,319,400	20,000,000	61,111	2.C FE
06368M-S7-0	BANK OF MONTREAL SERIES J 5.298% 06/02/37	05/28/2026	BMO CAPITAL MARKETS		27,600,000	27,600,000		1.F FE
064159-8X-7	BANK OF NOVA SCOTIA 7.350% 04/27/85	06/11/2026	GOLDMAN SACHS & CO.		20,601,600	20,000,000	183,750	2.C FE
06417X-AG-6	BANK OF NOVA SCOTIA 4.588% 05/04/37	06/03/2026	BARCLAYS BANK PLC		19,190,400	20,000,000	76,467	2.A FE
071734-AN-7	BAUSCH HEALTH COS INC SERIES 144A 4.875% 06/01/28	06/11/2026	GOLDMAN SACHS & CO.		9,320,300	10,000,000	14,896	5.A FE
0778FP-AS-8	BELL CANADA 5.450% 11/15/36	05/27/2026	RBC DAIN RAUSCHER INC.		14,987,550	15,000,000		2.B FE
112586-AB-8	BROOKFIELD ASSET MANAGEM 6.077% 09/15/55	06/17/2026	GOLDMAN SACHS & CO.		10,121,900	10,000,000	156,989	1.G FE
113004-AC-9	BROOKFIELD ASSET MANAGEM 5.298% 01/15/36	06/17/2026	Various		34,286,955	34,725,000	851,216	1.G FE
13607Q-UM-2	CANADIAN IMPERIAL BANK 6.500% 07/28/86	06/11/2026	GOLDMAN SACHS & CO.		14,943,450	15,000,000	119,167	2.C FE
13645R-BS-2	CANADIAN PACIFIC RR CO 5.500% 03/15/56	06/03/2026	BARCLAYS BANK PLC		19,284,600	20,000,000	268,889	2.A FE
780082-AV-5	ROYAL BANK OF CANADA 6.750% 08/24/85	06/11/2026	GOLDMAN SACHS & CO.		22,374,220	22,000,000	74,250	2.B FE
86828L-AC-6	SUPERIOR PLUS GEN PRTNR SERIES 144A 4.500% 03/15/29	06/11/2026	GOLDMAN SACHS & CO.		14,556,750	15,000,000	163,125	3.C FE
87971M-CQ-4	TELUS CORP HYB 6.375% 06/09/56	06/11/2026	GOLDMAN SACHS & CO.		9,984,300	10,000,000	5,313	3.A FE
89116C-4H-7	TORONTO DOMINION BANK 6.350% 10/31/85	06/11/2026	GOLDMAN SACHS & CO.		15,116,250	15,000,000	111,125	2.B FE
89352H-BL-2	TRANSCANADA PIPELINES HYB 6.375% 10/17/56	06/11/2026	Various		17,118,120	17,000,000	121,302	2.C FE
C2100*-AC-6	Cando Rail & Terminals Ltd. / 5.440% 05/15/34	04/01/2026	MITSUBISHI UFJ SECURITIES USA		15,000,000	15,000,000		1.F PL
000000-00-0	BANK LEUMI LE ISRAEL 5.740% 09/09/36	06/02/2026	Goldman Sachs International		39,375,000	39,375,000		2.C FE
000564-76-5	Orchidea S.p.A 3.849% 05/07/30	04/01/2026	DIRECT		16,992,750	16,992,750		4.B Z
01330A-AA-4	ALBION FINANCING 1SARL SERIES 144A 7.000% 05/21/30	06/11/2026	GOLDMAN SACHS & CO.		15,493,200	15,000,000	253,750	3.C FE
034863-BJ-8	ANGLO AMERICAN CAPITAL SERIES 144A 5.250% 03/19/36	05/11/2026	Various		14,838,750	15,000,000	89,688	2.B FE
03939A-AB-3	ARCH CAPITAL GROUP LTD 5.250% 06/15/36	06/08/2026	RBC DAIN RAUSCHER INC.		14,875,350	15,000,000		1.G FE
03939A-AC-1	ARCH CAPITAL GROUP LTD 5.950% 06/15/56	06/03/2026	Various		73,072,199	73,225,000		1.G FE
04365X-AB-4	ASCOT GROUP LTD SERIES 144A 6.349% 06/15/35	06/17/2026	GOLDMAN SACHS & CO.		10,108,400	10,000,000	5,291	2.A FE
052528-AV-8	AUST & NZ BANKING GROUP SERIES 144A 5.816% 06/18/36	06/17/2026	GOLDMAN SACHS & CO.		10,213,700	10,000,000		1.G FE
05480A-AB-1	AZORRA FINANCE SERIES 144A 7.250% 01/15/31	06/11/2026	GOLDMAN SACHS & CO.		10,259,200	10,000,000	296,042	3.C FE
05571A-BB-0	BPCE SA SERIES 144A 6.915% 01/14/46	05/27/2026	CITADEL SECURITIES LLC		15,540,150	15,000,000	386,088	2.B FE
05571A-BJ-3	BPCE SA SERIES 144A 5.773% 06/02/37	06/17/2026	Various		55,114,250	55,000,000	25,658	2.A FE
05971K-AW-9	BANCO SANTANDER SA 5.437% 04/15/36	06/17/2026	Various		34,230,800	34,200,000	142,721	1.G FE
05975F-AA-4	BANCO NAC MEXICO NASSAU SERIES 144A 6.697% 08/07/36	04/30/2026	CITIGROUP GLOBAL MARKETS INC.		11,800,000	11,800,000		3.B FE
059895-AZ-5	BANGKOK BANK PCL HK SERIES 144A 5.082% 11/26/35	06/22/2026	Various		4,178,615	4,250,000	16,199	2.A FE
06738E-DE-2	BARCLAYS PLC 5.860% 08/11/46	06/17/2026	GOLDMAN SACHS & CO.		10,034,300	10,000,000	206,728	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
06738E-DN-2	BARCLAYS PLC 5.586% 06/26/37	06/18/2026	BARCLAYS BANK PLC		20,000,000	20,000,000		2.A FE
072912-AB-4	BBVA BANCOMER SA MEXICO SERIES 144A 5.400% 06/03/31	05/27/2026	BBVA SECURITIES INC.		11,996,880	12,000,000		2.A FE
12687@-AA-1	DHL-ZERO COUPON SR 4.640% 03/15/27	06/15/2026	Interest Capitalization		1,022,849	1,022,849		1.G
12803R-AM-6	CAIXABANK SA SERIES 144A 5.581% 07/03/36	06/17/2026	GOLDMAN SACHS & CO.		15,161,100	15,000,000	383,694	1.G FE
12803R-AP-9	CAIXABANK SA SERIES 144A 5.402% 04/22/37	04/14/2026	Various		50,073,250	50,000,000		1.G FE
13005H-AA-8	CALIFORNIA BUYER ATLANTI SERIES 144A 6.375% 02/15/32	06/11/2026	GOLDMAN SACHS & CO.		15,930,220	16,000,000	302,458	4.A FE
151290-CD-3	CEMEX SAB DE CV 5.750% 06/05/36	06/02/2026	BANK OF AMERICA		14,512,619	14,575,000		2.C FE
202712-BX-2	COMMONWEALTH BANK AUST SERIES 144A 4.980% 03/14/46	06/17/2026	GOLDMAN SACHS & CO.		10,123,100	10,000,000	154,813	1.F FE
21220L-AB-9	CONTOURGLOBAL POWER HLDG SERIES 144A 6.750% 02/28/30	06/11/2026	GOLDMAN SACHS & CO.		10,218,100	10,000,000	195,000	3.B FE
22389A-AB-8	COX ASSET MEXICO SA CV SERIES 144A 7.750% 05/08/36	05/05/2026	CITIGROUP GLOBAL MARKETS INC.		7,500,000	7,500,000		3.A FE
227047-C*-6	Croda International plc Series A 5.470% 06/24/31	06/24/2026	DIRECT		24,978,350	24,978,350		1.G Z
227047-C@-4	Croda International plc Series B 4.000% 06/24/33	06/24/2026	DIRECT		20,413,800	20,413,800		1.G Z
25381M-AA-5	DIG INTL FIN DIFL US LLC SERIES 144A 8.625% 08/01/32	06/01/2026	GOLDMAN SACHS & CO.		15,571,800	15,000,000	434,844	4.B FE
285039-AP-8	ELECTRICITE DE FRANCE SA SERIES 144A 5.250% 04/22/36	06/17/2026	Various		39,615,350	40,000,000	122,500	2.A FE
285039-AQ-6	ELECTRICITE DE FRANCE SA SERIES 144A 6.125% 04/22/56	04/20/2026	Various		44,604,700	45,000,000		2.A FE
29249B-AA-3	ENA MASTER TRUST SERIES 144A 4.000% 05/19/48	05/14/2026	MARKETAXESS HOLDINGS INC		6,106,250	7,500,000	145,556	2.C FE
29278G-AY-4	ENEL FINANCE INTL NV SERIES 144A 5.500% 06/15/52	05/11/2026	Various		16,092,900	17,500,000	371,250	2.A FE
29278G-BH-0	ENEL FINANCE INTL NV SERIES 144A 5.000% 09/30/35	06/17/2026	Various		19,518,400	20,000,000	166,667	2.A FE
29278G-BJ-6	ENEL FINANCE INTL NV SERIES 144A 5.750% 09/30/55	06/17/2026	Various		42,789,950	45,000,000	447,222	2.A FE
29642E-AB-8	ESENTIA ENERGY DEV SAB SERIES 144A 6.500% 07/30/38	05/07/2026	BANK OF AMERICA		5,192,921	5,275,000		2.C FE
31502@-AA-4	Ferrero International S.A. 5.380% 04/09/33	04/01/2026	BANK OF AMERICA SECURITIES LLC		4,450,000	4,450,000		2.A Z
31502@-AB-2	Ferrero International S.A. 5.660% 04/09/36	04/01/2026	BANK OF AMERICA SECURITIES LLC		16,000,000	16,000,000		2.A Z
31502@-AC-0	Ferrero International S.A. 5.760% 04/09/38	04/01/2026	BANK OF AMERICA SECURITIES LLC		14,000,000	14,000,000		2.A Z
404280-EW-5	HSBC HOLDINGS PLC 5.240% 05/13/31	06/11/2026	GOLDMAN SACHS & CO.		8,828,138	8,750,000	36,935	1.G FE
449276-AG-9	IBM INTERNAT CAPITAL 5.300% 02/05/54	06/11/2026	GOLDMAN SACHS & CO.		2,252,950	2,500,000	46,743	1.G FE
44963B-AJ-7	IHO VERWALTUNGS GMBH SERIES 144A 7.375% 05/15/33	06/11/2026	GOLDMAN SACHS & CO.		15,462,450	15,000,000	147,500	3.B FE
449691-AG-9	ILIAD HOLDING SAS SERIES 144A 7.000% 04/15/32	06/01/2026	GOLDMAN SACHS & CO.		5,102,850	5,000,000	45,694	4.A FE
46115H-CN-5	INTESA SANPAOLO SPA SERIES 144A 6.005% 06/29/37	06/22/2026	JP MORGAN SECURITIES INC		27,500,000	27,500,000		2.B FE
53944Y-BJ-1	LLOYDS BANKING GROUP PLC 5.668% 02/10/47	05/27/2026	Various		24,375,100	25,000,000	401,483	1.G FE
556079-AH-4	MACQUARIE BANK LTD SERIES 144A 5.819% 06/10/37	06/17/2026	Various		85,046,400	85,000,000	25,862	2.A FE
603051-AF-0	MINERAL RESOURCES LTD SERIES 144A 7.000% 04/01/31	06/11/2026	GOLDMAN SACHS & CO.		10,334,800	10,000,000	138,056	3.C FE
603051-AH-6	MINERAL RESOURCES LTD SERIES 144A 6.250% 05/01/34	04/20/2026	JP MORGAN SECURITIES INC		2,395,000	2,395,000		3.C FE
606822-DY-7	MITSUBISHI UFJ FIN GRP 5.868% 04/21/47	06/17/2026	Various		94,881,600	94,100,000	370,010	1.G FE
60688X-BR-0	MIZUHO BANK LTD SERIES 144A 5.772% 04/16/46	06/17/2026	Various		101,178,200	101,000,000	496,392	1.F FE
62886H-BR-1	NCL CORPORATION LTD SERIES 144A 6.750% 02/01/32	06/11/2026	GOLDMAN SACHS & CO.		4,935,600	5,000,000	122,813	4.C FE
62886H-BZ-3	NCL CORPORATION LTD SERIES 144A 6.250% 09/15/33	06/01/2026	GOLDMAN SACHS & CO.		9,585,900	10,000,000	133,681	4.C FE
632525-CU-3	NATIONAL AUSTRALIA BANK SERIES 144A 5.625% 06/04/37	06/17/2026	Various		25,012,800	25,000,000	21,875	1.G FE
639057-AW-8	NATWEST GROUP PLC 5.908% 03/03/47	06/17/2026	GOLDMAN SACHS & CO.		9,825,100	10,000,000	172,317	2.A FE
716973-AE-2	PFIZER INVESTMENT ENTER 4.750% 05/19/33	06/11/2026	GOLDMAN SACHS & CO.		4,444,605	4,500,000	13,656	1.F FE
716973-AG-7	PFIZER INVESTMENT ENTER 5.300% 05/19/53	06/11/2026	GOLDMAN SACHS & CO.		3,736,200	4,000,000	13,544	1.F FE
75735G-AD-0	REDE D OR FINANCE SARL SERIES 144A 6.550% 04/28/36	04/22/2026	JP MORGAN SECURITIES INC		13,850,000	13,850,000		3.A FE
82622R-AF-3	SIEMENS FUNDING BV SERIES 144A 5.800% 05/28/55	06/17/2026	Various		20,630,300	20,000,000	169,972	1.D FE
82622R-AG-1	SIEMENS FUNDING BV SERIES 144A 5.900% 05/28/65	06/17/2026	GOLDMAN SACHS & CO.		10,374,400	10,000,000	32,778	1.D FE
83363U-AA-8	SOCIEDAD TRANSMISORA MET SERIES 144A 6.385% 12/15/55	04/16/2026	SMBC NIKKO SECURITIES AMERICA		8,750,000	8,750,000		2.B FE
83540J-AA-9	SOMPO HOLDINGS INC SERIES 144A 5.411% 04/22/37	04/16/2026	Various		59,964,900	60,000,000		1.G FE
86562M-EK-2	SUMITOMO MITSUI FINL GRP 5.334% 03/03/41	06/17/2026	GOLDMAN SACHS & CO.		19,585,400	20,000,000	311,150	2.A FE
874060-BL-9	TAKEDA PHARMACEUTICAL 5.650% 07/05/44	06/11/2026	GOLDMAN SACHS & CO.		3,449,180	3,500,000	86,241	2.A FE
874060-BM-7	TAKEDA PHARMACEUTICAL 5.650% 07/05/54	06/04/2026	CITADEL SECURITIES LLC		19,522,600	20,000,000	470,833	2.A FE
874060-BN-5	TAKEDA PHARMACEUTICAL 5.800% 07/05/64	06/04/2026	CITADEL SECURITIES LLC		9,821,300	10,000,000	241,667	2.A FE
89157X-AB-7	TOTALENERGIES CAPITAL SA 5.488% 04/05/54	06/17/2026	Various		43,714,150	45,000,000	365,104	1.E FE
902613-AV-0	UBS GROUP AG SERIES 144A 5.959% 01/12/34	06/11/2026	GOLDMAN SACHS & CO.		2,594,450	2,500,000	62,073	1.F FE
902613-BU-1	UBS GROUP AG SERIES 144A 5.528% 05/06/47	06/17/2026	Various		48,425,900	50,000,000	230,333	1.F FE
92769X-AP-0	VIRGIN MEDIA SECURED FIN SR SEC 5.500% 05/15/29	06/11/2026	GOLDMAN SACHS & CO.		4,792,050	5,000,000	20,625	3.C FE
92857W-CD-0	VODAFONE GROUP PLC 5.350% 06/18/36	06/17/2026	Various		39,379,754	39,450,000		2.B FE
92857W-CE-8	VODAFONE GROUP PLC 6.100% 06/18/56	06/17/2026	GOLDMAN SACHS & CO.		9,985,300	10,000,000		2.B FE
D9000#-AA-1	Thyssengas Gmbh 4.540% 05/13/33	04/24/2026	NATWEST BANK NA		86,624,400	86,624,400		2.B Z
D9000#-AB-9	Thyssengas Gmbh 4.640% 05/13/34	04/24/2026	NATWEST BANK NA		57,359,400	57,359,400		2.B Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
D9000#-AC-7	Thyssengas Gmbh 4.800% 05/13/36	04/24/2026	NATWEST BANK NA		19,900,200	19,900,200		2.B Z
F4596*-AA-4	Groupe Petit Forestier 5.270% 06/30/30	04/30/2026	BNP PARIBAS		25,000,000	25,000,000		2.B Z
F4596*-AB-2	Groupe Petit Forestier 5.280% 06/30/31	04/30/2026	BNP PARIBAS		30,000,000	30,000,000		2.B Z
F4596*-AC-0	Groupe Petit Forestier 5.390% 06/10/30	04/30/2026	BNP PARIBAS		15,000,000	15,000,000		2.B Z
F4596*-AD-8	Groupe Petit Forestier 5.630% 06/10/30	04/30/2026	BNP PARIBAS		5,000,000	5,000,000		2.B Z
G1847#-AH-7	CAPITAL INVESTORS EUROPE PBI L 5.630% 06/18/32	06/09/2026	JP MORGAN SECURITIES INC		120,000,000	120,000,000		1.D Z
L3551#-AW-0	Ferrero International S.A. 4.570% 04/09/36	04/01/2026	BANK OF AMERICA SECURITIES LLC		50,690,200	50,690,200		2.A Z
L3551#-AX-8	Ferrero International S.A. 4.630% 04/09/38	04/01/2026	BANK OF AMERICA SECURITIES LLC		50,690,200	50,690,200		2.A Z
M53213-AA-8	ICL GROUP LIMITED SERIES 144A 6.036% 06/16/36	06/09/2026	CITIGROUP GLOBAL MARKETS INC.		11,125,000	11,125,000		2.C FE
M8T3AR-AF-8	SAUDI AWWAL BANK SERIES EMTN 5.947% 09/04/35	06/17/2026	BNP PARIBAS SECURITIES SERVICE		13,930,000	14,000,000	249,774	2.B FE
N7660#-BG-1	SHV Holdings N.V. 5.430% 04/23/33	04/09/2026	CITIGROUP GLOBAL MARKETS INC.		23,000,000	23,000,000		2.B
N7660#-BH-9	SHV Holdings N.V. 4.590% 04/23/36	04/09/2026	CITIGROUP GLOBAL MARKETS INC.		65,433,200	65,433,200		2.B
N7660#-BJ-5	SHV Holdings N.V. 5.780% 04/23/38	04/09/2026	CITIGROUP GLOBAL MARKETS INC.		8,000,000	8,000,000		2.B
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					10,061,055,848	10,129,832,032	77,730,747	XXX
11750#-AA-3	Bryan Health 5.770% 09/15/57	05/12/2026	DIRECT		10,873,354	10,873,354		1.E Z
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54	06/15/2026	Interest Capitalization		23,399	23,399		2.B PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					10,896,753	10,896,753		XXX
78649H-AB-1	SAFETY INFRASTRUCTURE SERVICES REVOLVING LOAN 08/12/30	04/06/2026	No Broker		514,286	514,286		3.B PL
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					514,286	514,286		XXX
000000-00-0	BAYSIDE OPCO LLC REVOLVER 06/01/27	04/01/2026	DIRECT		52,256	52,256		4.B PL
000000-00-0	WHITSONS HOLDING GROUP LLC 2025-A Incremental Revolving L 08/27/27	04/23/2026	No Broker		9,305,133	9,305,133		2.C Z
000000-00-0	Allredi LLC LOAN SECOND LIEN SENIOR SECURE 15.000% 09/30/27	04/01/2026	Interest Capitalization		35,019	35,019		5.A Z
000000-00-0	Simeio Group Holdings Inc First Out Revolving Credit 01/31/28	05/06/2026	DIRECT		189,930	189,930		3.C Z
000000-00-0	Simeio Group Holdings Inc First Out Revolving Credit 01/31/28	06/29/2026	No Broker		189,930	189,930		3.C Z
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche B Revolving Loan 02/03/28	04/01/2026	Interest Capitalization		17,455	17,455		1.A Z
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche B Revolving Loan 02/03/28	06/26/2026	No Broker		423,231	423,231		1.A Z
000000-00-0	CHASE INDUSTRIES INC 2026 Refinancing Term Loan 04/03/28	04/24/2026	DIRECT		11,512,132	11,599,125		4.C Z
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS 2026 Incremental DDTL 04/03/28	05/15/2026	No Broker		705,013	705,013		3.C Z
000000-00-0	Anne Arundel Dermatology Manag 7.000% 04/15/28	06/30/2026	Interest Capitalization		45,678	45,678		4.C Z
000000-00-0	Solve Industrial Motion Group Loan-First Lien-Senior Secured 14.500% 06/30/28	04/01/2026	Interest Capitalization		592,363	592,363		4.C Z
000000-00-0	DELPHI INFRASTRUCTURE GROUP LL Sixth Amendment DDTL 07/21/28	06/17/2026	DIRECT		84,459	84,459		3.B Z
000000-00-0	DELPHI INFRASTRUCTURE GROUP LL Sixth Amendment DDTL 07/21/28	06/26/2026	No Broker		106,193	106,193		3.B Z
000000-00-0	360INTERMEDIATE DELAYED DRAW TERM LOAN 08/02/28	04/29/2026	No Broker		882,289	882,289		3.A Z
000000-00-0	YARD NIQUE INC Revolving Loan 09/27/28	06/30/2026	No Broker		5,763,750	5,800,000		3.B Z
000000-00-0	BLADES BUYER INC 1ST Amendement Term Loan 14.000% 09/30/28	06/30/2026	Interest Capitalization		110,235	110,235		3.C Z
000000-00-0	SOUTHERN HVAC (SECOND LEIN DDT 11.750% 10/01/28	06/30/2026	Interest Capitalization		24,480	24,480		3.C Z
000000-00-0	BRIGHTSIGN LLC 4th Amendment Term Loan 10/16/28	05/08/2026	DIRECT		2,668,077	2,688,239		3.A Z
000000-00-0	NEW YOU BARIATRIC GROUP LLC Second Out TL 10/31/28	04/30/2026	Interest Capitalization		183,578	183,578		4.A Z
000000-00-0	DRS HOLDINGS III INC 2026 Term Loan 11/01/28	05/14/2026	DIRECT		1,213,896	1,219,996		3.B Z
000000-00-0	REVISION BUYER Delay Draw note 11.000% 12/01/28	06/30/2026	Interest Capitalization		3,057	3,057		4.B Z
000000-00-0	Oliver Packaging LLC 12.500% 01/06/29	06/30/2026	Interest Capitalization		(274,568)	(274,568)		4.C Z
000000-00-0	LEGACY SERVICE PARTNERS LLC Tenth Amendment DDTL 01/09/29	06/17/2026	No Broker		420,688	420,688		3.A Z
000000-00-0	Anne Arundel Dermatology Manag 4.710% 01/15/29	04/30/2026	Interest Capitalization		41,144	41,144		4.C Z
000000-00-0	TRANSPORTATION INSIGHT LLC Revolving Closing PIK Fee Term 01/29/29	04/01/2026	Interest Capitalization		498	498		4.B Z
000000-00-0	TRANSPORTATION INSIGHT LLC Revolving Closing PIK Fee Term 01/29/29	04/01/2026	Tax Free Exchange		8,716	27,071		4.B Z
000000-00-0	CORPORATE VISIONS INC New Money Term Loan 02/28/29	04/01/2026	Interest Capitalization		8,498	8,498		4.A PL
000000-00-0	CORPORATE VISIONS INC First Out Term Loan 02/28/29	04/01/2026	Interest Capitalization		66,740	66,740		4.A PL
000000-00-0	CORPORATE VISIONS INC Last Out Term Loan 02/28/29	04/01/2026	Interest Capitalization		21,908	21,908		4.A PL
000000-00-0	DISA Holdings Corp. Dealy Draw Tranche A 12.500% 03/09/29	04/30/2026	Interest Capitalization		34,640	34,640		4.B Z
000000-00-0	National Renovations LLC Loan-Second Lien-Senior Secure 10.000% 03/18/29	06/30/2026	Interest Capitalization		17,630	17,630		4.A Z
000000-00-0	National Renovations LLC 12.500% 03/18/29	06/30/2026	Interest Capitalization		21,088	21,088		4.A Z
000000-00-0	NATIONAL RENOVATIONS LLC 4th Amendment 13.000% 03/18/29	06/30/2026	Interest Capitalization		11,678	11,678		3.C Z
000000-00-0	TSS BUYER LLC 2026 Delayed Draw Term Loan 03/19/29	05/21/2026	No Broker		627,459	627,459		3.B PL
000000-00-0	MarketCast Holdings, LLC Loan-First Lien-Senior Secured 14.000% 05/15/29	04/01/2026	Interest Capitalization		225,185	225,185		5.B Z
000000-00-0	NORTH HAVEN FAIRWAY BUYER LLC 3RD AMENDMENT 13.000% 05/17/29	06/01/2026	DIRECT		1,414,286	1,414,286		4.C Z
000000-00-0	NORTH HAVEN FAIRWAY BUYER LLC 3RD AMENDMENT 13.000% 05/17/29	06/30/2026	Interest Capitalization		117,751	117,751		4.C Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	Hasa Acquisition LLC 8.625% 07/10/29	04/08/2026	Interest Capitalization		42,658	42,658		4.A Z
000000-00-0	BOUNTEOUS INC 2025 DDTL Loan 08/02/29	05/12/2026	No Broker		3,330,691	3,330,691		3.A PL
000000-00-0	ARCHER ACQUISITION LLC Term B Loan 10/06/29	06/09/2026	DIRECT		625,131	628,272		3.A Z
000000-00-0	AE EUROPE HOLDINGS INC Second Out Term Loan 10/31/29	04/01/2026	Tax Free Exchange		2,895,477	2,895,477		3.C Z
000000-00-0	AE EUROPE HOLDINGS INC FIRST OUT SECURED TERM LOAN 10/31/29	04/01/2026	Tax Free Exchange		457,897	457,897		4.B Z
000000-00-0	CHASE INDUSTRIES INC Revolver Loan 11/12/29	05/18/2026	No Broker		1,248,775	1,258,211		4.B Z
000000-00-0	Race Winning Brands, Inc. Loan-First Lien-Senior Secured 12.000% 11/26/29	04/01/2026	Interest Capitalization		221,483	221,483		4.B Z
000000-00-0	Oliver Packaging LLC 13.000% 01/06/30	04/17/2026	DIRECT WITH COUNTERPARTY FIXED		872,148	872,148		5.A Z
000000-00-0	Oliver Packaging LLC 13.000% 01/06/30	05/31/2026	Interest Capitalization		14,222	14,222		5.A Z
000000-00-0	MDC Intermediate Holdings II L 10.000% 02/07/30	04/01/2026	Interest Capitalization		9,341	9,341		4.B Z
000000-00-0	Snak-King LLC 14.000% 02/14/30	04/01/2026	Interest Capitalization		1,945,360	1,945,360		4.A Z
000000-00-0	Cop Village Green Acquistions 12.500% 02/28/30	06/30/2026	Interest Capitalization		17,763	17,763		4.A Z
000000-00-0	REV UP Brands LLC 12.500% 02/28/30	06/30/2026	Interest Capitalization		49,334	49,334		5.A Z
000000-00-0	CLS MANAGERMENT SERVIES LLC REVOLVING LOAN COMMITMENT 03/27/30	06/29/2026	No Broker		1,750,291	1,761,429		3.B PL
000000-00-0	TRANSPORTATION INSIGHT LLC Take Back Debt Term Loan 04/30/30	04/01/2026	Interest Capitalization		197,801	197,801		4.B PL
000000-00-0	TRANSPORTATION INSIGHT LLC Take Back Debt Term Loan 04/30/30	04/01/2026	Tax Free Exchange		7,587,719	10,762,722		4.B PL
000000-00-0	SURFACEPREP BUYER LLC DDTL 12.000% 08/02/30	06/26/2026	DIRECT		3,760,365	3,807,965		3.C Z
000000-00-0	SURFACEPREP BUYER LLC DDTL 12.000% 08/02/30	06/30/2026	Interest Capitalization		9,520	9,520		3.C Z
000000-00-0	GANNETT FLEMING INC REVOLVING COMMITMENT 08/05/30	04/08/2026	No Broker		517,997	525,885		4.B PL
000000-00-0	FoodServices Brand Group LLC Loan-Second Lien-Senior Secure 13.000% 08/08/30	06/30/2026	Interest Capitalization		57,725	57,725		4.C Z
000000-00-0	AMERCAREROYAL LLC DELAYED DRAW TERM LOAN A 09/10/30	04/17/2026	No Broker		3,964,016	3,964,016		3.A PL
000000-00-0	RMS ENERGY BORROWER LLC REVOLVER 09/30/30	04/10/2026	No Broker		5,979,000	6,000,000		3.A PL
000000-00-0	RMS ENERGY BORROWER LLC DELAYED DRAW TERM LOAN 09/30/30	05/19/2026	No Broker		1,534,615	1,538,462		3.A Z
000000-00-0	FH DMI BUYER Inc Amendment 1 Revolver 10/11/30	06/30/2026	No Broker		770,323	774,194		3.A Z
000000-00-0	APEX SERIVCE PARTNERS Third Amendment Incre DDTL 10/24/30	06/29/2026	No Broker		10,679,567	10,679,567		3.C PL
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK DDTL 11/11/30	06/26/2026	No Broker		463,621	463,621		3.C PL
000000-00-0	ASTRA SERVICE PARTNERS LLC Initial DDTL 11/28/30	04/08/2026	No Broker		397,611	397,611		3.C Z
000000-00-0	NATURPAK PPC BUYER LLC Revolver 12/23/30	06/12/2026	No Broker		5,876,719	5,906,250		2.C Z
000000-00-0	NATURPAK PPC BUYER LLC Delayed Draw Term Loan 12/23/30	06/24/2026	No Broker		859,375	859,375		2.C Z
000000-00-0	Legacy Service Partners LLC 13.250% 12/30/30	04/01/2026	Interest Capitalization		960,419	960,419		3.A Z
000000-00-0	SMITH HOWARD INCREMENTAL DDTL 01/07/31	05/13/2026	No Broker		297,235	297,235		3.A Z
000000-00-0	USA WATER INTERMEDIATE HOLDING 2026 DDTL 02/21/31	04/29/2026	No Broker		791,209	791,209		3.B Z
000000-00-0	NBPT Acquisition LLC LOAN FIRST LIEN SENIOR SECURED 13.000% 03/03/31	06/30/2026	Interest Capitalization		712,440	712,440		3.C Z
000000-00-0	ADB Acquistions LLC Revolver 11.000% 03/20/31	04/20/2026	DIRECT WITH COUNTERPARTY FIXED		750,000	750,000		4.B Z
000000-00-0	PERFORMANCE PACKAGING BUYER LL Revolving Loan 04/15/31	05/05/2026	No Broker		881,814	890,722		3.B Z
000000-00-0	VALKYRIE BUYER LLC Delayed Draw Term Loan F 05/06/31	06/30/2026	No Broker		413,510	413,510		3.B Z
000000-00-0	NYX HOLDCO INC 2026 Incremental TL 05/20/31	05/19/2026	DIRECT		33,248,825	33,584,672		3.B Z
000000-00-0	TRILON GROUP LLC Revolver 06/12/31	06/11/2026	DIRECT		3,150,000	3,150,000		4.B Z
000000-00-0	Halfmoon Buyer Inc. 12.000% 06/26/31	06/26/2026	DIRECT WITH COUNTERPARTY FIXED		28,175,000	28,750,000		4.B Z
000000-00-0	HEARTLAND PAVING PARTNERS LLC Amend 4 Revolver 07/01/31	06/29/2026	DIRECT		3,960,000	4,000,000		3.A Z
000000-00-0	VESSCO MIDCO HOLDINGS LLC REVOLVING LOAN 07/24/31	06/30/2026	No Broker		216,868	218,171		3.B PL
000000-00-0	XIFIN INC REVOLVER 07/31/31	06/29/2026	No Broker		2,901,154	2,923,077		3.C Z
000000-00-0	APRIO ADVISORY GROUP LLC 2025-2 Incremental DDTL 08/01/31	06/01/2026	No Broker		367,701	367,701		3.A Z
000000-00-0	CRCI LONGHORN HOLDINGS INC INITIAL DELAYED DRAW TERM 08/27/31	06/15/2026	No Broker		2,024,527	2,034,700		3.C Z
000000-00-0	Bradford Soap International In Revolver 08/28/31	04/01/2026	No Broker		696,500	700,000		3.A Z
000000-00-0	RIDGE TRIAL US BIDCO INC DELAYED DRAW TERM LOAN 09/30/31	04/28/2026	No Broker		159,034	159,432		3.B Z
000000-00-0	GNX HBS PARENT LLC Amendment No 1 Term Loan 10/01/31	04/01/2026	DIRECT		1,742,070	1,750,824		3.A Z
000000-00-0	GNX HBS PARENT LLC Delayed Draw Term Loan 10/01/31	04/01/2026	No Broker		3,748,871	3,748,871		3.A Z
000000-00-0	ENVIRON ENERGY LLC Delayed Draw Term Loan 10/01/31	06/23/2026	No Broker		2,379,579	2,397,561		3.B Z
000000-00-0	COBALT SERVICE PARTNERS LLC 1st Amendment Incremental DDTL 10/13/31	06/23/2026	DIRECT		305,616	305,616		3.B Z
000000-00-0	SENTINEL TECHNOLOGIES LLC First Amendment Term Loan 11/03/31	04/09/2026	DIRECT		842,824	847,059		3.B Z
000000-00-0	HMN ACQUIRER CORP DELAYED DRAW TERM LOAN 11/05/31	05/01/2026	No Broker		548,540	549,914		3.A Z
000000-00-0	KANAWHA SCALES & SYSTEMS LLC DELAYED DRAW TERM LOAN 11/10/31	06/30/2026	No Broker		206,643	206,643		3.A PL
000000-00-0	M&M Thrift Management Company 11.000% 12/01/31	05/29/2026	DIRECT WITH COUNTERPARTY FIXED		8,820,000	9,000,000		4.A Z
000000-00-0	ENV Automation Acquisition LLC Revolving Credit 12/08/31	06/09/2026	No Broker		1,992,000	2,000,000		4.B Z
000000-00-0	MyTown Health Partners Buyer I 0.000% 01/28/32	06/30/2026	Interest Capitalization		244,338	244,338		3.C Z
000000-00-0	Solace Healthcare Holdco Inc 12.000% 01/30/32	06/30/2026	Interest Capitalization		295,075	295,075		4.A Z

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

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000000-00-0	ARCTIQ HOLDINGS, INC Revolver 02/03/32	06/01/2026	No Broker		8,507,816	8,547,348		4.B Z
000000-00-0	Frozen Garlic Bread Holdings Revolver 02/06/32	06/30/2026	No Broker		101,621	102,131		3.B Z
000000-00-0	JKC PARENT INC 1st AMENDMENT DDTL 02/13/32	05/05/2026	No Broker		4,149,878	4,170,732		3.A Z
000000-00-0	MN ACQUISITION INC Revolving Credit Tranche A Loa 02/24/32	04/01/2026	DIRECT		255,293	255,293		4.A PL
000000-00-0	MN ACQUISITION INC Revolving Credit Tranche A Loa 02/24/32	05/18/2026	No Broker		441,497	441,497		4.A PL
000000-00-0	IMPACT ADVISORS LLC DDTL 03/19/32	05/01/2026	No Broker		379,048	380,952		3.A Z
000000-00-0	SWOOP INTERMEDIATE III INC Delayed Draw Term Loan 04/09/32	05/12/2026	No Broker		1,161,514	1,161,514		3.A Z
000000-00-0	VMG Holdings LLC 2026-1 Delayed Draw Term Loan 04/28/32	05/01/2026	DIRECT		1,836,616	1,836,616		3.B Z
000000-00-0	LOW VOLTAGE HOLDINGS INC REVOLVER 04/28/32	06/18/2026	No Broker		15,491	15,549		4.C PL
000000-00-0	KENG ACQUISITION INC Incremental Term Loan SOFR 05/31/32	05/01/2026	DIRECT		4,555,251	4,589,674		3.B Z
000000-00-0	KODIAK BUYER LLC Delayed Draw Term A Loan 07/26/32	05/18/2026	No Broker		100,069	100,069		3.A Z
000000-00-0	LEGACY SERVICE PARTNERS LLC 2nd Lien DDTL 13.250% 11/10/32	06/26/2026	DIRECT		751,833	751,833		3.A Z
000000-00-0	BROADWAY BUYER LLC Revolving Credit 12/01/32	06/02/2026	No Broker		1,500,000	1,500,000		3.B Z
000000-00-0	PERENNIAL SERVICES RC 12/23/32	04/13/2026	No Broker		4,221,643	4,242,857		3.A PL
000000-00-0	PERENNIAL SERVICES Delayed Draw Term Loan 12/23/32	06/01/2026	No Broker		419,464	419,464		3.A Z
000000-00-0	Certus NDT Group Buyer LLC TERM LOAN 12.000% 01/31/33	06/30/2026	Interest Capitalization		67,278	67,278		4.B Z
000000-00-0	HLSG Intermediate, LLC Delayed Draw Term Loan 02/02/33	05/01/2026	No Broker		1,797,159	1,797,159		3.A Z
000000-00-0	ALTA BUYER LLC 2026 Incremental Term Facility 02/18/33	05/04/2026	DIRECT		12,214,440	12,260,417		3.A Z
000000-00-0	L.A. Specialty Produce Co LLC Initial Term Loan 04/01/33	04/01/2026	DIRECT		6,535,849	6,568,692		3.C PL
000000-00-0	L.A. Specialty Produce Co LLC Revolving Credit Loan 04/01/33	04/01/2026	DIRECT		3,099,960	3,115,538		3.C PL
000000-00-0	VRS Buyer, Inc. Initial Term Loan 11.250% 04/10/33	06/30/2026	Interest Capitalization		249,540	249,540		3.C Z
000000-00-0	MACKAY SPOSITO, LLC Delayed TL 04/22/33	06/18/2026	No Broker		1,344,552	1,344,552		4.A Z
000000-00-0	BELLS PARENT INC First Lien Term Loan 04/25/33	04/24/2026	DIRECT		19,229,688	19,350,630		4.B Z
000000-00-0	BELLS PARENT INC Initial Delayed Draw Term Loan 04/25/33	06/30/2026	No Broker		5,736,353	5,736,353		4.B Z
000000-00-0	Comfort Buyer LLC Revolver 04/27/33	04/27/2026	DIRECT		138,950	139,648		3.C Z
000000-00-0	Comfort Buyer LLC Term Loan 04/27/33	04/27/2026	DIRECT		5,058,996	5,084,418		3.C Z
000000-00-0	Firstline Road Solutions, LLC Revolver Loan 05/01/33	05/01/2026	DIRECT		10,831,875	10,900,000		4.B Z
000000-00-0	Firstline Road Solutions, LLC Closing Date Term Loan 05/02/33	05/01/2026	DIRECT		12,647,727	12,727,273		4.B Z
000000-00-0	USG Buyer LLC 12.000% 06/26/33	06/26/2026	DIRECT WITH COUNTERPARTY FIXED		6,264,239	6,375,816		4.B Z
000000-00-0	USG Midco LLC 12.500% 06/26/33	06/26/2026	DIRECT WITH COUNTERPARTY FIXED		5,055,492	5,145,539		4.B Z
000000-00-0	CMG Parent LLC Loan-First Lien-Senior Secured 12.750% 07/18/33	04/01/2026	Interest Capitalization		418,830	418,830		4.B Z
000000-00-0	WCHG BUYER INC 2ND AMENDMENT INCRE TERM LOAN 01/02/40	05/01/2026	DIRECT		33,304,571	33,471,931		2.C Z
000000-00-0	ERA INDUSTRIES LLC Delayed TL 01/02/40	06/23/2026	No Broker		1,574,808	1,574,808		2.C Z
000000-00-0	CANOPY SERVICE PARTNERS LLC Revolving Credit 01/02/40	04/29/2026	No Broker		1,490,625	1,500,000		3.A Z
000000-00-0	HLSG Intermediate, LLC Revolver 01/02/40	05/08/2026	No Broker		626,850	630,000		3.A PL
000000-00-0	CANOPY SERVICE PARTNERS LLC Revolving Credit 01/02/40	05/29/2026	No Broker		4,471,875	4,500,000		3.A Z
000000-00-0	RMS ENERGY BORROWER LLC 2026 DDTL 01/02/40	06/23/2026	No Broker		2,224,519	2,224,519		3.A Z
000000-00-0	REDWOOD SERVICES GROUP LLC 10th Amendment Incl DDTL 01/02/40	06/30/2026	No Broker		417,038	418,083		3.C Z
00112N-AB-0	ACP MAVERICK HOLDINGS INC INITIAL REVOLVING LOAN 03/18/31	06/30/2026	No Broker		6,966,008	7,000,000		3.B Z
00161#-AA-9	ADPD HOLDINGS REVOLVING CREDIT LOAN 08/16/28	05/19/2026	Interest Capitalization		292,933	292,933		3.C Z
00161#-AB-7	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28	05/18/2026	Interest Capitalization		2,779,235	2,779,235		3.C Z
00251*-AC-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 02/03/28	04/02/2026	Interest Capitalization		73,255	73,255		3.C Z
00251*-AD-8	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 02/03/28	04/02/2026	Interest Capitalization		4,323	4,323		3.C Z
00251*-AE-6	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 02/03/28	04/02/2026	Interest Capitalization		15,008	15,008		3.C Z
00251*-AF-3	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 02/03/28	04/02/2026	Interest Capitalization		5,400	5,400		3.C Z
00251*-AG-1	A&R LOGISTICS HOLDINGS INC Tranche 9 Incremental Term Loa 02/03/28	04/02/2026	Interest Capitalization		3,213	3,213		3.C Z
00830K-AB-7	AFFINITY HOSPICE INTERMEDIATE Revolver 12/17/27	05/08/2026	No Broker		525,000	525,000		3.C PL
02358H-AL-0	AMERCAREROYAL LLC REVOLVER 09/10/30	05/15/2026	No Broker		2,391,479	2,397,590		3.A PL
02729U-AD-1	AMERICAN LOUVER COMPANY LLC REVOLVER 10/01/30	06/29/2026	No Broker		1,891,608	1,900,000		3.A Z
03589*-AH-6	Anne Arundel Dermatology NA-SUB-UNSEC 11.500% 04/16/28	06/30/2026	Interest Capitalization		589,019	589,019		5.A Z
03589*-AJ-2	Anne Arundel Dermatology NA-SUB-UNSEC 13.250% 04/16/28	06/30/2026	Interest Capitalization		1,164,057	1,164,057		5.A Z
03589@-AC-5	Anne Arundel Dermatology Manag 12.750% 10/16/28	06/30/2026	Interest Capitalization		936,744	936,744		5.A Z
03939E-AC-3	ARCH GLOBAL CCT HLDGS CORP Revolver 04/30/28	04/01/2026	Interest Capitalization		12,369	12,369		3.B Z
03939E-AC-3	ARCH GLOBAL CCT HLDGS CORP Revolver 04/30/28	05/19/2026	No Broker		336,136	336,136		3.B Z
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/30/28	04/01/2026	Interest Capitalization		7,842	7,842		3.B PL
03943*-AA-2	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/30/28	04/01/2026	Interest Capitalization		33,171	33,171		3.B PL
03945E-AB-7	ARCHER ACQUISITION LLC DELAYED DRAW TERM LOAN 10/06/29	06/09/2026	No Broker		246,112	247,972		3.A PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04041E-AE-2	ARISE HLDGS INC Second Out Term Loan 12/09/27	04/01/2026	Interest Capitalization		442,155	442,155		3.B PL
04041E-AG-7	ARISE HLDGS INC Amendment No. 9 Second Out RC 12/09/27	04/21/2026	Interest Capitalization		315,171	315,171		5.C Z
04649V-BA-7	Asurion LLC TERM B4 01/15/29	06/11/2026	BANK OF AMERICA		5,006,250	5,000,000		4.C FE
047488-AG-2	ATHLETE BUYER NA-SUB-UNSEC 13.000% 04/26/30	06/30/2026	Interest Capitalization		295,256	295,256		4.B Z
047488-AH-0	ATHLETE BUYER DDTL 13.000% 04/26/30	06/30/2026	Interest Capitalization		577,505	577,505		5.A PL
05710N-AC-3	BAKEOVATIONS INTERMEDIATE LLC U.S. Revolver 09/25/29	06/25/2026	No Broker		1,674,427	1,686,960		3.B Z
07313#-AB-9	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/27	04/01/2026	DIRECT		2,041,306	2,041,306		4.B PL
07313#-AC-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/27	04/01/2026	DIRECT		722,095	722,095		4.B PL
07313#-AD-5	BAYSIDE PARENT LLC INITAIL TERM LOAN 05/31/27	04/01/2026	DIRECT		973,494	973,494		4.B PL
07313#-AD-5	BAYSIDE PARENT LLC INITAIL TERM LOAN 05/31/27	04/08/2026	Interest Capitalization		256,650	256,650		4.B PL
07367*-AD-4	Beacon Oral Specialists Interm NA-SUB-UNSEC 13.250% 10/14/28	06/30/2026	Interest Capitalization		1,646,857	1,646,857		4.B PL
07367*-AE-2	BEACON 13.000% 10/14/28	06/30/2026	Interest Capitalization		505,429	505,429		4.B PL
09228H-AP-4	BLACKBIRD PURCHASER INC DELAYED DRAW TERM LOAN 12/19/30	04/01/2026	No Broker		369,081	369,081		3.C PL
09228H-AQ-2	BLACKBIRD PURCHASER INC INITIAL TERM LOAN 12/19/30	04/01/2026	Tax Free Exchange		369,081	369,081		3.C PL
09267#-AC-9	BLADES BUYER INC 14.000% 09/30/28	06/30/2026	Interest Capitalization		134,732	134,732		4.B PL
09267#-AD-7	Blades Buyer Inc. NA-SR-SEC 09/30/28	06/30/2026	Interest Capitalization		42,779	42,779		4.B Z
09661C-AB-0	BOARDWALK BUYER LLC REVOLVER 09/28/27	06/25/2026	No Broker		1,983,158	2,000,000		3.A PL
125097-AA-3	CAREER NOW CAREER NOW 13.000% 09/30/27	06/30/2026	Interest Capitalization		382,829	382,829		4.C Z
1254M#-AA-2	Columbia Home Services LLC INITIAL NOTE 12.000% 11/27/31	06/30/2026	Interest Capitalization		13,898	13,898		4.B Z
12576B-AB-0	CJS ACQUIRER CORP. NOTE 12.000% 06/24/32	06/30/2026	Interest Capitalization		104,241	104,241		4.B Z
12743B-AA-3	CF Intermediate LLC NA-SUB-SEC 05/29/29	06/30/2026	Interest Capitalization		1,571,672	1,571,672		4.A PL
12746B-AA-0	CVI PARENT INC Revolver 08/12/27	04/01/2026	Interest Capitalization		10,639	10,639		4.A PL
12746B-AA-0	CVI PARENT INC Revolver 08/12/27	04/27/2026	No Broker		638,978	638,978		4.A PL
12881B-AA-2	CALDWELL & GREGORY LLC 0.000% 03/31/31	06/30/2026	Interest Capitalization		99,352	99,352		4.B PL
17040#-AA-0	CHOICE FINANCIAL GROUP HOLDING DDTL 14.500% 01/24/29	06/30/2026	Interest Capitalization		55,660	55,660		4.C Z
17040#-AB-8	CHOICE FINANCIAL GROUP HOLDING 13.000% 01/24/29	06/30/2026	Interest Capitalization		597,738	597,738		4.C Z
17788E-AB-7	CITY LINE DISTRIBUTORS LLC 13.000% 02/28/29	06/30/2026	Interest Capitalization		111,910	111,910		4.B PL
17788E-AC-5	CITY LINE DISTRIBUTORS LLC 9.000% 02/28/29	06/30/2026	Interest Capitalization		41,515	41,515		4.A Z
18271*-AC-8	CLARUS GLASSBOARDS LLC TERM LOAN A 01/01/30	04/20/2026	Interest Capitalization		45,280	45,280		4.B PL
18271*-AD-6	CLARUS GLASSBOARDS LLC TERM LOAN B 01/01/30	04/20/2026	Interest Capitalization		41,922	41,922		4.B PL
19076B-AB-0	COBALT SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 10/10/31	06/05/2026	No Broker		710,354	713,924		3.B Z
19076B-AD-6	COBALT SERVICE PARTNERS LLC REVOLVING LOAN 10/10/31	06/01/2026	No Broker		1,189,400	1,200,000		3.B Z
20463Q-AB-6	COMPEX LEGAL SERVICES INC Revolver 03/31/28	05/18/2026	No Broker		996,885	1,000,000		3.A Z
21639C-AC-2	Cool Buyer Inc. 12.750% 04/30/31	06/30/2026	Interest Capitalization		94,789	94,789		3.C Z
21720B-AA-1	COP Hometown Acquisitions Inc 11.000% 01/16/28	04/01/2026	Interest Capitalization		25,161	25,161		4.B PL
21720B-AB-9	COP Hometown Acquisitions Inc NA-SUB-SEC 11.000% 01/16/28	04/01/2026	Interest Capitalization		78,755	78,755		4.B PL
21870F-BA-6	Corelogic Inc TERM B 06/02/28	06/30/2026	JP MORGAN SECURITIES INC		12,440,625	12,500,000		4.C FE
22282G-AM-9	REWORLD HOLDING CORP TERM B 11/30/28	06/30/2026	Various		10,037,500	10,000,000		3.B FE
22289V-AA-5	COVERCRAFT MERGER SUB INC NA-SUB-UNSEC 10.750% 02/20/28	06/30/2026	Interest Capitalization		4,422,412	4,422,412		4.C PL
23345U-AC-3	DISA HOLDINGS CORP Revolver 09/09/28	04/22/2026	No Broker		1,060,878	1,069,390		3.B PL
23869*-AB-8	DAVIDSON HOTEL COMPANY LCC DELAYED DRAW TERM LOAN 10/31/31	06/02/2026	No Broker		286,781	287,500		3.B PL
24021#-AA-9	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/30	06/30/2026	Interest Capitalization		90,859	90,859		3.C PL
24021#-AB-7	DAYTONA MIDCO LLC 13.500% 10/01/30	06/30/2026	Interest Capitalization		751,413	751,413		3.C Z
25463B-AD-7	DISA HOLDINGS CORP 13.830% 03/09/29	04/20/2026	Interest Capitalization		22,707	22,707		3.C PL
26894*-AA-2	ERA INDUSTRIES LLC DELAYED DRAW TRANCHE A 07/25/30	04/02/2026	DIRECT		935,244	935,244		2.C Z
26894*-AB-0	GEN-EL-MEC ASSOCIATES LLC TERM LOAN 07/25/30	04/02/2026	DIRECT		1,632,533	1,632,533		2.C Z
26894*-AC-8	GEN-EL-MEC ASSOCIATES LLC REVOLVING LOAN 07/25/30	04/02/2026	DIRECT		737,705	737,705		2.C Z
26894*-AC-8	GEN-EL-MEC ASSOCIATES LLC REVOLVING LOAN 07/25/30	06/02/2026	No Broker		980,451	983,607		2.C Z
26894*-AD-6	ERA INDUSTRIES LLC TERM LOAN 07/25/30	04/02/2026	DIRECT		665,704	665,704		2.C Z
26894*-AE-4	ERA INDUSTRIES LLC DELAYED DRAW 07/25/30	04/02/2026	DIRECT		433,480	433,480		2.C Z
26894*-AE-4	ERA INDUSTRIES LLC DELAYED DRAW 07/25/30	04/08/2026	No Broker		1,043,219	1,045,891		2.C Z
27880B-AA-4	ECKHART BIDCO LLC REVOLVER 01/10/28	05/21/2026	No Broker		892,920	900,000		3.B Z
29285Y-B*-0	EFC INVESTMENT HOLDINGS LLC 13.500% 05/01/28	06/30/2026	Interest Capitalization		54,602	54,602		4.C PL
29287V-AC-8	ENGINEERED PRODUCTS CO LLC Revolver 08/12/31	04/21/2026	No Broker		1,492,875	1,500,000		3.B PL
30044#-AA-9	REDWOOD SERVICES GROUP LLC Sixth Amendment Incre DDTL 06/15/29	06/30/2026	No Broker		9,195,032	9,241,239		3.C PL
30686B-AA-4	FAMILIA INTERMEDIATE HOLDING NA-SUB-UNSEC 16.250% 12/03/27	04/01/2026	Interest Capitalization		2,108,602	2,389,237		5.C PL
34519U-AB-2	FORCE ELECTRIC SERVICES LLC Delayed Draw Term Loan 10/21/32	06/25/2026	No Broker		1,310,649	1,310,649		3.A PL

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34519U-AC-0	FORCE ELECTRIC SERVICES LLC Revolver Loan 10/21/32	04/29/2026	No Broker		1,756,434	1,764,179		3.A PL
36175K-AC-2	GHR HEALTHCARE LLC Revolver 12/09/27	05/28/2026	No Broker		1,246,914	1,250,000		3.A PL
36258#-AA-7	GABRIEL PATNERS LLC Revolver 05/17/27	06/04/2026	No Broker		907,982	907,982		3.B PL
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/26	04/01/2026	Interest Capitalization		50,723	50,723		3.B Z
36259*-AA-0	GS ACQUISITION INC REVOLVER 05/25/28	04/27/2026	No Broker		1,227,756	1,228,517		3.C PL
36272*-AA-3	GSP HOLDINGS LLC 2024-1 INCREMENTAL TERM LOANS 11/06/26	04/01/2026	Interest Capitalization		14,342	14,342		3.B Z
36272*-AB-1	GSP HOLDINGS LLC Tenth Amendment PIK Fee Term L 11/06/26	04/01/2026	Interest Capitalization		593	593		3.B Z
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I 03/25/28	06/30/2026	SUNTRUST CAPITAL MARKETS		7,528,125	7,500,000		4.C FE
40179*-AC-5	GUIDEPOINT SECURITY HOLDINGS L REVOLVING LOAN 10/02/29	04/24/2026	No Broker		2,346,667	2,352,941		3.B PL
42237G-AC-5	HEARTLAND PAVING PARTNERS LLC REVOLVING LOAN 08/09/30	04/22/2026	No Broker		12,523,000	12,600,000		3.A Z
42256#-AL-3	HEARTLAND VETERINARY PARTNERS NA-SR-SEC 14.500% 12/10/27	06/30/2026	Interest Capitalization		86,253	86,253		4.A PL
42256#-AM-1	Heartland Veterinary Partners 5TH AMENDMENT 14.500% 12/10/27	06/30/2026	Interest Capitalization		1,126,027	1,126,027		4.A PL
42282K-AD-8	HEIGHTS BUYER LLC INITIAL REVOLVING LOAN 08/25/28	05/28/2026	No Broker		2,701,965	2,707,692		3.A PL
42327#-AC-8	HELIOS BUYER INC REVOLVER 12/15/26	06/29/2026	No Broker		1,929,517	1,929,517		5.A PL
44332P-AH-4	HUB INTERNATIONAL LTD SERIES 144A 7.250% 06/15/30	06/11/2026	GOLDMAN SACHS & CO.		10,259,800	10,000,000	356,458	4.A FE
44989*-AC-7	IQN HOLDINGS CORP Term Loan 05/02/29	04/01/2026	Interest Capitalization		139,605	139,605		5.B PL
44989*-AE-3	IQN HOLDINGS CORP REVOLVER 05/02/29	06/29/2026	No Broker		769,246	770,053		5.B PL
44989*-AF-0	IQN HOLDINGS CORP TRANCHE A DDTL 05/02/29	04/01/2026	Interest Capitalization		20,933	20,933		3.C Z
44989P-AC-1	INS INTERMEDIATE II LLC Revolving Loan 01/19/29	06/08/2026	No Broker		1,494,251	1,500,000		3.C Z
44992*-AB-4	FRESH EDGE 8.166% 04/03/29	04/01/2026	Interest Capitalization		(1,216)	(1,216)		4.B PL
45019J-AC-6	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28	04/30/2026	No Broker		3,499,678	3,500,000		3.B PL
45114Y-AC-7	ICE USA INFRASTRUCTURE INC REVOLVING LOAN 03/15/30	04/29/2026	No Broker		3,198,203	3,200,000		2.C PL
45249#-AC-6	IMAGE INTERNATIONAL INTEMEDIAT REVOLVER 09/10/26	04/01/2026	Interest Capitalization		1,056	1,056		3.C PL
45256T-AD-4	IMPACT PARENT CORPORATION REVOLVING LOAN 03/23/29	04/29/2026	No Broker		1,492,896	1,500,000		3.A PL
45586P-AC-5	INDUSTRIAL AIR FLOW DYNAMICS I REVOLVER 08/14/30	04/28/2026	No Broker		2,368,890	2,376,119		3.C PL
45676#-AC-8	INFOBASE MERGER SUB INC. REVOLVING CREDIT 06/14/28	06/29/2026	No Broker		586,951	586,957		3.A PL
45719@-AE-5	INHANCE TECHNOLOGIES HLDGS LLC 2025 PIK Term Loan 07/02/29	04/01/2026	Interest Capitalization		1,931,089	1,931,089		4.A Z
45719@-AF-2	INHANCE TECHNOLOGIES HLDGS LLC 2025 Priority Term Loan 07/02/29	04/01/2026	Interest Capitalization		312,460	312,460		4.A Z
45719@-AG-0	INHANCE TECHNOLOGIES HLDGS LLC 2025 Revolver 06/29/29	04/01/2026	Interest Capitalization		11,398	11,398		4.A Z
45719@-AG-0	INHANCE TECHNOLOGIES HLDGS LLC 2025 Revolver 06/29/29	05/13/2026	No Broker		428,216	428,216		4.A Z
46620S-AC-5	JKC PARENT INC REVOLVER 01/01/40	06/10/2026	No Broker		2,295,960	2,304,878		3.A PL
47215#-AC-2	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28	06/26/2026	No Broker		299,992	300,000		3.C PL
47216#-AA-5	JAZZ HOLDCO INC NA-PFDS-UNSEC 12.000% 04/01/30	06/30/2026	Interest Capitalization		832,446	832,446		4.C Z
47578*-AD-5	JEGS AUTOMOTIVE LLC TRANCHE A-1 TERM LOAN 12/22/26	04/01/2026	Interest Capitalization		235,940	235,940		3.C Z
47578*-AE-3	JEGS AUTOMOTIVE LLC REVOLVER LOAN 12/22/27	04/01/2026	Interest Capitalization		32,043	32,043		3.C Z
48254E-AG-6	APPLE BIDCO LLC TERM B 09/25/31	06/30/2026	Various		10,025,000	10,000,000		4.B FE
48268J-AB-0	KSLB HLDGS LLC Revolver 07/30/27	04/29/2026	No Broker		1,853,050	1,866,667		5.C PL
48279*-AC-7	KL BRONCO ACQUISITION INC Revolver 06/30/28	04/30/2026	No Broker		1,805,556	1,805,556		3.A PL
48855H-AD-9	KENCO PPC BUYER LLC REVOLVING CREDIT COMMITMENTS 11/15/29	06/02/2026	No Broker		14,284,389	14,300,000		2.C Z
50027@-AA-0	RACE WINNING BRANDS 13.000% 05/16/28	06/30/2026	Interest Capitalization		4,925,186	4,925,186		4.C PL
50137#-AA-5	KUSRP INTERMEDIATE INC. NA-SUB-UNSEC 10.500% 07/23/30	06/30/2026	Interest Capitalization		2,477,838	2,477,838		5.A PL
53031#-AC-2	LIBERTY BUYER INC REVOLVING LOAN 06/15/28	06/17/2026	No Broker		218,240	220,000		3.B PL
54757@-AA-8	LOW VOLTAGE HOLDINGS INC INITIAL TERM LOAN 04/28/32	04/29/2026	Tax Free Exchange		11,659	11,659		3.A Z
54757@-AB-6	LOW VOLTAGE HOLDINGS INC DELAYED DRAW TERM LOAN 04/28/32	04/29/2026	No Broker		11,659	11,659		3.A PL
55292S-AE-9	MBS HOLDINGS INC INITIAL REVOLVER 04/16/27	06/10/2026	No Broker		1,661,739	1,666,667		3.B PL
55293G-AC-8	MDI BUYER INC Initial Revolving Loan 07/25/28	04/29/2026	No Broker		3,797,504	3,800,000		4.A PL
55327J-AE-8	MPG PARENT HOLDINGS LLC FIRST AMENDMENT DELAYED DRAW T 01/08/30	04/24/2026	No Broker		489,533	490,760		4.B PL
55416#-AA-6	MN ACQUISITION INC 12.000% 02/25/29	06/30/2026	Interest Capitalization		1,067,860	1,067,860		4.A PL
55422@-AD-4	MDC INTERMDEIATE HOLDINGS II L TERM LOAN 02/07/30	06/30/2026	Interest Capitalization		45,719	45,719		5.B Z
55422@-AE-2	MDC INTERMDEIATE HOLDINGS II L DDTL 02/06/30	06/30/2026	Interest Capitalization		137,299	137,299		5.B Z
55423@-AC-5	MEI BUYER LLC REVOLVING CREDIT LOAN 07/02/29	06/16/2026	No Broker		2,373,865	2,409,639		3.A Z
55426*-AC-4	MGP HOLDINGS III CORP REVOLVER 03/01/30	06/29/2026	No Broker		2,347,677	2,356,021		3.B Z
59002@-AB-8	MERITB2B LLC REVOLVER 12/31/27	06/26/2026	No Broker		716,624	719,501		3.A PL
59273@-AA-2	Metz Culinary Management LLC 10.750% 12/23/28	06/30/2026	Interest Capitalization		251,217	251,217		4.A PL
59273@-AE-4	Metz Culinary Management LLC 12.750% 12/23/28	06/30/2026	Interest Capitalization		41,794	41,794		4.A Z
59909T-AC-8	GAINWELL ACQUISITION CORP 08/17/27	06/17/2026	JP MORGAN SECURITIES INC		3,960,000	4,000,000		4.C FE
60725B-AE-3	MOBILE COMMUNICATIONS AMERICA Amendment no 2 DDTL 10/16/29	06/29/2026	No Broker		121,980	122,902		3.A PL

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62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC 13.000% 03/03/31	06/30/2026	Interest Capitalization		(56,879)	(56,879)		4.B PL
62910X-AD-8	NFM & J LLC Revolver 11/30/27	06/30/2026	No Broker		24,559,213	24,559,378		3.B PL
62924U-AC-0	NMP HOLDINGS LLC REVOLVER 01/28/28	06/17/2026	No Broker		1,493,265	1,500,000		3.A PL
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 10/31/28	04/09/2026	No Broker		951,789	952,381		3.C PL
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan 11/02/26	04/10/2026	Interest Capitalization		26,679	26,679		3.C PL
62931*-AE-4	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 11/02/26	04/10/2026	Interest Capitalization		14,507	14,507		3.C PL
63736@-AA-5	NATIONAL RENOVATIONS LLC 11.000% 03/18/29	06/30/2026	Interest Capitalization		10,464	10,464		3.C Z
64029B-AL-2	NELLSON NUTRACEUTICAL LLC REVOLVER 04/17/31	06/29/2026	No Broker		3,444,778	3,465,347		4.A PL
64431*-AC-9	NEW ERA TECHNOLOGY INC INCREMENTAL TERM LOAN 01/02/40	04/01/2026	Interest Capitalization		136,931	136,931		3.C Z
65959#-AE-0	NORTH HAVEN FAIRWAY BUYER LLC 2nd AMENDMENT 13.000% 05/17/29	06/30/2026	Interest Capitalization		389,548	389,548		4.B Z
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 12/06/27	06/09/2026	No Broker		3,300,000	3,300,000		4.A PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 12/06/27	04/01/2026	DIRECT		10,060,964	10,060,964		4.A PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 12/06/27	04/01/2026	DIRECT		872,423	872,423		4.A PL
65961*-AA-8	North Haven Saints Equity Hold 11.500% 03/01/29	06/30/2026	Interest Capitalization		943,758	943,758		3.B PL
67078U-AC-3	NUTRITION 101 BUYER LLC REVOLVING CREDIT 08/31/28	04/24/2026	No Broker		1,496,502	1,500,000		3.C PL
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/07/28	04/30/2026	No Broker		825,638	825,685		3.B PL
68163M-AC-5	OLYMPUS US BIDCO LLC REVOLVER 08/22/29	05/21/2026	No Broker		6,599,970	6,600,000		2.C PL
68635P-AD-6	ORION GROUP FM HOLDINGS LLC REVOLVER 07/03/29	06/26/2026	No Broker		1,774,192	1,776,316		3.C Z
69014G-AC-7	OVATION HOLDINGS INC REVOLVER 02/05/29	04/02/2026	No Broker		1,857,770	1,881,774		3.A Z
69381S-AB-8	PVE Holdings II Corp. 12.500% 12/17/32	06/30/2026	Interest Capitalization		613,094	613,094		4.C Z
69420#-AA-1	RMP GROUP INC. NA-SR-UNSEC 13.500% 11/06/28	04/01/2026	DIRECT WITH COUNTERPARTY FIXED		10,250,000	16,978,928		4.A PL
69420#-AA-1	RMP GROUP INC. NA-SR-UNSEC 13.500% 11/06/28	06/30/2026	Interest Capitalization		2,677,711	2,677,711		4.A PL
69420#-AD-5	PMAB LLC FIFTH AMENDMENT TERM LOAN 13.500% 11/06/26	06/30/2026	Interest Capitalization		1,140,473	1,140,473		4.A Z
69705X-AC-4	PALMETTO ACQUISITIONCO INC REVOLVING CREDIT 09/17/29	06/30/2026	No Broker		2,891,421	2,891,429		3.B PL
70345*-AA-5	PATRIOT MMG BUYER Term Loan 10/15/27	04/30/2026	Interest Capitalization		13,640	13,640		3.B PL
71913B-AK-8	PHOENIX GUARANTOR INC TERM B 02/21/31	04/21/2026	WELLS FARGO		5,025,000	5,000,000		4.A FE
72354A-AD-0	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30	06/29/2026	No Broker		3,157,895	3,157,895		3.B PL
74363*-AA-4	QAS MIDCO LLC 14.250% 07/20/28	06/30/2026	Interest Capitalization		1,321,003	1,321,003		4.B PL
74643#-AA-2	PURPLE COW BUYER LLC DELAYED DRAW TERM 11/05/30	05/29/2026	No Broker		76,508	77,281		3.A PL
74923@-AA-5	R1 Holdings LLC 13.750% 06/30/29	06/30/2026	Interest Capitalization		265,781	265,781		5.A PL
74981E-AA-5	REP TEC INTERMEDIATE PARENT HL 12.500% 06/01/28	06/30/2026	Interest Capitalization		2,027,179	2,027,179		5.A PL
74982C-AG-5	RACE WINNING BRANDS INC TERM LOAN A 11/16/27	04/08/2026	Interest Capitalization		108,778	108,778		5.C PL
75279*-AB-2	TAILWIND RANDYS HOLDINGS INC DELAYED DRAW TERM LOAN 11/01/28	04/10/2026	No Broker		45,481	45,710		3.C Z
75279*-AC-0	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT 11/01/28	05/18/2026	No Broker		565,344	568,182		3.C Z
75888@-AB-3	REGED HOLDCO, INC NA-SUB-UNSEC 14.500% 07/19/32	06/30/2026	Interest Capitalization		159,477	159,477		5.B PL
76029H-AB-5	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 06/01/28	06/30/2026	Interest Capitalization		522,815	522,815		4.C PL
76029H-AF-6	REP TEC TRAINING NA-SUB-UNSEC 14.000% 06/01/28	06/30/2026	Interest Capitalization		4,050,828	4,050,828		5.A PL
76133@-AA-6	REVALIZE INC Tranche 2 Delayed Draw Term Lo 04/15/27	04/01/2026	Interest Capitalization		28,476	28,476		3.C PL
76133@-AB-4	REVALIZE INC TRANCHE 3 DELAYED DRAW TL 04/15/27	04/01/2026	Interest Capitalization		5,825	5,825		3.C PL
76133@-AC-2	REVALIZE INC TRANCHE 4 DELAYED DRAW TL 04/15/27	04/01/2026	Interest Capitalization		1,292	1,292		3.C PL
76133@-AD-0	REVALIZE INC REVOLVER 04/16/29	04/01/2026	Interest Capitalization		523	523		3.C PL
76133@-AD-0	REVALIZE INC REVOLVER 04/16/29	06/24/2026	No Broker		63,825	63,825		3.C PL
76158@-AA-6	REVISION BUYER 11.000% 12/01/28	06/30/2026	Interest Capitalization		17,256	17,256		4.B PL
78029#-AJ-8	ROYAL HOLDCO CORPORATION DELYED DRAW TERM LOAN 12/30/30	06/30/2026	No Broker		1,244,999	1,251,255		2.C PL
78029#-AK-5	ROYAL HOLDCO CORPORATION REVOLVER CREDIT LOAN 12/30/30	04/09/2026	No Broker		428,829	432,432		5.A
78502W-AB-4	SWOOP INTERMEDIATE III INC Term Loan 04/09/32	05/12/2026	Tax Free Exchange		1,161,514	1,161,514		3.A PL
78673#-AB-4	SAGEBRUSH BUYER LLC REVOLVING LOAN 07/01/30	05/06/2026	No Broker		1,129,713	1,137,931		2.C Z
80586#-AA-8	SCALED AGILE HOLDINGS Delayed Draw Term Loan 12/18/28	04/16/2026	Interest Capitalization		2,447	2,447		3.B PL
80586#-AB-6	SCALED AGILE HOLDINGS Initial Term Loan 12/18/28	04/01/2026	Interest Capitalization		99,467	99,467		3.B PL
80586#-AC-4	SCALED AGILE HOLDINGS REVOLVER 12/18/28	04/23/2026	Interest Capitalization		34,457	34,457		3.B PL
81608@-AN-4	SEKO GLOBAL LOGISTICS NETWORK Priority Term -Rolled Money 11/27/29	05/29/2026	Interest Capitalization		210,908	210,908		3.C Z
81608@-AP-9	SEKO GLOBAL LOGISTICS NETWORK TAKEBACK TERM LOAN 05/27/30	05/29/2026	Interest Capitalization		393,216	393,216		3.C Z
81608@-AQ-7	SEKO GLOBAL LOGISTICS NETWORK 2025 TERM LOAN 11/11/30	05/29/2026	Interest Capitalization		26,180	26,180		3.C Z
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 11/11/27	04/01/2026	DIRECT		15,033,988	15,033,988		4.B PL
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 11/11/27	04/24/2026	Interest Capitalization		125,518	125,518		4.B PL
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 11/11/26	04/01/2026	DIRECT		1,421,011	1,421,011		4.B PL
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 11/11/26	04/24/2026	Interest Capitalization		11,865	11,865		4.B PL

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82865#-AA-6	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/27	04/30/2026	Interest Capitalization		26,091	26,091		3.B PL
82865#-AB-4	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/27	04/30/2026	Interest Capitalization		4,264	4,264		3.B PL
83174*-AF-3	SMILE BRANDS TERMS B TERM B 04/12/28	06/15/2026	Interest Capitalization		1,150,337	1,150,337		4.C PL
831751-AD-4	SMITH & HOWARD ADVISORY LLC REVOLVER 11/26/30	04/01/2026	No Broker		1,345,935	1,350,000		3.A PL
83204E-AC-3	SMART WAVE TECHNOLOGIES INC Term A Loan 11/05/26	04/01/2026	Interest Capitalization		87,967	87,967		3.C PL
83415Y-AC-4	SOLARAY LLC Term Loan 12/15/28	04/30/2026	Interest Capitalization		360,148	360,148		4.A PL
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 12/15/28	04/30/2026	Interest Capitalization		131,144	131,144		4.A Z
83415Y-AE-0	SOLARAY LLC First Amendment Additional DDT 12/15/28	04/30/2026	Interest Capitalization		238,535	238,535		4.A Z
83444@-AA-6	SOLV E INDUSTRIAL DDTL NA-SUB-SEC 10.750% 06/30/28	06/30/2026	Interest Capitalization		73,472	73,472		4.C Z
83607J-AE-1	SOUND INPATIENT PHYSICIANS INC PIK TERM B 06/28/28	04/01/2026	Interest Capitalization		66,861	66,861		5.A FE
84218*-AA-0	SOUTHERN HVAC (SECOND LEIN) TERM LOAN 11.750% 10/01/28	06/30/2026	Interest Capitalization		35,460	35,460		4.A PL
84218*-AB-8	SOUTHERN HVAC (SECOND LEIN DDT DDTL 11.750% 10/01/28	06/30/2026	Interest Capitalization		23,144	23,144		4.A PL
86876M-AA-9	SURFACEPREP BUYER LLC LOAN FIRST LIEN SENIOR SECURED 12.000% 08/02/30	06/30/2026	Interest Capitalization		127,487	127,487		3.B Z
87331#-AB-9	TSS BUYER LLC Revolver 06/22/29	06/29/2026	No Broker		1,374,866	1,375,000		3.B PL
87348#-AA-2	TAU BUYER LLC TERM LOAN 01/31/32	04/01/2026	Interest Capitalization		68,440	68,440		3.B Z
87348#-AB-0	TAU BUYER LLC DELAYED DRAW 01/31/32	04/01/2026	Interest Capitalization		15,712	15,712		3.B Z
87348#-AC-8	TAU BUYER LLC REVOLVER 01/31/32	06/26/2026	No Broker		446,479	450,989		3.B Z
87834J-AC-1	TECHMER BB BIDCO LLC Initial Delayed Draw Term Loan 09/01/28	04/01/2026	Interest Capitalization		4,889	4,889		3.B Z
87834J-AD-9	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28	04/01/2026	Interest Capitalization		124,453	124,453		3.B Z
88770@-AA-9	TINUITI INC 2021 Delayed Draw Term Loan 06/28/27	04/01/2026	Interest Capitalization		47,065	47,065		3.B PL
88770Y-AF-5	TINUITI INC Initial Term Loan 12/10/26	04/01/2026	Interest Capitalization		63,582	63,582		3.B PL
88770Y-AG-3	TINUITI INC Initial Delayed Draw Term Loan 12/10/26	04/01/2026	Interest Capitalization		41,559	41,559		3.B PL
89219E-AG-4	THE TOWNSEND COMPANY LLC Restatement Revolving Credit F 08/15/30	05/01/2026	No Broker		1,963,208	1,970,423		3.A Z
89364M-CA-0	TRANSDIGM INC TERM B 02/28/31	06/30/2026	Various		5,650,432	5,635,808		3.C FE
89620F-AU-3	TRILON GROUP LLC REVOLVING LOAN 05/29/29	04/15/2026	No Broker		3,969,643	3,969,643		3.B PL
89709*-AA-5	TROPICALE FOODS-LLC TROPICALE FOODS, LLC 12/03/27	06/30/2026	Interest Capitalization		2,303,797	2,303,797		4.C PL
90356B-AD-8	USA WATER INTERMEDIATE HOLDING Revolving Loan 02/21/31	04/27/2026	No Broker		1,189,600	1,200,000		3.B PL
91842X-AC-2	VMG DEBT MERGER SUB LLC REVOLVING LOAN 04/16/30	06/29/2026	No Broker		2,582,227	2,586,207		3.B Z
91860#-AA-2	VPET USA LLC First Amendment Term Loan 12/31/27	04/01/2026	Interest Capitalization		63,003	63,003		3.B PL
91860#-AB-0	VPET USA LLC Revolver 12/31/26	04/01/2026	Interest Capitalization		20,444	20,444		3.B Z
91860#-AE-4	VPET USA LLC Second Amendment Term Loan 12/31/27	04/01/2026	Interest Capitalization		12,248	12,248		3.B PL
91860#-AF-1	VPET BUYER LLC Third Amendment Term Loan 12/31/27	04/01/2026	Interest Capitalization		38,251	38,251		3.B PL
91917L-AB-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 01/24/28	06/24/2026	No Broker		1,574,580	1,575,000		3.C PL
91918#-AE-6	VALKYRIE BUYER LLC REVOLVING LOAN 05/06/30	04/02/2026	No Broker		1,042,753	1,048,076		3.B PL
91918#-AF-3	VALKYRIE BUYER LLC DELAYED DRAW TERM LOAN D 05/06/31	06/15/2026	No Broker		126,609	126,926		3.B PL
92326N-AC-7	VENTURE BUYER LLC REVOLVING FACILITY 03/01/30	06/12/2026	No Broker		1,191,952	1,200,000		3.B Z
92535@-AA-7	VERTEX SERVICE PARTNERS LLC TERM LOAN 11/08/29	04/01/2026	Interest Capitalization		15,153	15,153		3.A PL
92535@-AB-5	VERTEX SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 11/08/29	04/01/2026	Interest Capitalization		77,339	77,339		3.A PL
92535@-AC-3	VERTEX SERVICE PARTNERS LLC REVOLVING FACILITY 11/08/29	06/29/2026	No Broker		1,162,791	1,162,791		3.A PL
92535@-AD-1	VERTEX SERVICE PARTNERS LLC FIRST AMENDMENT INCREMENT DDTL 11/08/30	04/01/2026	Interest Capitalization		17,320	17,320		3.A PL
92539*-AG-2	VESSCO MIDCO HOLDINGS LLC Delayed Draw Term Loan 07/24/31	06/30/2026	No Broker		187,378	188,319		3.B PL
92555W-AD-7	VIASAT INC TERM B 03/02/29	06/12/2026	Various		5,033,380	4,999,384		4.A FE
92555W-AF-2	VIASAT INC TERM B 05/30/30	06/17/2026	Various		4,030,000	4,000,000		3.C FE
92833#-AA-4	VISION INNOVATION PARTNERS BOR VIPBL 10.500% 10/07/30	06/30/2026	Interest Capitalization		215,846	215,846		4.B PL
92833#-AC-0	VISION INNOVATION PARTNERS BOR INITIAL DELAYED DRAW TERM LOAN 10/05/29	04/01/2026	Interest Capitalization		1,240	1,240		4.A Z
92833#-AC-0	VISION INNOVATION PARTNERS BOR INITIAL DELAYED DRAW TERM LOAN 10/05/29	04/09/2026	No Broker		11,355	11,355		4.A Z
92838P-AB-5	VISION INNOVATION PARTNERS BOR REVOLVER 04/07/28	05/08/2026	Interest Capitalization		122,403	122,403		4.A PL
92838P-AB-5	VISION INNOVATION PARTNERS BOR REVOLVER 04/07/28	06/17/2026	No Broker		942,370	942,370		4.A PL
92838P-AC-3	VISION INNOVATION PARTNERS BOR Initial Term Loan 04/07/28	04/01/2026	Interest Capitalization		125,075	125,075		4.A PL
92838P-AD-1	VISION INNOVATION PARTNERS BOR Delayed Draw Term Loan 04/07/28	04/01/2026	Interest Capitalization		1,919	1,919		4.A PL
92943F-AD-5	WSB ENGINEERING INTERMEDIATE REVOLVER 08/31/29	06/02/2026	No Broker		3,479,545	3,480,000		2.C PL
96350T-AH-3	WHITE CAP SUPPLY HOLDINGS LLC TERM B 10/19/29	06/30/2026	RBC DAIN RAUSCHER INC.		3,000,000	3,000,000		4.C FE
96667F-AD-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27	06/09/2026	No Broker		4,193,962	4,200,000		2.C PL
98142*-AH-6	WORLD INSURANCE ASSOCIATES LLC DELAYED DRAW 04/03/30	06/15/2026	No Broker		73,017	73,200		4.B PL
98719Y-AC-5	Yorkshire Parent Inc. DDTL 12.000% 06/14/30	06/10/2026	Various		6,934,711	6,957,820		3.C Z
98891@-AA-2	ZM INTERMEDIATE HOLDINGS INC. 15.000% 11/22/29	06/30/2026	Interest Capitalization		1,563,262	1,563,262		5.A Z
98891@-AB-0	ZM INTERMEDIATE HOLDINGS INC. ZM INTER DDTL 15.000% 11/22/29	06/30/2026	Interest Capitalization		80,662	80,662		5.A Z

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

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99AAP4-76-4	LJ AVALON HOLDINGS LLC REVOLVING LOAN 02/01/29	04/24/2026	No Broker		1,514,222	1,532,843		3.B PL
BL1000-0A-9	PRIMO BRANDS CORP TERM B 03/19/31	06/30/2026	MORGAN STANLEY & CO. INC.		7,556,250	7,500,000		3.C FE
BL1000-0K-7	PACIFIC DENTAL SERVICES LLC TERM B 03/17/31	05/14/2026	Tax Free Exchange		3,765,543	3,773,361		4.B FE
BL1000-2J-8	BELDEN INC TERM B 06/11/33	06/30/2026	JP MORGAN SECURITIES INC		13,503,750	13,500,000		3.B FE
BL1000-1U-6	WH BORROWER LLC TERM B 02/20/32	06/11/2026	MORGAN STANLEY & CO. INC.		3,107,213	3,115,000		4.B Z
BL1000-J4-3	CONSTRUCTION PARTNERS INC TERM B 11/03/31	06/11/2026	GOLDMAN SACHS & CO.		4,488,750	4,500,000		3.C FE
BL1000-JB-7	DERBY BUYER LLC DERBUY 11/01/30	06/12/2026	Tax Free Exchange		4,829,601	4,880,774		4.A FE
BL1000-JJ-0	HAYWARD INDUSTRIES INC TERM B 06/11/33	06/11/2026	Tax Free Exchange		9,554,284	9,560,868		3.C FE
BL1000-K6-6	KAMAN CORP TERM B 02/26/32	06/30/2026	CITIGROUP GLOBAL MARKETS INC.		4,474,720	4,480,320		4.A FE
BL1000-K6-6	KAMAN CORP TERM B 02/26/32	06/11/2026	Tax Free Exchange		12,490,062	12,492,623		4.A FE
BL1000-K7-4	KAMAN CORP TERM LOAN 02/26/32	06/30/2026	Various		1,968,071	1,968,720		4.A FE
BL1001-DK-1	PATHFINDER POWER LLC TERM B 06/22/33	06/22/2026	SANTANDER SECURITIES INC.		12,967,500	13,000,000		3.B FE
BL1001-DR-6	QNITY ELECTRONICS INC TERM B 11/01/32	06/23/2026	Tax Free Exchange		12,882,574	12,912,638		3.A FE
BL1001-F3-7	SP MOTION HOLDCO LTD TERM B 06/24/33	06/30/2026	GOLDMAN SACHS & CO.		17,344,250	17,400,000		3.C FE
BL1001-S8-2	NOURYON USA LLC TERM B 07/31/31	06/30/2026	JP MORGAN SECURITIES INC		10,025,000	10,000,000		4.B FE
BL1001-S8-2	NOURYON USA LLC TERM B 07/31/31	06/23/2026	Tax Free Exchange		37,400,214	37,487,216		4.B FE
BL1001-YA-0	CORE & MAIN LP TERM B 06/25/33	06/25/2026	JP MORGAN SECURITIES INC		9,975,000	10,000,000		3.B FE
BL1001-YE-2	AI AQUA MERGER SUB INC TERM B 06/25/33	06/30/2026	MORGAN STANLEY & CO. INC.		21,027,425	21,030,000		4.B FE
BL3984-11-1	ASURION LLC TERM B10 08/21/28	06/11/2026	BANK OF AMERICA		4,005,000	4,000,000		3.C FE
BL4425-94-0	ROCKET SOFTWARE INC TERM B 10/05/28	04/01/2026	Various		(2,522)	(2,513)		4.C FE
BL4562-66-8	DIRECTV FINANCING LLC TERM EXT 08/02/29	06/17/2026	WELLS FARGO		3,030,000	3,000,000		4.A FE
BL4600-51-8	CONNECT FINCO SARL TERM B 09/28/29	06/30/2026	Various		12,568,750	12,500,000		4.B FE
BL4681-88-0	DS ADMIRAL BIDCO LLC TERM B 06/17/31	06/11/2026	JP MORGAN SECURITIES INC		1,920,000	2,000,000		4.B FE
BL4686-20-2	CHART INDUSTRIES INC TERM B 03/18/30	06/30/2026	JP MORGAN SECURITIES INC		5,018,750	5,000,000		3.C FE
BL4727-76-6	AMC ENTERTAINMENT HOLDINGS INC TERM 01/04/29	06/12/2026	JP MORGAN SECURITIES INC		6,030,000	6,000,000		4.C FE
BL4752-83-0	TRANSDIGM INC TERM 01/05/32	06/30/2026	CITIGROUP GLOBAL MARKETS INC.		3,004,500	3,000,000		3.C FE
BL4755-20-5	RYAN SPECIALTY LLC TERM B 09/11/31	06/30/2026	JP MORGAN SECURITIES INC		5,006,250	5,000,000		3.C FE
BL4755-60-1	LIFEPOINT HEALTH INC TERM B 05/19/31	06/30/2026	Various		17,734,773	18,000,000		4.B FE
BL4755-67-6	DELTA 2 LUX SARL TERM B1 09/10/31	06/30/2026	JP MORGAN SECURITIES INC		5,012,500	5,000,000		3.A FE
BL4794-72-5	WIDEOPENWEST FINANCE LLC TERM B 12/11/28	06/25/2026	Various		4,257,208	4,183,988		4.A FE
BL4814-70-5	PLANET US BUYER LLC TERM B 02/10/31	06/30/2026	BARCLAYS BANK PLC		7,546,875	7,500,000		4.B FE
BL4814-75-4	PRIME SECURITY SERVICES BORROW TERM B1 10/15/30	04/21/2026	WELLS FARGO		10,012,500	10,000,000		3.C FE
BL4881-75-3	USI INC/NY TERM B 11/23/29	06/30/2026	BANK OF AMERICA		4,993,750	5,000,000		4.B FE
BL4906-56-8	CONNECT HOLDING II LLC DELAYED DRAW TERM 04/03/31	06/15/2026	BANK OF AMERICA		950,000	1,000,000		5.A FE
BL4939-16-3	WAND NEWCO 3 INC TERM B 01/30/31	06/30/2026	BANK OF AMERICA		5,006,250	5,000,000		4.B FE
BL4978-52-6	HUB INTERNATIONAL LTD TERM B 06/20/30	06/30/2026	MORGAN STANLEY & CO. INC.		5,006,250	5,000,000		4.A FE
BL4978-66-6	GENESYS CLOUD SERVICES HOLDING TERM B 01/26/32	06/30/2026	JEFFERIES & CO. INC.		2,883,750	3,000,000		4.B FE
BL4985-53-9	KAMAN CORP TERM B 01/30/32	04/01/2026	Interest Capitalization		351,504	351,504		4.A FE
BL4989-18-4	QUIKRETE HOLDINGS INC TERM B 01/30/32	06/30/2026	WELLS FARGO		5,006,250	5,000,000		3.C FE
BL4989-47-3	SAVOR ACQUISITION INC TERM B 02/19/32	06/30/2026	MORGAN STANLEY & CO. INC.		7,565,625	7,500,000		4.B FE
BL4989-55-6	CNT HOLDINGS I CORP TERM B 11/08/32	06/30/2026	MORGAN STANLEY & CO. INC.		5,018,750	5,000,000		4.B FE
BL4990-39-8	ARSENAL AIC PARENT LLC TERM B 08/19/30	06/30/2026	JP MORGAN SECURITIES INC		5,031,250	5,000,000		3.C FE
BL4990-46-3	GFL ENVIRONMENTAL SERVICE INC TERM B 02/04/32	06/30/2026	JP MORGAN SECURITIES INC		5,012,500	5,000,000		4.B FE
BL4993-93-9	WH BORROWER LLC TERM B 02/20/32	06/12/2026	MORGAN STANLEY & CO. INC.		1,889,713	1,885,000		4.B FE
BL4995-83-5	QUIKRETE HOLDINGS INC TERM B1 04/14/31	04/21/2026	WELLS FARGO		4,010,000	4,000,000		3.C FE
BL5045-89-5	1261229 BC LTD TERM B 10/08/30	06/15/2026	JP MORGAN SECURITIES INC		6,762,500	7,000,000		5.A FE
BL5117-61-1	ASURION LLC TERM B13 09/19/30	06/11/2026	BANK OF AMERICA		2,002,500	2,000,000		3.C FE
BL5140-93-6	RADIOLOGY PARTNERS INC TERM B 06/30/32	06/30/2026	Various		13,015,407	12,999,556		4.C FE
BL5143-04-7	CROWN FINANCE US INC TERM 12/02/31	06/11/2026	BARCLAYS BANK PLC		8,035,000	8,000,000		4.C FE
BL5144-26-8	FORTRESS INTERMEDIATE 3 INC TERM B 06/27/31	06/30/2026	JP MORGAN SECURITIES INC		4,993,750	5,000,000		4.B FE
BL5162-36-9	ROCKET SOFTWARE INC TERM B 11/28/28	06/11/2026	Various		(113,978)	2,513		4.C FE
BL5162-36-9	ROCKET SOFTWARE INC TERM B 11/28/28	04/01/2026	Tax Free Exchange		3,006,353	2,994,987		4.C FE
BL5162-48-4	JUPITER BUYER INC TERM B 11/03/31	06/12/2026	RBC DAIN RAUSCHER INC.		4,030,000	4,000,000		4.B FE
BL5162-48-4	JUPITER BUYER INC TERM B 11/03/31	04/01/2026	Tax Free Exchange		5,970,000	6,000,000		4.B FE
BL5164-12-6	FRONERI US INC TERM B6 09/30/32	06/30/2026	Various		12,443,750	12,500,000		4.A FE
BL5168-01-0	CHARIOT BUYER LLC TERM B 07/23/32	06/30/2026	WELLS FARGO		5,012,500	5,000,000		4.C FE
BL5169-68-7	ALTERRA MOUNTAIN CO TERM B 05/31/30	06/30/2026	JP MORGAN SECURITIES INC		5,018,750	5,000,000		4.A FE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BL5171-73-3	USALCO LLC TERM B 09/30/31	04/27/2026	Tax Free Exchange		521,769	521,769		4.C FE
BL5173-93-7	SEDGWICK CLAIMS MANAGEMENT SER TERM B 07/31/31	06/30/2026	BANK OF AMERICA		4,950,000	5,000,000		4.B FE
BL5174-73-7	ALTERRA MOUNTAIN CO TERM B6 08/17/28	06/30/2026	JP MORGAN SECURITIES INC		5,018,750	5,000,000		4.A FE
BL5179-62-9	ALLIANT HOLDINGS INTERMEDIATE TERM B 09/19/31	06/30/2026	MORGAN STANLEY & CO. INC.		7,415,625	7,500,000		4.B FE
BL5184-05-8	ALLIED UNIVERSAL HOLDCO LLC TERM B 08/06/32	06/30/2026	U.S. BANCORP LIBRA		7,518,750	7,500,000		4.C FE
BL5189-78-4	PETSMART LLC TERM B 08/09/32	06/11/2026	JP MORGAN SECURITIES INC		2,002,500	2,000,000		4.B FE
BL5192-62-2	SURGERY CENTER HOLDINGS INC TERM 12/19/30	06/30/2026	JEFFERIES & CO. INC.		5,012,500	5,000,000		4.B FE
BL5195-82-3	CLOUD SOFTWARE GROUP INC TERM B1 08/16/32	06/11/2026	BANK OF AMERICA		6,370,000	7,000,000		4.A FE
BL5216-78-5	DAYFORCE INC TERM B 10/07/32	06/15/2026	GOLDMAN SACHS & CO.		4,712,500	5,000,000		4.C FE
BL5224-58-1	GLOBAL MEDICAL RESPONSE INC TERM B 09/10/32	06/30/2026	MORGAN STANLEY & CO. INC.		7,537,500	7,500,000		4.A FE
BL5228-07-9	BREWCO BORROWER LLC PIK TERM B 09/30/30	05/29/2026	Interest Capitalization		11,551	11,551		5.C FE
BL5228-11-1	PINNACLE BUYER LLC TERM B 09/11/32	06/30/2026	MORGAN STANLEY & CO. INC.		5,018,750	5,000,000		4.B FE
BL5229-62-2	WEBER STEPHEN PRODUCTS LLC TERM B 09/17/32	06/11/2026	BANK OF AMERICA		975,000	1,000,000		4.C FE
BL5230-49-7	AHP HEALTH PARTNERS INC TERM B 09/13/32	06/30/2026	BANK OF AMERICA		5,031,250	5,000,000		3.C FE
BL5240-41-3	WINDSTREAM SERVICES LLC TERM B 09/27/32	06/18/2026	JP MORGAN SECURITIES INC		5,037,500	5,000,000		4.B FE
BL5243-53-2	MADISON SAFETY & FLOW LLC TERM B 09/26/31	06/30/2026	WELLS FARGO		5,018,750	5,000,000		4.B FE
BL5243-69-8	CUSHMAN & WAKEFIELD US BORROWE TERM B2 01/31/30	06/30/2026	JP MORGAN SECURITIES INC		5,018,750	5,000,000		3.C FE
BL5243-69-8	CUSHMAN & WAKEFIELD US BORROWE TERM B2 01/31/30	04/01/2026	Tax Free Exchange					3.C FE
BL5245-16-4	OPENLANE INC TERM B 10/01/32	06/30/2026	JP MORGAN SECURITIES INC		5,031,250	5,000,000		4.A FE
BL5250-16-4	ZAYO GROUP HOLDINGS INC PIK TERM 03/11/30	06/30/2026	Various		15,031,250	15,000,000		4.C FE
BL5253-44-0	NEP GROUP INC TERM B 10/17/31	06/16/2026	BARCLAYS BANK PLC		3,780,000	4,000,000		4.B FE
BL5276-11-0	ANTICIMEX GLOBAL AB TERM B 11/17/31	06/30/2026	BANK OF AMERICA		7,537,500	7,500,000		4.C FE
BL5276-75-5	HOPPER MERGER SUB INC TERM B 01/14/33	06/30/2026	CITIGROUP GLOBAL MARKETS INC.		7,350,000	7,500,000		4.A FE
BL5278-41-3	OAK EAGLE ACQUIRECO INC TERM B 03/24/33	06/30/2026	JP MORGAN SECURITIES INC		20,125,000	20,000,000		3.C FE
BL5281-34-2	IRB HOLDING CORP TERM B 12/16/30	06/30/2026	BARCLAYS BANK PLC		5,006,250	5,000,000		4.B FE
BL5281-36-7	PG POLARIS BIDCO SARL TERM B 03/26/31	06/30/2026	Various		(7,256,994)	(6,063,894)		4.A FE
BL5281-36-7	PG POLARIS BIDCO SARL TERM B 03/26/31	04/01/2026	Tax Free Exchange		11,053,453	11,063,894		4.A FE
BL5335-28-8	PAREXEL INTERNATIONAL CORP TERM B 12/09/31	06/30/2026	BARCLAYS BANK PLC		7,518,750	7,500,000		4.B FE
BL5335-76-7	PYE BARKER FIRE & SAFETY LLC DELAYED DRAW TERM 12/10/32	04/30/2026	DIRECT		108,793	108,793		4.B FE
BL5337-06-0	NATIONAL MENTOR HOLDINGS INC TERM 12/12/30	06/18/2026	JEFFERIES & CO. INC.		2,017,500	2,000,000		4.C FE
BL5337-89-6	BROWN GROUP HOLDING LLC TERM B2 07/01/31	06/30/2026	CITIGROUP GLOBAL MARKETS INC.		7,528,125	7,500,000		4.B FE
BL5355-17-9	BAUSCH LOMB CORP TERM B 01/15/31	06/30/2026	JP MORGAN SECURITIES INC		10,571,250	10,500,000		4.A FE
BL5378-22-1	CHARTER NEXT GENERATION INC TERM B 12/02/30	06/30/2026	JEFFERIES & CO. INC.		5,012,500	5,000,000		4.B FE
BL5433-38-0	GOAT HOLDCO LLC TERM B 01/27/32	06/30/2026	RBC DAIN RAUSCHER INC.		3,011,250	3,000,000		4.B FE
BL5443-72-8	LSF12 HELIX PARENT LLC TERM B 01/22/33	06/30/2026	BANK OF AMERICA		7,387,500	7,500,000		4.B FE
BL5449-77-4	BELRON FINANCE 2019 LLC TERM B 10/16/31	06/30/2026	JP MORGAN SECURITIES INC		5,006,250	5,000,000		3.C FE
BL5450-03-8	BROADSTREET PARTNERS GROUP LLC TERM B 06/16/31	06/30/2026	RBC DAIN RAUSCHER INC.		1,935,000	2,000,000		4.B FE
BL5456-50-6	RESILIENCE PARENT LLC TERM B 01/24/33	06/30/2026	Various		9,010,000	9,000,000		4.B FE
BL5473-28-7	FREEPORT LNG INVESTMENTS LLLP TERM 01/31/33	06/30/2026	SANTANDER SECURITIES INC.		10,046,300	10,000,000		4.B FE
BL5473-69-1	ENSEMBLE RCM LLC TERM B 01/28/33	06/30/2026	JP MORGAN SECURITIES INC		7,500,000	7,500,000		4.B FE
BL5485-53-9	NEPTUNE BIDCO US INC TERM B 02/03/33	06/11/2026	BANK OF AMERICA		4,962,500	5,000,000		4.C FE
BL5508-42-1	JOHNSTONE SUPPLY LLC TERM B 06/09/31	06/30/2026	WELLS FARGO		5,012,500	5,000,000		4.B FE
BL5508-77-7	TEAM HEALTH HOLDINGS INC TERM B 06/30/28	06/30/2026	BARCLAYS BANK PLC		9,538,125	9,500,000		5.A FE
BL5546-90-0	VICTORY BUYER LLC TERM B 02/09/33	06/30/2026	RBC DAIN RAUSCHER INC.		3,011,250	3,000,000		4.C FE
BL5557-62-6	TRANSDIGM INC TERM N 02/10/33	06/30/2026	BARCLAYS BANK PLC		2,473,792	2,471,000		3.C FE
BL5561-49-5	MICHAELS COS INC THE TERM B 03/07/33	06/12/2026	WELLS FARGO		992,500	1,000,000		4.C FE
BL5569-96-9	LSF12 PHOENIX HOLDCO LLC TERM 03/25/33	06/11/2026	BANK OF AMERICA		2,996,250	3,000,000		4.B FE
BL5594-08-2	DEXKO GLOBAL INC TERM 10/06/31	06/11/2026	U.S. BANCORP LIBRA		5,835,000	6,000,000		4.C FE
BL5598-64-6	ADVANTAGE SALES & MARKET TERM 04/18/30	06/17/2026	JP MORGAN SECURITIES INC		1,750,000	2,000,000		4.C FE
BL5601-52-3	ARCWOOD ENVIRONMENTAL INC TERM B 03/21/33	06/30/2026	JP MORGAN SECURITIES INC		5,037,500	5,000,000		4.B FE
BL5627-44-5	BCPE EMPIRE HOLDINGS INC TERM B 12/29/32	06/16/2026	WELLS FARGO		3,000,000	3,000,000		4.C FE
BL5634-05-2	CALCASIEU PASS FUNDING LLC TERM B 04/04/33	04/02/2026	GOLDMAN SACHS & CO.		7,426,900	7,540,000		3.C FE
BL5663-42-4	AMENTUM HOLDINGS INC TERM B 09/29/31	04/17/2026	JP MORGAN SECURITIES INC		5,310,000	5,310,000		3.B FE
BL5664-31-5	GB AIT BUYER INC TERM B 04/29/33	06/12/2026	MORGAN STANLEY & CO. INC.		3,007,500	3,000,000		4.B FE
BL5666-09-6	DIGICEL INTERNATIONAL FINANCE TERM B 08/09/32	06/12/2026	Various		12,578,792	12,530,667		4.B FE
BL5670-85-8	CHG HEALTHCARE SERVICES INC TERM 09/30/31	04/30/2026	Tax Free Exchange		11,012,427	11,045,826		4.B FE
BL5674-05-8	API GROUP DE INC TERM B 05/14/33	05/08/2026	Tax Free Exchange		23,112,122	23,312,580		3.B FE

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BL5674-08-2	CINEMARK USA INC TERM B 05/24/30	05/07/2026	Tax Free Exchange		9,605,875	9,703,235		3.A FE
BL5674-50-4	BEACH ACQUISTION BIDCO LLC TERM B1 09/13/32	06/30/2026	JP MORGAN SECURITIES INC		7,575,000	7,500,000		3.C FE
BL5674-50-4	BEACH ACQUISTION BIDCO LLC TERM B1 09/13/32	05/08/2026	Tax Free Exchange		7,413,737	7,431,375		3.C FE
BL5674-82-7	KNIFE RIVER CORP TERM B 03/08/32	05/08/2026	Tax Free Exchange		1,313,837	1,316,700		3.A FE
BL5679-81-8	CLARIOS GLOBAL LP TERM B 01/28/32	06/30/2026	JP MORGAN SECURITIES INC		5,018,750	5,000,000		4.A FE
BL5679-81-8	CLARIOS GLOBAL LP TERM B 01/28/32	05/14/2026	Tax Free Exchange		9,078,649	9,079,375		4.A FE
BL5680-85-7	TALEN ENERGY SUPPLY LLC TERM B 11/25/32	05/14/2026	Tax Free Exchange		20,492,091	20,569,144		3.A FE
BL5680-94-9	CORPAY TECHNOLOGIES OPERATING TERM B6 11/05/32	05/21/2026	Tax Free Exchange		6,620,571	6,648,913		3.A FE
BL5688-35-5	STONEPEAK NILE PARENT LLC TERM B 04/09/32	05/21/2026	Tax Free Exchange		2,954,963	2,961,578		3.B FE
BL5688-76-9	PHOENIX GUARANTOR INC TERM B 02/21/31	05/21/2026	CORP ACTION		30,631,031	30,631,031		4.A Z
BL5688-92-6	TKO WORLDWIDE HOLDINGS LLC TERM B5 11/21/31	05/21/2026	Tax Free Exchange		7,751,440	7,742,911		3.B FE
BL5689-23-9	OPAL US LLC TERM B 04/23/32	06/30/2026	CITIGROUP GLOBAL MARKETS INC.		5,012,500	5,000,000		4.A FE
BL5689-23-9	OPAL US LLC TERM B 04/23/32	05/21/2026	Tax Free Exchange		29,148,923	29,170,083		4.A FE
BL5689-26-2	PENN ENTERTAINMENT INC TERM B 05/21/33	05/21/2026	Tax Free Exchange		10,488,363	10,505,688		3.C FE
BL5697-99-2	DISCOVERY GLOBAL HOLDINGS INC TERM B 06/30/33	06/30/2026	JP MORGAN SECURITIES INC		23,537,073	23,571,000		2.C FE
BL5699-70-9	BOLUDA TOWAGE LUXEMBOURG SARL TERM B 05/28/33	06/30/2026	Various		7,502,000	7,477,000		3.C FE
BL5708-16-1	PEGASUS BIDCO BV TERM B 07/12/32	06/30/2026	JP MORGAN SECURITIES INC		5,025,000	5,000,000		4.A Z
BL5708-16-1	PEGASUS BIDCO BV TERM B 07/12/32	06/02/2026	Tax Free Exchange		15,238,255	15,389,720		4.A Z
BL5708-27-8	SKYSHIELD US BIDCO LTD TERM B 06/02/33	06/02/2026	BARCLAYS BANK PLC		2,939,633	2,947,000		4.B FE
BL5709-32-6	ACUREN DELAWARE HOLDCO INC TERM B 07/30/31	05/29/2026	Tax Free Exchange		640,270	640,270		4.B FE
BL5712-80-9	MCKESSON MEDICAL SURGICAL TOP TERM B 06/03/32	06/30/2026	JP MORGAN SECURITIES INC		11,785,745	11,801,000		3.B FE
BL5714-72-2	CUSHMAN & WAKEFIELD US BORROWE TERM B 06/03/33	06/30/2026	JP MORGAN SECURITIES INC		5,006,250	5,000,000		3.C FE
BL5714-72-2	CUSHMAN & WAKEFIELD US BORROWE TERM B 06/03/33	06/03/2026	Tax Free Exchange		8,338,125	8,475,000		3.C FE
BL5718-32-7	QXO BUILDING PRODUCTS INC TERM B 06/03/33	06/03/2026	WELLS FARGO		19,620,825	19,670,000		3.B FE
BL5720-35-6	BELLA HOLDING CO LLC TERM 06/10/33	06/10/2026	U.S. BANCORP LIBRA		14,850,000	15,000,000		4.C FE
LX2662-45-Z	ENT Intermediate Holdings I LL Loan-First Lien-Senior Secured 15.000% 07/17/29	06/30/2026	Interest Capitalization		205,639	205,639		4.B Z
Z00025-F2-9	SOLVE TERM LOAN NA-SUB-SEC 10.750% 06/30/28	06/30/2026	Interest Capitalization		90,190	90,190		3.A Z
Z00064-98-2	ENTOMO BRANDS ACQUISITIONS INC PALMETTO EXTERMINATORS 13.000% 05/15/34	06/15/2026	Interest Capitalization		61,364	61,364		4.A Z
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/26	04/01/2026	Interest Capitalization		114,244	114,244		3.B Z
Z00074-BA-3	Vision Innovation Partners Bor 10.000% 10/07/30	06/30/2026	Interest Capitalization		(392,172)	(392,172)		4.C Z
000000-00-0	CP Turf Parent LLC FIFTH AMENDMENT DDTL 10/25/29	05/11/2026	No Broker		992,563	992,563		3.B Z
98979P-AB-1	ZONE CLIMATE SERVICES INC EIGHTH AMENDMENT REVOLVER 03/09/28	06/01/2026	No Broker		252,621	252,621		3.C Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					1,734,639,746	1,751,534,842	356,458	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					14,204,437,517	14,800,633,015	94,271,077	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					14,204,437,517	14,800,633,015	94,271,077	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					14,204,437,517	14,800,633,015	94,271,077	XXX
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39	06/01/2026	Interest Capitalization		1,735	1,735		1.A
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40	06/01/2026	Interest Capitalization		288,465	288,465		1.A
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40	06/01/2026	Interest Capitalization		185,543	185,543		1.A
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42	06/01/2026	Interest Capitalization		108,946	108,946		1.A
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42	06/01/2026	Interest Capitalization		221,140	221,140		1.A
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42	06/01/2026	Interest Capitalization		161,980	161,980		1.A
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42	06/01/2026	Interest Capitalization		377,124	377,124		1.A
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43	04/01/2026	Interest Capitalization		51,323	51,323		1.A
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43	06/01/2026	Interest Capitalization		131,116	131,116		1.A
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43	06/01/2026	Interest Capitalization		147,903	147,903		1.A
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47	06/01/2026	Interest Capitalization		67,332	67,332		1.A
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46	06/01/2026	Interest Capitalization		122,711	122,711		1.A
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47	06/01/2026	Interest Capitalization		95,802	95,802		1.A
38380V-4X-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-40 CLASS Z 3.000% 01/20/48	06/01/2026	Interest Capitalization		82,494	82,494		1.A
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48	06/01/2026	Interest Capitalization		136,542	136,542		1.A
38383G-Y6-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS Z 3.000% 02/20/52	06/01/2026	Interest Capitalization		308,382	308,382		1.A
38383H-TP-4	GOVERNMENT NATIONAL MORTGAGE 3.000% 01/16/44	06/16/2026	Interest Capitalization		86,777	86,777		1.A

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38383H-TR-0	GOVERNMENT NATIONAL MORTGAGE 3.000% 09/20/43	06/20/2026	Interest Capitalization		93,034	93,034		1.A
38383H-TT-6	GOVERNMENT NATIONAL MORTGAGE 4.000% 04/20/41	06/20/2026	Interest Capitalization		55,585	55,585		1.A
38383L-DT-4	GOVERNMENT NATIONAL MORTAGE SERIES 2022-189 CLASS DZ 2.500% 10/20/51	06/01/2026	Interest Capitalization		139,945	139,945		1.A
38383M-F7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS Z 2.500% 01/20/52	06/01/2026	Interest Capitalization		339,980	339,980		1.A
38383M-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS ZE 3.000% 12/20/51	06/01/2026	Interest Capitalization		128,709	128,709		1.A
38383V-BM-9	GOVERNMENT NATIONAL MORTGAGE 3.500% 07/20/43	06/20/2026	Interest Capitalization		85,073	85,073		1.A
38383V-BR-8	GOVERNMENT NATIONAL MORTGAGE 4.250% 12/20/54	06/20/2026	Interest Capitalization		78,189	78,189		1.A
38383Y-RE-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-160 CLASS BZ 3.000% 03/20/52	06/01/2026	Interest Capitalization		104,562	104,562		1.A
38384E-MT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023 133 CLASS EZ 6.000% 08/20/63	06/01/2026	Interest Capitalization		164,279	164,279		1.A
38384G-MA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-189 CLASS HZ 5.500% 12/20/63	06/01/2026	Interest Capitalization		184,126	184,126		1.A
38384Q-DN-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2024 95 CLASS ZN 3.000% 06/20/54	06/01/2026	Interest Capitalization		257,814	257,814		1.A
38384Q-ER-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2024 120 CLASS ZG 3.000% 02/20/52	06/01/2026	Interest Capitalization		110,889	110,889		1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					4,317,500	4,317,500		XXX
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28	05/01/2026	Interest Capitalization		66	66		1.A
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42	06/01/2026	Interest Capitalization		174,324	174,324		1.A
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN 3.000% 02/25/43	06/01/2026	Interest Capitalization		172,441	172,441		1.A
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43	06/01/2026	Interest Capitalization		25,530	25,530		1.A
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42	06/01/2026	Interest Capitalization		222,124	222,124		1.A
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44	06/01/2026	Interest Capitalization		398,556	398,556		1.A
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44	06/01/2026	Interest Capitalization		304,872	304,872		1.A
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44	04/01/2026	Interest Capitalization		91,057	91,057		1.A
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44	06/01/2026	Interest Capitalization		239,174	239,174		1.A
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44	06/01/2026	Interest Capitalization		366,198	366,198		1.A
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44	06/01/2026	Interest Capitalization		199,446	199,446		1.A
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45	06/01/2026	Interest Capitalization		191,380	191,380		1.A
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46	06/01/2026	Interest Capitalization		233,373	233,373		1.A
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46	06/01/2026	Interest Capitalization		197,502	197,502		1.A
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46	06/01/2026	Interest Capitalization		192,988	192,988		1.A
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46	06/01/2026	Interest Capitalization		225,175	225,175		1.A
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47	06/01/2026	Interest Capitalization		286,463	286,463		1.A
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47	06/01/2026	Interest Capitalization		173,448	173,448		1.A
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47	06/01/2026	Interest Capitalization		165,667	165,667		1.A
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47	06/01/2026	Interest Capitalization		275,392	275,392		1.A
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47	06/01/2026	Interest Capitalization		140,006	140,006		1.A
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47	06/01/2026	Interest Capitalization		135,233	135,233		1.A
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47	06/01/2026	Interest Capitalization		166,369	166,369		1.A
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48	06/01/2026	Interest Capitalization		193,181	193,181		1.A
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48	06/01/2026	Interest Capitalization		120,462	120,462		1.A
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49	06/01/2026	Interest Capitalization		272,211	272,211		1.A
3136BA-D3-5	FANNIE MAE SERIES 2020-49 CLASS ZD 2.000% 07/25/50	06/01/2026	Interest Capitalization		174,164	174,164		1.A
3136BM-ET-1	FANNIE MAE SERIES 2022-11 CLASS BZ 3.000% 02/25/51	06/01/2026	Interest Capitalization		108,680	108,680		1.A
3136BM-PM-4	FANNIE MAE SERIES 2022-17 CLASS ZH 3.000% 03/25/52	06/01/2026	Interest Capitalization		233,937	233,937		1.A
3136BP-R7-8	FANNIE MAE SERIES 2023-13 CLASS Z 3.000% 01/25/44	06/01/2026	Interest Capitalization		275,274	275,274		1.A
3136BR-VJ-3	FANNIE MAE SERIES 2024-26 CLASS AZ 5.000% 05/25/54	06/01/2026	Interest Capitalization		206,231	206,231		1.A
3136BV-AU-2	FANNIE MAE SERIES 2025-18 CLASS HZ 5.500% 08/25/54	06/01/2026	Interest Capitalization		270,081	270,081		1.A
3136BV-DQ-8	FANNIE MAE SERIES 2025-9 CLASS BZ 5.500% 03/25/55	06/01/2026	Interest Capitalization		747,424	747,424		1.A
3136BV-ZQ-4	FANNIE MAE SERIES 2025-31 CLASS MZ 5.500% 09/25/54	06/01/2026	Interest Capitalization		213,935	213,935		1.A
3136BW-QY-5	FANNIE MAE SERIES 2025-53 CLASS DZ 5.250% 07/25/55	06/01/2026	Interest Capitalization		158,232	158,232		1.A
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42	04/01/2026	Interest Capitalization		47,454	47,454		1.A
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42	06/01/2026	Interest Capitalization		113,658	113,658		1.A
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43	06/01/2026	Interest Capitalization		274,870	274,870		1.A
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44	05/01/2026	Interest Capitalization		77,449	77,449		1.A
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44	06/01/2026	Interest Capitalization		357,991	357,991		1.A
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45	05/01/2026	Interest Capitalization		74,785	74,785		1.A
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45	06/01/2026	Interest Capitalization		698,679	698,679		1.A
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45	06/01/2026	Interest Capitalization		253,315	253,315		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137BN-ED-2	FHR 4565 DZ Z SEQ 3.000% 03/15/46	06/01/2026	Interest Capitalization		51,012	51,012		1.A
3137BP-Q2-8	FHR 4579 GZ Z SEQ 3.000% 05/15/46	06/01/2026	Interest Capitalization		107,352	107,352		1.A
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46	06/01/2026	Interest Capitalization		148,106	148,106		1.A
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47	06/01/2026	Interest Capitalization		371,560	371,560		1.A
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47	06/01/2026	Interest Capitalization		200,492	200,492		1.A
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47	06/01/2026	Interest Capitalization		225,445	225,445		1.A
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45	06/01/2026	Interest Capitalization		120,195	120,195		1.A
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46	06/01/2026	Interest Capitalization		150,296	150,296		1.A
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47	04/01/2026	Interest Capitalization		26,995	26,995		1.A
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47	06/01/2026	Interest Capitalization		181,628	181,628		1.A
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48	06/01/2026	Interest Capitalization		153,373	153,373		1.A
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48	06/01/2026	Interest Capitalization		137,386	137,386		1.A
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48	06/01/2026	Interest Capitalization		204,597	204,597		1.A
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48	06/01/2026	Interest Capitalization		149,661	149,661		1.A
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48	06/01/2026	Interest Capitalization		223,629	223,629		1.A
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48	06/01/2026	Interest Capitalization		106,878	106,878		1.A
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z 2.500% 09/25/50	06/01/2026	Interest Capitalization		71,739	71,739		1.A
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z 2.500% 11/25/51	06/01/2026	Interest Capitalization		128,222	128,222		1.A
3137H6-AW-5	FREDDIE MAC SERIES 5199 CLASS NZ 3.000% 03/25/52	06/01/2026	Interest Capitalization		111,751	111,751		1.A
3137H6-UU-7	FREDDIE Mac 3.000% 04/25/52	06/01/2026	Interest Capitalization		144,171	144,171		1.A
3137H7-FE-8	FREDDIE MAC SERIES 5218 CLASS NZ 3.000% 05/25/52	06/01/2026	Interest Capitalization		159,566	159,566		1.A
3137HK-RL-0	FREDDIE MAC SERIES 5523 CLASS PZ 5.000% 04/25/55	06/01/2026	Interest Capitalization		130,928	130,928		1.A
3137HL-NX-6	FREDDIE MAC SERIES 5544 CLASS GZ 5.000% 06/25/53	06/01/2026	Interest Capitalization		132,878	132,878		1.A
3137HP-7M-9	FREDDIE MAC SERIES 5608 CLASS Z 4.750% 05/25/54	05/19/2026	CANTOR FITZGERALD & CO.		12,564,876	14,233,409	39,438	1.A
3137HP-7M-9	FREDDIE MAC SERIES 5608 CLASS Z 4.750% 05/25/54	06/01/2026	Interest Capitalization		56,341	56,341		1.A
31418E-5P-1	FNMA POOL MA5353 5.500% 05/01/54	05/04/2026	CITIGROUP GLOBAL MARKETS INC.		32,026,825	31,822,960	19,447	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					57,534,699	58,999,367	58,885	XXX
04538H-AF-2	ASPIRE MORTGAGE TRUST SERIES 2026-2 CLASS M1 144A 5.960% 04/26/66	05/11/2026	Various		3,750,063	3,750,000	21,895	2.B FE
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36	06/01/2026	Interest Capitalization		138	138		1.A FM
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35	06/01/2026	Interest Capitalization		129	129		1.A FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35	06/01/2026	Interest Capitalization		130	130		5.C FM
16160K-DP-9	CHASE MORTGAGE FINANCE CORPO SERIES 2026-5 CLASS B1 144A 6.166% 03/25/57	05/07/2026	JP MORGAN SECURITIES INC		12,105,954	11,888,500	57,018	1.D FE
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36	05/01/2026	Interest Capitalization		328	328		5.C FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36	06/01/2026	Interest Capitalization		110	110		1.A FM
20753B-AF-9	FANNIE MAE CAS SERIES 2023 R07 CLASS 2B1 144A 8.128% 09/25/43	05/04/2026	BANK OF AMERICA		4,301,338	4,040,000	7,313	3.B FE
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.689% 07/25/34	05/01/2026	Interest Capitalization		633	633		1.A FM
35564U-EP-8	FREDDIE MAC STACR SERIES 2026-DNA2 CLASS B1 144A 5.728% 03/25/46	05/06/2026	WELLS FARGO		403,828	400,000	638	3.C FE
36275G-CN-4	GS MORTGAGE BACKED SECURITIES SERIES 2026-PJ8 CLASS B2 144A 5.877% 11/25/56	06/18/2026	GOLDMAN SACHS & CO.		5,582,081	5,701,000	26,988	1.G FE
437938-AH-6	HOMES TRUST SERIES 2026-NQM4 CLASS M1 144A 6.046% 06/25/61	06/09/2026	NOMURA SECURITIES INTL INC.		1,999,989	2,000,000	14,779	2.B FE
81750V-DV-2	SEQUOIA MORTGAGE TRUST SERIES 2026-6 CLASS B1 144A 5.601% 06/25/56	05/08/2026	WELLS FARGO		13,065,890	13,301,000	57,944	1.C FE
924936-AN-7	VERUS SECURITIZATION TRUST SERIES 2026-4 CLASS B1 144A 6.666% 04/25/71	04/17/2026	WELLS FARGO		2,099,948	2,100,000	8,944	3.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					43,310,559	43,181,968	195,519	XXX
05495B-BH-8	BANK SERIES 2026-BNK52 CLASS A5 5.586% 06/15/36	06/12/2026	MORGAN STANLEY & CO. INC.		25,981,246	25,225,000	23,484	1.A FE
05495B-BQ-8	BANK SERIES 2026-BNK52 CLASS AS 5.839% 06/15/36	06/16/2026	Various		18,445,502	17,900,000	17,420	4.B FE
05553R-AG-5	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS AS 6.070% 04/15/56	05/18/2026	BMO CAPITAL MARKETS		5,764,766	5,650,000	17,148	1.A
05555A-AE-5	BARCLAYS COMMERCIAL MORTGAGE SERIES 2024-C26 CLASS AS 6.094% 05/15/57	05/28/2026	Various		418,452	401,000	1,901	1.A
05595D-AA-9	BX TRUST SERIES 2026-PNDA CLASS A 144A 4.925% 05/15/28	05/01/2026	MORGAN STANLEY & CO. INC.		9,000,000	9,000,000		1.A FE
05615D-AC-1	BMO MORTGAGE TRUST SERIES 2025-C12 CLASS A5 5.871% 06/15/58	05/15/2026	BMO CAPITAL MARKETS		1,934,406	1,850,000	5,129	1.A
05620H-AA-9	BX TRUST SERIES 2026-LP3 CLASS A 144A 5.005% 04/15/43	04/07/2026	CITIGROUP GLOBAL MARKETS INC.		15,250,000	15,250,000		1.A FE
05620T-AA-3	BX TRUST SERIES 2026-VLT10 CLASS A 144A 5.358% 06/13/58	06/09/2026	WELLS FARGO		17,362,485	18,000,000	58,937	1.A FE
06540G-AV-0	BANK SERIES 2024-BANK47 CLASS A5 5.716% 06/15/57	05/15/2026	BANK OF AMERICA		6,896,777	6,650,000	17,950	1.A
06541H-AH-8	BANK SERIES 2025-BNK51 CLASS AS 5.544% 12/25/67	06/11/2026	BARCLAYS BANK PLC		1,007,969	1,000,000	1,694	1.A
07337A-AD-8	BARCLAYS COMMERCIAL MORTGAGE SERIES 2025-C32 CLASS A5 5.720% 02/15/63	05/15/2026	BARCLAYS BANK PLC		1,037,578	1,000,000	2,701	1.A
07337D-AC-4	BARCLAYS COMMERCIAL MORTGAGE SERIES 2025-C35 CLASS A5 5.586% 07/15/58	05/15/2026	BARCLAYS BANK PLC		2,623,014	2,550,000	6,726	1.A
07337D-AE-0	BARCLAYS COMMERCIAL MORTGAGE SERIES 2025-C35 CLASS AS 5.843% 07/15/58	06/04/2026	BARCLAYS BANK PLC		13,961,506	13,462,000	5,494	1.A
08162B-BJ-0	BMARK 2019-B11 AS SUB 3.784% 05/15/52	05/27/2026	CITIGROUP GLOBAL MARKETS INC.		2,758,125	3,000,000	8,514	1.A

SCHEDULE D - PART 3

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08163M-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B31 CLASS AS 144A 2.892% 12/15/54	05/28/2026	DEUTSCHE BANK SECURITIES INCOR		860,156	1,000,000	2,249	1.A
08164J-AC-7	BENCHMARK MORTGAGE TRUST SERIES 2026-B43 CLASS A5 5.506% 04/15/63	05/19/2026	Various		42,125,605	41,150,000	119,590	1.A FE
08164J-AE-3	BENCHMARK MORTGAGE TRUST SERIES 2026-B43 CLASS AS 5.790% 04/15/63	04/30/2026	CITIGROUP GLOBAL MARKETS INC.		10,299,994	10,000,000	30,560	1.A FE
096942-AV-9	BMO MORTGAGE TRUST SERIES 2026-C14 CLASS A5 5.317% 02/15/59	05/18/2026	WELLS FARGO		2,557,670	2,550,000	6,779	1.A FE
26916M-AA-7	ESTN TRUST SERIES 2026-TOWN CLASS A 144A 5.538% 05/12/36	06/04/2026	Various		30,290,283	30,250,000	53,992	1.A FE
26916M-AC-3	ESTN TRUST SERIES 2026-TOWN CLASS B 144A 5.738% 05/12/36	05/01/2026	GOLDMAN SACHS & CO.		5,000,000	5,000,000	8,766	1.D FE
26916M-AE-9	ESTN TRUST SERIES 2026-TOWN CLASS C 144A 5.938% 05/12/36	05/01/2026	GOLDMAN SACHS & CO.		3,000,000	3,000,000	5,443	1.G FE
36257H-BT-2	GS MORTGAGE SECURITIES TRUST SERIES 2019-GC40 CLASS AS 3.412% 07/10/52	05/27/2026	CITIGROUP GLOBAL MARKETS INC.		1,812,578	2,000,000	5,118	1.A
44216X-AA-3	HOUSTON GALLERIA MALL TRUST SERIES 2025-HGLR CLASS A 144A 5.644% 02/05/45	06/04/2026	BANK OF AMERICA		5,111,035	5,000,000	11,672	1.A
54042W-AA-4	LOEWS COMMERCIAL MORTGAGE TRU SERIES 2024-MIA CLASS A 144A 5.549% 09/10/39	06/12/2026	BANK OF AMERICA		15,225,586	15,000,000	32,370	1.A FE
55376C-AD-5	MSWF COMMERCIAL MORTGAGE TR SERIES 2023-1 CLASS A4 5.472% 05/15/56	05/21/2026	WELLS FARGO		20,407,031	20,000,000	63,840	1.A
563126-AA-9	MANHATTAN WEST MORTGAGE TRUST SERIES 2026-2MW CLASS A 144A 5.498% 06/10/48	05/18/2026	WELLS FARGO		10,879,553	10,950,000	45,156	1.A FE
94990F-AH-4	WELLS FARGO COMMERCIAL MORTG SERIES 2024-C63 CLASS AS 5.820% 08/15/57	05/21/2026	BARCLAYS BANK PLC		2,339,924	2,276,000	7,727	1.A
95005C-AD-0	WELLS FARGO COMMERCIAL MORTGAG SERIES 2026-C66 CLASS A5 5.649% 04/15/59	05/19/2026	Various		47,217,949	45,500,000	73,515	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					319,569,190	314,614,000	633,875	XXX
000000-00-0	AURIUM CLO SERIES 17A CLASS B 144A 3.954% 02/20/39	06/25/2026	BANK OF AMERICA		9,101,200	9,101,200		4.B Z
00901U-AN-3	AIMCO SERIES 2024-22A CLASS BR 144A 5.125% 04/19/39	06/11/2026	RBC DAIN RAUSCHER INC.		9,009,000	9,000,000	20,301	1.C FE
00901W-AQ-2	AIMCO SERIES 2024-21A CLASS A1R 144A 4.925% 04/18/39	04/01/2026	BNP PARIBAS		20,000,000	20,000,000		1.A FE
00901W-AU-3	AIMCO SERIES 2024-21A CLASS BR 144A 5.275% 04/18/39	04/01/2026	BNP PARIBAS		5,000,000	5,000,000		1.C FE
03770Q-AN-4	APIDOS CLO SERIES 2024-47A CLASS A1R 144A 4.917% 04/26/39	04/02/2026	BNP PARIBAS		7,000,000	7,000,000		1.A FE
03770Q-AQ-7	APIDOS CLO SERIES 2024-47A CLASS BR 144A 5.247% 04/26/39	04/02/2026	BNP PARIBAS		5,000,000	5,000,000		1.C FE
03790T-AE-4	APIDOS CLO SERIES 2026-57A CLASS B 144A 5.125% 07/20/39	06/24/2026	SCOTIA CAPITAL INC		14,000,000	14,000,000		1.C Z
03790T-AG-9	APIDOS CLO SERIES 2026-57A CLASS C 144A 5.325% 07/20/39	06/24/2026	SCOTIA CAPITAL INC		2,500,000	2,500,000		1.C Z
05877G-AL-7	BALLYROCK LTD SERIES 2024-22AR CLASS A1R 144 4.873% 07/15/39	05/29/2026	CITIGROUP GLOBAL MARKETS INC.		8,000,000	8,000,000		1.A FE
05877G-AN-3	BALLYROCK LTD SERIES 2024-22AR CLASS A2R 144 5.173% 07/15/39	05/29/2026	CITIGROUP GLOBAL MARKETS INC.		15,000,000	15,000,000		1.C FE
08182Y-AL-2	BENEFIT STREET PARTNERS CLO LT SERIES 2024-35AR CLASS BR 144A 5.167% 07/25/39	05/21/2026	JP MORGAN SECURITIES INC		22,000,000	22,000,000		1.C FE
08182Y-AN-8	BENEFIT STREET PARTNERS CLO LT SERIES 2024-35AR CLASS CR 144A 5.367% 07/25/39	05/21/2026	JP MORGAN SECURITIES INC		5,000,000	5,000,000		1.F FE
08187W-AC-1	BENEFIT STREET PARTNERS CLO LT SERIES 2026-50A CLASS B 144A 5.173% 07/15/39	05/01/2026	SCOTIA CAPITAL INC		6,000,000	6,000,000		1.C FE
12547L-AY-4	CIFC FUNDING LTD SERIES 2020-2A CLASS BR2 144A 5.130% 04/16/39	06/11/2026	CITIGROUP GLOBAL MARKETS INC.		999,750	1,000,000	8,122	1.C FE
142940-AE-5	CARLYLE GLOBAL MARKET STRATEGI SERIES 2026-4A CLASS B 144A 5.175% 07/20/39	06/18/2026	BANK OF AMERICA		16,000,000	16,000,000		1.C Z
142940-AG-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 2026-4A CLASS C 144A 5.375% 07/20/39	06/18/2026	BANK OF AMERICA		2,500,000	2,500,000		1.C Z
22608S-AD-0	CREST 2003 1A D2 MEZ CDO-CRE CDO 7.332% 05/28/38	05/28/2026	Interest Capitalization		161,227	161,227		6. *
25256X-AA-3	DIAMETER CAPITAL CLO SERIES 2026-14A CLASS A 144A 4.875% 07/20/39	05/29/2026	JP MORGAN SECURITIES INC		10,000,000	10,000,000		4.B Z
25256X-AC-9	DIAMETER CAPITAL CLO SERIES 2026-14A CLASS B 144A 5.175% 07/20/39	05/29/2026	JP MORGAN SECURITIES INC		8,500,000	8,500,000		4.B Z
289918-AG-9	ELMWOOD CLO 49 LTD SERIES 2026-3A CLASS C 144A 5.375% 07/20/39	05/14/2026	BNP PARIBAS		1,500,000	1,500,000		1.F FE
29001B-AQ-6	ELMWOOD CLO 25 LTD SERIES 2024-1A CLASS BR 144A 5.180% 04/17/37	05/08/2026	MORGAN STANLEY & CO. INC.		5,000,000	5,000,000		1.C FE
29005N-AA-1	ELMWOOD CLO 45 LTD SERIES 2025-8A CLASS E 144A 8.530% 10/17/38	04/01/2026	BANK OF AMERICA				(34)	3.C FE
36321U-AE-9	GALAXY CLO LTD SERIES 2026-37A CLASS B 144A 5.223% 07/15/39	06/11/2026	BANK OF AMERICA		7,750,000	7,750,000		1.A Z
43133A-AG-2	HILDENE CLO SERIES 2018-1AR CLASS A1R 144A 5.429% 10/10/38	06/05/2026	PIPER JAFFRAY & CO		37,500,000	37,500,000		1.A FE
59803H-AQ-0	MIDOCEAN CREDIT CLO SERIES 2025-19AR CLASS A1R 144 4.915% 07/20/39	05/28/2026	BANK OF AMERICA		16,500,000	16,500,000		1.A FE
59803H-AU-1	MIDOCEAN CREDIT CLO SERIES 2025-19AR CLASS BR 144A 5.225% 07/20/39	05/28/2026	BANK OF AMERICA		15,000,000	15,000,000		1.C FE
59803V-AC-0	MIDOCEAN CREDIT CLO SERIES 2026-23A CLASS A1 144A 4.915% 07/18/39	05/13/2026	SCOTIA CAPITAL INC		22,000,000	22,000,000		1.A FE
59803V-AG-1	MIDOCEAN CREDIT CLO SERIES 2026-23A CLASS B 144A 5.175% 07/18/39	05/13/2026	SCOTIA CAPITAL INC		10,000,000	10,000,000		1.C FE
640969-AN-1	NEUBERGER BERMAN CLO LTD SERIES 2024-55A CLASS A1R 144A 4.884% 07/22/39	05/13/2026	WELLS FARGO		7,000,000	7,000,000		1.A FE
640969-AS-0	NEUBERGER BERMAN CLO LTD SERIES 2024-55A CLASS BR 144A 5.214% 04/22/40	05/13/2026	WELLS FARGO		10,000,000	10,000,000		1.C FE
640969-AU-5	NEUBERGER BERMAN CLO LTD SERIES 2024-55A CLASS CR 144A 5.364% 04/22/40	05/13/2026	WELLS FARGO		2,000,000	2,000,000		1.F FE
640987-AE-3	NEUBERGER BERMAN CLO LTD SERIES 2026-64A CLASS B 144A 5.116% 07/23/40	04/30/2026	BANK OF AMERICA		7,500,000	7,500,000		1.C FE
67570C-AY-8	OCP CLO LTD SERIES 2024-32A CLASS CR 144A 5.366% 07/23/39	05/12/2026	NOMURA SECURITIES INTL INC.		4,250,000	4,250,000		1.F FE
69704N-AC-7	PALMER SQUARE CLO LTD SERIES 2026-2A CLASS B 144A 5.125% 07/20/39	06/01/2026	SMBC NIKKO SECURITIES AMERICA		12,000,000	12,000,000		1.C Z
88240J-AS-2	TEXAS DEBT CAPITAL CLO LTD SERIES 2024-1AR CLASS BR 144A 5.164% 07/22/39	06/10/2026	BANK OF AMERICA		9,000,000	9,000,000		1.C FE
89532U-AY-9	TRESTLES CLO LTD SERIES 2021-5AR CLASS A1R2 144 4.915% 07/20/39	06/18/2026	NOMURA SECURITIES INTL INC.		10,000,000	10,000,000		4.B Z
89532U-BC-6	TRESTLES CLO LTD SERIES 2021-5AR CLASS BR2 144A 5.225% 07/20/39	06/18/2026	NOMURA SECURITIES INTL INC.		17,000,000	17,000,000		4.B Z
897930-AA-1	TRUPS FINANCIALS NOTE SECURITI SERIES 2026-1A CLASS A1 144A 5.423% 01/15/38	04/28/2026	PIPER JAFFRAY & CO		5,597,200	5,600,000	51,457	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					365,368,377	365,362,427	79,846	XXX
001536-AB-7	KOSMOS MANAGEMENT LLC 5.796% 01/08/65	04/01/2026	GUGGENHEIM SECURITIES		32,792,887	32,792,887		1.G PL
12818@-AA-3	CRA Buyer Inc. 9.140% 12/15/26	05/26/2026	GUGGENHEIM SECURITIES		51,526,239	51,526,239	2,255	2.C Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
44972*-AJ-1	ICON RECEIVABLES LP 5.620% 06/30/30	05/28/2026	KEYBANC CAPITAL MARKETS		50,000,000	50,000,000		1.G Z
44972*-AK-8	ICON RECEIVABLES LP 6.070% 06/30/30	05/28/2026	KEYSTONE MORTGAGE		41,000,000	41,000,000		1.G Z
46305*-AA-3	Octane ABS 5.340% 04/20/46	06/29/2026	Various		190,863,529	191,291,137		1.A PL
46305*-AB-1	Octane ABS 5.480% 04/20/46	06/29/2026	Various		20,162,312	20,179,388		1.C PL
46305*-AC-9	Octane ABS 5.680% 04/20/46	06/29/2026	Various		13,982,944	13,993,386		1.F PL
46305*-AD-7	Octane ABS 5.920% 04/20/46	06/29/2026	Various		14,386,601	14,397,872		2.B PL
46305*-AE-5	Octane ABS 8.250% 04/20/46	06/29/2026	Various		15,390,568	15,397,701		3.B PL
46684#-AA-0	JGW X and LX LLC 6.330% 12/31/80	04/01/2026	DIRECT		31,915,592	31,915,592		1.F PL
48256Y-AV-7	KOSMOS MANAGEMENT LLC 6.108% 10/09/64	04/01/2026	DIRECT		6,206,752	6,206,752		1.D Z
553427-AB-1	MARITIME PARTNERS LLC SERIES 2025-1A CLASS A 144A 5.547% 11/15/65	05/11/2026	RBC DAIN RAUSCHER INC.		11,061,097	11,274,250	46,904	1.F FE
690922-A#-6	Oxford Finance Funding Trust 2 9.807% 09/15/35	05/27/2026	BARCLAYS CAPITAL INC		3,252,251	3,252,251		3.C Z
690922-A*-0	Oxford Finance Funding Trust 2 6.423% 09/15/35	05/26/2026	BARCLAYS CAPITAL INC		117,084,217	117,084,217		1.G Z
690922-A@-8	Oxford Finance Funding Trust 2 7.637% 09/15/35	05/27/2026	BARCLAYS CAPITAL INC		7,805,247	7,805,247		2.C Z
69418*-AU-5	PACE LOAN GROUP 2019-1 LLC 6.436% 12/15/51	05/21/2026	STIFEL NICOLAUS & CO.		11,913,000	11,913,000		1.C Z
69442#-AN-7	PACEWell 10 LLC 7.230% 12/20/65	06/17/2026	DIRECT		17,791,000	17,791,000		1.C Z
78486*-BH-1	STONEHILL PACE 2020-1 LLC 6.574% 10/15/53	04/01/2026	STIFEL NICOLAUS & CO.		18,405,250	18,405,250		1.D Z
78486*-BJ-7	STONEHILL PACE 2020-1 LLC 6.487% 10/15/53	06/25/2026	STIFEL NICOLAUS & CO.		51,069,150	51,069,150		1.C Z
87074#-AA-2	Upgrade Inc. 5.650% 04/25/48	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		99,637,000	99,593,000		1.G Z
87074#-AB-0	Upgrade Inc. 5.650% 04/25/48	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		3,440,128	3,537,000		2.B Z
87074#-AC-8	Upgrade Inc. 5.650% 04/25/48	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		4,546,221	5,000,000		3.B Z
G2530#-AA-2	HPS CSL II SENIOR NOTE 6.667% 01/27/33	04/01/2026	DIRECT WITH COUNTERPARTY FIXED		2,500,702	2,500,702		2.A PL
G2530#-AB-0	HPS CSL II JUNIOR NOTE 8.169% 01/27/33	04/01/2026	DIRECT WITH COUNTERPARTY FIXED		1,250,351	1,250,351		2.C PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					817,983,038	819,176,372	49,159	XXX
Z00012-27-0	Nuveen CPACE Lending RN Feeder CLASS A NOTES 5.850% 07/25/35	05/05/2026	DIRECT WITH COUNTERPARTY FIXED		38,800,000	38,800,000		1.C Z
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					38,800,000	38,800,000		XXX
303048-AE-8	FG INVENTORY LLC VFN 2026-1 6.370% 10/25/29	06/15/2026	KEYBANC CAPITAL MARKETS		50,000,000	50,000,000		2.A Z
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					50,000,000	50,000,000		XXX
008676-AB-4	AHG Funding LLC HTG LIHTC 7.480% 12/31/44	04/01/2026	WESTWOOD CAPITAL		21,400,000	21,400,000		1.E Z
23292P-A*-4	DP Red River LLC 6.016% 05/29/46	05/12/2026	CARLYLE		6,200,000	6,200,000		1.G Z
23292P-A@-2	DP Red River LLC 7.010% 05/29/46	05/12/2026	CARLYLE		27,800,000	27,800,000		2.C Z
28261#-AA-9	EJ Hugoton ABS I LLC Class A-1 5.391% 12/10/41	04/20/2026	CANTOR FITZGERALD & CO.		5,000,000	5,000,000		1.G Z
28261#-AB-7	EJ Hugoton ABS I LLC Class A-2 6.366% 12/10/41	04/29/2026	CANTOR FITZGERALD & CO.		74,500,000	74,500,000		2.B Z
28261#-AC-5	EJ Hugoton ABS I LLC Class B 10.289% 12/10/41	04/20/2026	CANTOR FITZGERALD & CO.		50,000,000	50,000,000		3.C Z
28261#-AD-3	EJ Hugoton ABS I LLC Class C 14.100% 12/10/41	04/20/2026	CANTOR FITZGERALD & CO.		31,750,000	31,750,000		4.C Z
472188-AA-5	JBHP ABS I LLC Class A-1 5.386% 12/10/41	04/20/2026	CANTOR FITZGERALD & CO.		31,000,000	31,000,000		1.G Z
472188-AB-3	JBHP ABS I LLC Class A-2 6.314% 12/10/41	04/20/2026	CANTOR FITZGERALD & CO.		29,000,000	29,000,000		2.B Z
472188-AC-1	JBHP ABS I LLC Class B 10.289% 12/10/41	04/20/2026	CANTOR FITZGERALD & CO.		15,000,000	15,000,000		3.C Z
472188-AD-9	JBHP ABS I LLC Class C 14.103% 12/10/41	04/20/2026	CANTOR FITZGERALD & CO.		16,500,000	16,500,000		4.C Z
74136Q-AA-2	Prestwick Funding LLC 7.050% 12/31/47	04/01/2026	WESTWOOD CAPITAL		23,142,858	23,142,858		1.F FE
75720*-AA-9	Redaptive Capital III LLC 7.125% 04/13/29	04/01/2026	Tax Free Exchange		(847,819)			3.B Z
75721#-AA-4	REDAPTIVE SUSTAINABILITY SERVI TRANCHE A 3.891% 04/16/29	06/30/2026	DIRECT		15,727,982	19,089,301		4.B PL
75721#-AB-2	REDAPTIVE SUSTAINABILITY SERVI TRANCHE B 3.644% 04/16/29	04/30/2026	DIRECT		(384,722)	615,278		3.B Z
75721#-AC-0	REDAPTIVE SUSTAINABILITY SERVI TRANCHE C 11.644% 10/15/29	04/01/2026	DIRECT		(3,000,000)			4.C PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					342,788,299	350,997,437		XXX
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40	06/15/2026	Interest Capitalization		9,953	9,953		4.B FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					9,953	9,953		XXX
138011-AA-9	CANON MUSIC ISSUER TRUST SERIES 2026-1A CLASS A 144A 5.521% 05/01/76	04/23/2026	Academy Securities		40,898,384	40,900,000		1.F FE
14855U-AA-8	CASTLELAKE AIRCRAFT SECURITIZA SERIES 2026-2A CLASS A 144A 5.333% 04/15/51	04/17/2026	DEUTSCHE BANK SECURITIES INCOR		4,919,940	4,920,000		1.F FE
14988K-AE-2	CCG RECEIVABLES TRUST SERIES 2026-1 CLASS D 144A 5.700% 01/17/34	06/04/2026	WELLS FARGO		2,999,152	3,000,000		2.B FE
34411J-AA-8	FNA TRUST SERIES 2026-1 CLASS A 144A 5.509% 04/16/46	04/01/2026	CANTOR FITZGERALD & CO.		45,525,000	45,525,000		1.F FE
38348U-AB-0	FOCUS BRANDS FUNDING LLC SERIES 2026-1A CLASS A2 144A 6.854% 04/30/56	06/25/2026	BARCLAYS BANK PLC		15,000,000	15,000,000		2.B Z
405038-AA-4	HomeSafe LLC 6.490% 04/15/38	04/28/2026	STIFEL NICOLAUS & CO.		11,250,000	11,250,000		1.F PL
405038-AB-2	HomeSafe LLC 6.990% 04/15/38	04/28/2026	STIFEL NICOLAUS & CO.		5,200,000	5,200,000		2.B PL
405038-AC-0	HomeSafe LLC 10.240% 04/15/38	04/28/2026	STIFEL NICOLAUS & CO.		2,550,000	2,550,000		3.B PL
45029*-AA-0	ISPC Financing Trust 2025-1 5.770% 10/15/44	04/01/2026	KEYBANC CAPITAL MARKETS					1.F PL

SCHEDULE D - PART 3

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

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451118-BH-1	ICONIC ISSUER LLC 5.742% 05/31/65	04/02/2026	DIRECT		606,000	606,000		1.F Z
464338-A*-3	Kaveh Enterprise LLC and Iskan 5.880% 04/17/56	04/20/2026	GUGGENHEIM SECURITIES		75,000,000	75,000,000		1.G FE
464338-A@-1	Kaveh Enterprise LLC and Iskan 6.368% 04/17/56	04/20/2026	GUGGENHEIM SECURITIES		100,000,000	100,000,000		2.B FE
466365-AH-6	JACK IN THE BOX FUNDING LLC SERIES 2026-1A CLASS A2 144A 7.624% 05/25/56	06/12/2026	GUGGENHEIM CAPITAL MARKETS LLC		12,000,000	12,000,000		2.C FE
494600-AA-7	KINETIC ABS ISSUER LLC SERIES 2026-2A CLASS A2 144A 5.834% 06/25/58	06/05/2026	BARCLAYS BANK PLC		24,950,000	24,950,000		1.G FE
538908-AH-7	DI ISSUER LLC SERIES 2026-1A CLASS B 144A 5.910% 07/17/56	06/24/2026	THE TORONTO-DOMINION BANK		4,748,192	4,750,000		2.B Z
58940B-BR-6	MERCURY FINANCIAL CREDIT CARD SERIES 2026-2A CLASS C 144A 5.800% 06/21/32	05/14/2026	GUGGENHEIM CAPITAL MARKETS LLC		6,090,913	6,092,000		1.G PL
58940B-BT-2	MERCURY FINANCIAL CREDIT CARD SERIES 2026-2A CLASS E 144A 8.470% 06/21/32	05/14/2026	GUGGENHEIM CAPITAL MARKETS LLC		9,498,206	9,500,000		1.G Z
60510M-CM-8	MISSION LANE CREDIT CARD MASTE SERIES 2026-A CLASS E 144A 8.360% 07/15/32	04/28/2026	BARCLAYS BANK PLC		10,490,947	10,492,000		3.B FE
60510M-CN-6	MISSION LANE CREDIT CARD MASTE SERIES 2026-A CLASS F 144A 11.100% 07/15/32	04/28/2026	BARCLAYS BANK PLC		7,185,385	7,186,000		4.B FE
67115S-AC-3	OHS ISSUER LLC SERIES 2026-1 CLASS B 144A 8.350% 02/25/61	04/28/2026	DUMMY BROKER		14,331,990	15,000,000	13,917	3.C FE
68790A-AA-6	ORYX FUNDING LLC SERIES 2026-1A CLASS A2 144A 6.299% 06/05/56	06/12/2026	BARCLAYS BANK PLC		75,000,000	75,000,000		1.G FE
78520E-A#-3	Sabey Data Center Issuer LLC 6.348% 05/20/56	06/17/2026	GUGGENHEIM SECURITIES		130,000,000	130,000,000		1.F Z
81572Y-A*-4	Seeker Funding LLC 5.634% 04/20/66	04/01/2026	BANK AMERICA LEASING & CAPITAL		16,897,516	16,897,528		1.F PL
81572Y-A*-4	Seeker Funding LLC 5.634% 04/20/66	04/01/2026	Tax Free Exchange		65,102,426	65,102,472		1.F PL
82445*-AD-3	SHIELD 2025-1 LLC 12.000% 06/26/30	06/25/2026	STIFEL NICOLAUS & CO.		75,000,000	75,000,000		5.B Z
884919-AC-5	ORANGE LAKE COUNTRY CLUB INC SERIES 2026-A CLASS C 144A 7.930% 04/15/43	04/17/2026	WELLS FARGO		1,999,789	2,000,000		3.C FE
884919-AD-3	ORANGE LAKE COUNTRY CLUB INC SERIES 2026-A CLASS D 144A 10.240% 04/15/43	04/17/2026	WELLS FARGO		1,999,756	2,000,000		4.B FE
898912-AC-4	TSC SPV FUNDING LLC SERIES 2026-1A CLASS A2 144A 5.954% 05/20/56	05/01/2026	BARCLAYS BANK PLC		6,500,000	6,500,000		2.B FE
898912-AD-2	TSC SPV FUNDING LLC SERIES 2026-1A CLASS M 144A 8.905% 05/20/56	05/01/2026	BARCLAYS BANK PLC		5,000,000	5,000,000		3.C FE
98919W-BA-0	Zayo Issuer LLC 6.549% 04/15/61	04/22/2026	BARCLAYS CAPITAL INC		150,000,000	150,000,000		1.G FE
Z00002-EA-1	ENTOMO BRANDS ACQUISTION, INC DDTL 13.000% 05/15/34	06/15/2026	Interest Capitalization		46,869	46,869		4.A Z
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					920,790,465	921,467,869	13,917	XXX
1889999999. Total - asset-backed securities (unaffiliated)					2,960,472,080	2,966,926,893	1,031,201	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					2,960,472,080	2,966,926,893	1,031,201	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					2,960,472,080	2,966,926,893	1,031,201	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					17,164,909,597	17,767,559,908	95,302,278	XXX
000000-00-0	SRP Parent Inc Series A Preferred	04/01/2026	DIRECT	49.610				4.B Z
000000-00-0	SRP Parent Inc Series A-1 Preferred	04/01/2026	DIRECT	9.130				4.B Z
000000-00-0	SRP Parent Inc Series B-1 Preferred	04/01/2026	DIRECT	27.690				4.B Z
000000-00-0	TRANSPORTATION INSIGHT LLC Preferred Equity Units	04/01/2026	DIRECT	53.810	11,170,328			5.B GI
000000-00-0	CORPORATE VISION INC SERIES A UNITS	04/01/2026	DIRECT	1,121.500				5.B GI
997443-69-8	CATHCART RAIL HOLDCO LLC CLASS C PREF	06/11/2026	DIRECT	964.310	964,312			4.A Z
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					12,134,640	XXX		XXX
4509999997. Total - preferred stocks - Part 3					12,134,640	XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					12,134,640	XXX		XXX
000000-00-0	GRX EQUITY INVESTORS LP Equity	04/01/2026	DIRECT	(516,293.990)	(7,743)			
000000-00-0	NEW SPARTECH HOLDINGS Equity	04/01/2026	DIRECT	224.770	60,026			
000000-00-0	S TECH INVESTORS LP SERIES A UNITS	04/01/2026	DIRECT	(247,500.000)				
000000-00-0	ATL GSE HOLDINGS LP CLASS A Units	04/01/2026	DIRECT	(250,000.000)	(250,000)			
000000-00-0	HMA EQUITY LP Class A Units	04/01/2026	DIRECT	(46,799.780)	(58,968)			
000000-00-0	CORPORATE VISION INC CLASS A UNITS	04/01/2026	DIRECT	51,530,914.680				
000000-00-0	HMA EQUITY LP CLASS A COMMON UNITS	04/01/2026	DIRECT	46,799.780	58,968			
000000-00-0	PPT PARENT HOLDING INC	04/01/2026	DIRECT	916.340	1,066,272			
000000-00-0	TEASDALE FOODS INC Class A Common Units	05/01/2026	DIRECT	75,183.040	422,357			
000000-00-0	TEASDALE FOODS INC Warrants	05/01/2026	DIRECT	137,948.340				
000000-00-0	TEASDALE FOODS INC Warrants	05/01/2026	DIRECT	83,508.030				
000000-00-0	ATL GSE HOLDINGS LP CLASS A Units	04/01/2026	DIRECT	250.000	250,000			

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1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	SRP Parent Inc Common	04/01/2026	DIRECT	495.860				
000000-00-0	AE EUROPE HOLDINGS INC Class A-1 Units	04/01/2026	DIRECT	721,097.600	721,098			
000000-00-0	AE EUROPE HOLDINGS INC Class A Units	04/01/2026	DIRECT	1,215,785.950	1,920,942			
09263B-20-7	BLACKSKY TECHNOLOGY INC	06/08/2026	DISTRIBUTION	18,551.000	845,552			
349381-10-3	FIGURE TECHNOLOGY SOLUT CL A	04/01/2026	DISTRIBUTION	12,501.000	440,538			
781154-10-9	ANTERO RESOURCES RUBRIK	06/05/2026	DISTRIBUTION	1,878.000	134,244			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK	06/30/2026	FEDERAL HOME LOAN BANK	19,866,375.000	1,986,637,500			
000000-00-0	NUVEEN US QUANT SMALL MID CAP	06/05/2026	DIRECT	1,250.000	25,000			
000000-00-0	NUVEEN US QUANT SMALL MID CAP	06/05/2026	DIRECT	1,084.500	25,072			
000000-00-0	NUVEEN US QUANT SMALL MID CAP	06/05/2026	DIRECT	936.950	25,085			
000000-00-0	NUVEEN US QUANT SMALL MID CAP	06/05/2026	DIRECT	1,250.000	25,000			
000000-00-0	NUVEEN US QUNAT SMALL MID CAP	06/05/2026	DIRECT	492,500.000	9,850,000			
000000-00-0	NUVEEN US QUANT SMALL MID CAP	06/05/2026	DIRECT	1,084.500	25,072			
000000-00-0	NUVEEN US QUANT SMALL MID CAP	06/05/2026	DIRECT	995.170	25,063			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					2,002,241,078	XXX		XXX
000000-00-0	TRANSPORTATION INSIGHT LLC CLASS A Units	04/01/2026	DIRECT	38.960				
000000-00-0	NUVEEN GLOBAL EMERGING MARKETS	04/01/2026	Tax Free Exchange	250.000	11,429			
03752X-10-3	VICINITY CENTRES VICINITY CENTRES	04/01/2026	CONVERSION	(9,527,304.000)				
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					11,429	XXX		XXX
670700-66-5	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -A	04/01/2026	Tax Free Exchange	1,247.570	25,000			
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					25,000	XXX		XXX
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT NUV ENH HI YLD MUNI BOND FD- C	04/01/2026	DIRECT	(1,250.000)	(25,000)			
670686-20-3	NUVEEN ENH HI YLD MUNI A	04/01/2026	DIRECT	(1,250.000)	(25,000)			
5729999999. Subtotal - common stocks - closed-end funds - designations not assigned by the SVO					(50,000)	XXX		XXX
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA	04/01/2026	GOLDMAN SACHS - CORPORATES	548,200.000	60,003,012			
670693-54-8	NUVEEN GLOBAL INFRA FUND ETF ETF	06/05/2026	DIRECT	1,180,266.000	14,999,997			
670713-63-5	NUVEEN DIVIDEND GROWTH FUND ETF	06/05/2026	DIRECT	239,551.000	14,999,998			
67092P-10-2	NUAG NUSHARES ENH YIELD US AGG	04/14/2026	DIRECT	910,913.000	19,211,768			
67125A-10-6	NUVN US INFRST ETF	06/24/2026	DIRECT	600,000.000	15,222,342			
5819999999. Subtotal - common stocks - exchange traded funds					124,437,117	XXX		XXX
886398-10-4	TIAA-CREF TUITION FINANCING. LLC	06/30/2026	CAPITAL CONTRIBUTION	0.000	12,700,000			
	Seven30 Insurance Bermuda LTD.	06/30/2026	CAPITAL CONTRIBUTION	0.000	8,250,000			
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					20,950,000	XXX		XXX
5989999997. Total - common stocks - Part 3					2,147,614,624	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					2,147,614,624	XXX		XXX
5999999999. Total - preferred and common stocks					2,159,749,264	XXX		XXX
6009999999 - Totals					19,324,658,861	XXX	95,302,278	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35	06/10/2026	Redemption 100.0000		2,096,718	2,096,718	2,096,718	2,096,718						2,096,718				31,508	09/10/2035	1.A
..12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 10/15/40	06/15/2026	Redemption 100.0000		173,563	173,563	173,563	173,563						173,563				2,170	10/15/2040	1.A
. 16877#-AA-0	VA CHARLOTTE - CHILDRESS KLIEN SR 3.652% 01/05/36	06/05/2026	Redemption 100.0000		708,089	708,089	708,089	708,089						708,089				10,779	01/05/2036	1.A
..29766D-AF-1	ETHIOPIAN LEASING 2012 US GOVT GUARANT 2.646% 05/12/26	05/12/2026	Redemption 100.0000		575,240	575,240	575,240	575,240						575,240				7,610	05/12/2026	1.A
..29766D-AG-9	ETHIOPIAN LEASING 2012 US GOVT GUARANT 2.566% 08/14/26	05/14/2026	Redemption 100.0000		231,738	231,738	231,738	231,738						231,738				2,973	08/14/2026	1.A
..302155-BA-3	EXP IMP IMB 2.628% 11/12/26	05/12/2026	Redemption 100.0000		238,055	238,055	238,055	238,055						238,055				3,128	11/12/2026	1.A
..35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 11/15/41	06/15/2026	Redemption 100.0000		380,311	380,311	380,311	380,311						380,311				6,484	11/15/2041	1.C PL
..48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42	06/15/2026	Redemption 100.0000		445,414	445,414	445,414	445,414						445,414				6,925	02/15/2042	1.A
..60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.470% 04/15/36	06/15/2026	Redemption 100.0000		655,596	655,596	655,596	655,596						655,596				8,957	04/15/2036	1.A
..690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30	05/15/2026	Redemption 100.0000		161,700	161,700	161,700	161,700						161,700				2,773	05/15/2030	1.A
..690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.930% 05/15/30	05/15/2026	Redemption 100.0000		165,000	165,000	165,000	165,000						165,000				2,417	05/15/2030	1.A
..690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30	06/15/2026	Redemption 100.0000		64,286	64,286	64,286	64,286						64,286				1,154	12/15/2030	1.A
..690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30	06/15/2026	Redemption 100.0000		272,053	272,053	272,053	272,053						272,053				4,815	06/15/2030	1.A
..78480*-AA-3	General Services Administratio 4.020% 01/05/29	06/05/2026	Redemption 100.0000		642,887	642,887	642,887	642,887						642,887				10,773	01/05/2029	1.B PL
. 78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36	06/15/2026	Redemption 100.0000		327,418	327,418	327,418	327,418						327,418				5,965	09/15/2036	1.A
..80257*-AA-0	Santa Rosa VA LLC 3.030% 01/15/42	06/15/2026	Redemption 100.0000		253,938	253,938	253,938	253,938						253,938				3,196	01/15/2042	1.D PL
..912810-FP-8	US TREASURY N/B United States Treasury No 5.37 5.375% 02/15/31	05/19/2026	THE TORONTO-DOMINION BANK		230,945	221,000	298,315	246,349		(1,763)		(1,763)		244,585		(13,640)	(13,640)	9,024	02/15/2031	1.A
..912810-FT-0	US TREASURY N/B United States Treasury No 4.5 4.500% 02/15/36	05/28/2026	CITADEL SECURITIES LLC		5,038,281	5,000,000	4,698,242	4,845,361		4,871		4,871		4,850,232		188,049	188,049	176,519	02/15/2036	1.A
..912810-QA-9	US TREASURY N/B United States Treasury No 3.5 3.500% 02/15/39	05/28/2026	Various		78,441,186	87,805,000	73,348,295	79,054,356		201,505		201,505		79,255,861		(814,675)	(814,675)	2,410,999	02/15/2039	1.A
..91282C-CF-6	US TREASURY N B 0.750% 05/31/26	05/31/2026	Maturity		1,100,000	1,100,000	1,002,848	1,083,189		16,811		16,811		1,100,000				4,125	05/31/2026	1.A
..91282C-DY-4	US TREASURY N B 1.875% 02/15/32	05/27/2026	Various		88,905,387	101,619,400	101,063,669	101,265,999		21,177		21,177		101,287,176		(12,381,789)	(12,381,789)	1,458,475	02/15/2032	1.A
..91282C-KQ-3	US TREASURY NB 4.375% 05/15/34	05/27/2026	Various		715,014,453	717,000,000	721,777,578	721,186,014		(167,168)		(167,168)		721,018,846		(7,457,488)	(7,457,488)	16,725,253	05/15/2034	1.A
..91282C-LW-9	US TREASURY N/B 4.250% 11/15/34	05/28/2026	Various		251,513,278	255,000,000	247,138,672	247,760,308		268,380		268,380		248,028,688		3,484,590	3,484,590	5,772,478	11/15/2034	1.A
..91282C-PJ-4	US TREASURY N B 4.000% 11/15/35	05/28/2026	Various		29,197,636	30,275,000	29,866,997	29,873,510		9,017		9,017		29,882,527		(684,891)	(684,891)	651,571	11/15/2035	1.A
..91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36	06/15/2026	Redemption 100.0000		641,003	641,003	641,003	641,003						641,003				9,218	07/15/2036	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					1,177,474,175	1,206,053,409	1,187,227,625	1,193,348,095		352,830		352,830		1,193,700,924		(17,679,844)	(17,679,844)	27,329,289	XXX	XXX
. 000000-00-0	REPUBLIC OF SRI LANKA SERIES 144A 4.000% 04/15/28	04/15/2026	Redemption 100.0000		722,193	722,193	677,995	689,322		32,870		32,870		722,193				13,180	04/15/2028	5.A FE
. 000000-00-0	REPUBLIC OF PERU 1.950% 11/17/36	06/03/2026	BNP PARIBAS SECURITIES SERVICE		4,905,859	6,037,980	5,896,961	6,039,670		2,457		2,457	(120,002)	5,969,940	47,815	(1,064,081)	(1,016,266)	64,515	11/17/2036	2.B FE
..067070-AH-5	BARBADOS GOVT OF BARBADOS GOVT OF 6.500% 10/01/29	04/01/2026	Redemption 100.0000		1,729,230	1,729,230	1,625,476	1,680,988		48,242		48,242		1,729,230				56,200	10/01/2029	4.A FE
..085209-AF-1	GOVT OF BERMUDA SR UNSEC 4.750% 02/15/29	04/01/2026	CITIGROUP GLOBAL MARKETS INC.		18,825,000	18,825,000	18,684,754	18,774,283		3,780		3,780		18,778,063		46,937	46,937	563,835	02/15/2029	1.F FE
..168863-DV-7	REPUBLIC OF CHILE 3.500% 01/31/34	05/18/2026	HSBC SECURITIES USA INC		8,289,200	9,200,000	9,193,744	9,195,508		184		184		9,195,692		(906,492)	(906,492)	258,494	01/31/2034	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	ABU DHABI GOVT INT'L SR UNSEC 3.125%																			
..29134W-AB-3	05/03/26	05/03/2026	Maturity		13,000,000	13,000,000	12,967,890	12,998,750		1,250		1,250		13,000,000				203,125	05/03/2026	1.C FE
	GREENKO POWER II LTD SERIES 144A 4.300%																			
..39530M-AA-6	12/13/28	06/13/2026	Redemption 100.0000		425,000	425,000	425,000	425,000						425,000				9,138	12/13/2028	3.C FE
	REPUBLIC OF GUATEMALA SR UNSEC 4.875%																			
..401494-AF-6	02/13/28	05/12/2026	HSBC SECURITIES USA INC		5,000,000	5,000,000	4,887,500	4,975,333		4,048		4,048		4,979,382		20,618	20,618	182,813	02/13/2028	3.A FE
..445545-AM-8	HUNGARY SERIES 144A 2.125% 09/22/31	05/18/2026	JP MORGAN SECURITIES INC		9,924,500	11,500,000	11,342,335	11,405,492		5,886		5,886		11,411,378		(1,486,878)	(1,486,878)	160,880	09/22/2031	2.B FE
..46514B-RA-7	STATE OF ISRAEL 4.500% 01/17/33	05/28/2026	CITIGROUP GLOBAL MARKETS INC.		14,716,450	15,300,000	15,211,107	15,233,350		3,316		3,316		15,236,666		(520,216)	(520,216)	596,700	01/17/2033	1.F FE
..715638-DU-3	REPUBLIC OF PERU 3.000% 01/15/34	06/03/2026	HSBC SECURITIES USA INC		5,184,000	6,000,000	5,995,200	5,996,595		160		160		5,996,755		(812,755)	(812,755)	159,500	01/15/2034	2.B FE
..74727P-AU-5	STATE OF QATAR SR UNSEC 3.250% 06/02/26	06/02/2026	Maturity		3,100,000	3,100,000	3,067,853	3,098,434		1,566		1,566		3,100,000				50,375	06/02/2026	1.C FE
..74727P-AX-9	STATE OF QATAR SR UNSEC 4.500% 04/23/28	06/04/2026	UBS SECURITIES LIMITED		7,014,000	7,000,000	6,977,110	6,993,775		1,099		1,099		6,994,874		19,126	19,126	194,250	04/23/2028	1.C FE
	STATE OF QATAR SERIES 144A 3.750% 04/16/30																			
..74727P-BD-2		06/05/2026	Jefferies LLC		3,362,025	3,450,000	3,443,445	3,446,888		292		292		3,447,180		(85,155)	(85,155)	83,375	04/16/2030	1.C FE
	REPUBLICA ORIENT URUGUAY SR UNSEC 4.375%																			
..760942-BB-7	10/27/27	05/18/2026	Various		19,265,167	19,250,000	19,084,606	19,224,598		7,507		7,507		19,232,105		33,062	33,062	472,561	10/27/2027	2.B FE
	SAUDI INTERNATIONAL BOND SR UNSEC 4.500%																			
..80413T-AH-2	04/17/30	06/05/2026	Various		32,701,250	33,000,000	32,812,560	32,921,108		7,007		7,007		32,928,115		(226,865)	(226,865)	930,250	04/17/2030	1.E FE
	SAUDI INTERNATIONAL BOND SERIES 144A 2.750%																			
..80413T-AQ-2	02/03/32	05/26/2026	JP MORGAN SECURITIES INC		13,406,250	15,000,000	14,809,350	14,895,121		6,378		6,378		14,901,499		(1,495,249)	(1,495,249)	336,875	02/03/2032	1.E FE
	TRINIDAD & TOBAGO SR UNSEC 5.875% 05/17/27																			
..896292-AG-4		04/29/2026	CITIGROUP GLOBAL MARKETS INC.		13,117,000	13,000,000	12,682,380	12,961,564		8,856		8,856		12,970,420		146,580	146,580	345,809	05/17/2027	3.B FE
	REPUBLIC OF SERBIA SERIES 144A 1.500%																			
..AZ2272-02-1	06/26/29	04/28/2026	HONGKONG AND SHANGHAI BANKING		12,982,199	14,042,400	13,927,002	14,061,081		2,867		2,867	(123,463)	14,004,859	64,374	(1,022,660)	(958,286)	177,742	06/26/2029	3.A FE
..BM7280-60-5	IVORY COAST SERIES 144A 4.875% 01/30/32	05/18/2026	JP MORGAN SECURITIES INC		3,085,494	3,201,550	3,232,353	3,213,838		628		628	32,953	3,184,372	(63,047)	(98,878)	(161,925)	206,966	01/30/2032	3.B FE
..BP1537-42-5	REPUBLIC OF PHILIPPINES 1.200% 04/28/33	06/16/2026	BANK OF AMERICA		7,968,745	9,500,739	9,792,950	9,586,899		1,970		1,970	225,560	9,470,922	(343,507)	(1,502,178)	(1,845,685)	130,676	04/28/2033	2.B FE
	REPUBLIC OF INDONESIA SR UNSEC 3.750%																			
..LW3759-19-5	06/14/28	05/21/2026	ANZ INVESTMENT BANK		11,616,687	11,593,500	11,974,033	12,008,859		(37,565)		(37,565)	(803,964)	11,807,177	639,847	(190,490)	449,357	412,125	06/14/2028	2.B FE
	TRINIDAD & TOBAGO SR UNSEC 5.875% 05/17/27																			
..P93960-AD-7		04/29/2026	CITIGROUP GLOBAL MARKETS INC.		1,009,000	1,000,000	835,000	978,330		4,971		4,971		983,301		25,699	25,699	26,601	05/17/2027	2.C FE
	KINGDOM OF MOROCCO SERIES 144A 2.000%																			
..Z06408-29-8	09/30/30	05/28/2026	MIZUHO INTERNATIONAL PLC		3,219,078	3,494,250	3,719,324	3,588,744		(5,456)		(5,456)	69,167	3,551,527	(100,928)	(332,449)	(433,377)	81,047	09/30/2030	3.A FE
..Z07314-31-8	KINGDOM OF MOROCCO 1.500% 11/27/31	05/21/2026	CITIGROUP GLOBAL MARKETS INC.		22,087,936	25,505,700	22,572,323	25,722,855		7,326		7,326	(3,045,625)	25,384,256	2,699,700	(3,296,320)	(596,620)	187,624	11/27/2031	3.A FE
	REPUBLIC OF KAZAKHSTAN SERIES 144A 1.500%																			
..ZR7973-31-9	09/30/34	06/16/2026	CITIGROUP GLOBAL MARKETS INC.		7,232,448	8,682,410	9,714,170	9,165,834		(19,666)		(19,666)	338,883	9,034,401	(450,650)	(1,801,953)	(2,252,603)	93,128	09/30/2034	2.B FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					243,888,711	258,559,952	255,552,421	259,282,219		89,973		89,973	(3,426,491)	258,439,307	2,493,604	(14,550,597)	(12,056,993)	5,997,784	XXX	XXX
..251093-6D-7	DETROIT MI SERIES B 6.844% 05/01/28	05/01/2026	Redemption 100.0000		245,000	245,000	245,000	245,000						245,000				8,384	05/01/2028	2.B FE
	ILLINOIS ST State of Illinois 5.1 06/01/20																			
..452151-LF-8	5.100% 06/01/33	06/01/2026	Redemption 100.0000		1,763,694	1,763,694	1,715,621	1,734,229		29,465		29,465		1,763,694				44,974	06/01/2033	1.G FE
	OREGON ST SCH BRDS ASSN SHORT- Oregon School																			
..686053-CT-4	Boards Asso 5.68 5.680% 06/30/28	06/30/2026	Redemption 100.0000		1,746,337	1,746,337	2,092,112	1,815,627		(69,290)		(69,290)		1,746,337				49,596	06/30/2028	1.C FE
	OREGON ST SCH BRDS ASSN SHORT- Oregon School																			
..686053-HD-4	Boards Asso 5.61 5.617% 06/30/28	06/30/2026	Redemption 100.0000		3,985,123	3,985,123	3,894,043	3,967,416		17,707		17,707		3,985,123				111,922	06/30/2028	1.C FE
	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660%																			
..89917*-AA-3	08/25/45	06/25/2026	Redemption 100.0000		41,637	41,637	42,053	41,946		(309)		(309)		41,637				635	08/25/2045	1.D
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					7,781,791	7,781,791	7,988,829	7,804,218		(22,427)		(22,427)		7,781,791				215,511	XXX	XXX
	CALIFORNIA MUNI FIN AUTH FED I 3.637%																			
..13049G-AB-6	07/01/30	04/01/2026	Call 100.0000		75,000	75,000	63,560	67,708		346		346		68,053		6,947	6,947	1,364	07/01/2030	2.B FE
	COLORADO ST HSG & FIN AUTH SF SERIES B-1																			
..19648G-HV-7	5.601% 11/01/43	05/01/2026	Call 100.0000		295,000	295,000	294,440	294,452		32		32		294,483		517	517	8,261	11/01/2043	1.A FE
	COLORADO ST HSG & FIN AUTH SF SERIES C1																			
..19648G-JV-5	5.894% 11/01/44	05/01/2026	Call 100.0000		260,000	260,000	259,446	259,429		31		31		259,460		540	540	7,662	11/01/2044	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..19648G-JW-3	COLORADO ST HSG & FIN AUTH SF SERIES C1 5.944% 11/01/48	05/01/2026	Call 100.0000		1,575,000	1,575,000	1,571,180	1,571,036		181		181		1,571,216		3,784	3,784	46,809	11/01/2048	1.A FE
..20281P-BQ-4	CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 5.740% 06/01/27	06/01/2026	Call 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				34,440	06/01/2027	1.D FE
..20775J-GV-5	CONNECTICUT HSG FIN AUTH HSG M SERIES A 2 6.000% 05/15/56	05/15/2026	Redemption 100.0000		80,000	80,000	84,328			(4,328)		(4,328)		80,000				1,240	05/15/2056	1.A FE
..45129Y-4B-9	IDAHO ST HSG & FIN ASSN SF MTG SERIES E 6.060% 01/01/44	05/01/2026	Call 100.0000		475,000	475,000	475,000	475,000						475,000				23,255	01/01/2044	1.B FE
..45129Y-4C-7	IDAHO ST HSG & FIN ASSN SF MTG SERIES E 6.110% 01/01/48	05/01/2026	Call 100.0000		480,000	480,000	480,000	480,000						480,000				23,676	01/01/2048	1.B FE
..45129Y-4D-5	IDAHO ST HSG & FIN ASSN SF MTG SERIES E 6.160% 01/01/54	05/01/2026	Call 100.0000		715,000	715,000	719,612	718,718		(175)		(175)		718,543		(3,543)	(3,543)	35,574	01/01/2054	1.B FE
..45129Y-U2-0	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 4.902% 01/01/30	05/01/2026	Call 100.0000		45,000	45,000	45,000	45,000						45,000				1,757	01/01/2030	1.B FE
..45129Y-U3-8	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 4.952% 07/01/30	05/01/2026	Call 100.0000		40,000	40,000	40,000	40,000						40,000				1,589	07/01/2030	1.B FE
..45129Y-U4-6	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 5.002% 01/01/31	05/01/2026	Call 100.0000		45,000	45,000	45,000	45,000						45,000				1,813	01/01/2031	1.B FE
..45129Y-U5-3	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 5.052% 07/01/31	05/01/2026	Call 100.0000		45,000	45,000	45,000	45,000						45,000				1,831	07/01/2031	1.B FE
..45129Y-U6-1	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 5.082% 01/01/32	05/01/2026	Call 100.0000		15,000	15,000	15,000	15,000						15,000				614	01/01/2032	1.B FE
..45129Y-U7-9	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 5.122% 07/01/32	05/01/2026	Call 100.0000		10,000	10,000	10,000	10,000						10,000				427	07/01/2032	1.B FE
..45129Y-V2-9	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 5.364% 01/01/43	05/01/2026	Call 100.0000		245,000	245,000	245,000	245,000						245,000				10,549	01/01/2043	1.B FE
..45129Y-V3-7	IDAHO ST HSG & FIN ASSN SF MTG SERIES A 5.454% 01/01/48	05/01/2026	Call 100.0000		330,000	330,000	330,000	330,000						330,000				4,704	01/01/2048	1.B FE
..45130B-BB-8	IDAHO ST HSG & FIN ASSN SF MTG SERIES B 6.144% 07/01/45	05/01/2026	Call 100.0000		1,160,000	1,160,000	1,160,000	1,160,000						1,160,000				55,066	07/01/2045	1.B FE
..45130B-BC-6	IDAHO ST HSG & FIN ASSN SF MTG SERIES B 6.194% 07/01/50	05/01/2026	Call 100.0000		1,445,000	1,445,000	1,445,000	1,445,000						1,445,000				69,141	07/01/2050	1.B FE
..45203M-TA-9	ILLINOIS ST HSG DEV AUTH REVEN SERIES L 6.438% 10/01/43	04/01/2026	Redemption 100.0000		205,000	205,000	205,205	205,124		(124)		(124)		205,000				6,599	10/01/2043	1.A FE
..45203M-TB-7	ILLINOIS ST HSG DEV AUTH REVEN SERIES L 6.558% 10/01/48	04/01/2026	Call 100.0000		235,000	235,000	234,624	234,597		33		33		234,630		370	370	7,706	10/01/2048	1.A FE
..45203M-XD-8	ILLINOIS ST HSG DEV AUTH REVEN SERIES B 5.784% 10/01/44	04/01/2026	Call 100.0000		1,375,000	1,375,000	1,374,677	1,374,697		137		137		1,374,834		166	166	39,765	10/01/2044	1.A FE
..45203M-YE-5	ILLINOIS ST HSG DEV AUTH REVEN 6.051% 10/01/44	04/01/2026	Call 100.0000		1,155,000	1,155,000	1,153,464	1,153,483		141		141		1,153,624		1,376	1,376	34,945	10/01/2044	1.A FE
..452227-JN-2	ILLINOIS ST SALES TAX REVENUE State of Illinois 4.62 06/15/2 4.620% 06/15/38	06/15/2026	Call 100.0000		6,333,333	6,333,333	6,333,333	6,333,333						6,333,333				146,300	06/15/2038	1.F FE
..485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37 5.371% 05/01/26	05/01/2026	Maturity		1,325,000	1,325,000	1,325,000	1,325,000						1,325,000				35,583	05/01/2026	1.D FE
..49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64 6.649% 05/01/38	05/01/2026	Call 100.0000		395,000	395,000	395,000	395,000						395,000				13,132	05/01/2038	1.E FE
..57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A 3.997% 04/01/34	04/01/2026	Redemption 100.0000		275,000	275,000	231,485	239,139		35,861		35,861		275,000				5,496	04/01/2034	3.B FE
..57586N-YS-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.11 4.110% 12/01/30	06/01/2026	Call 100.0000		100,000	100,000	100,000	100,000						100,000				1,969	12/01/2030	1.C FE
..57586N-YT-2	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.31 4.314% 12/01/35	05/01/2026	Call 100.0000		50,000	50,000	50,000	50,000						50,000				899	12/01/2035	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..57586N-YU-9	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.51 4.514% 12/01/40	05/01/2026	Call 100.0000		35,000	35,000	35,000	35,000						35,000				658	12/01/2040	1.C FE
..57587G-TN-5	MASSACHUSETTS ST HSG FIN AGY H SERIES 226 5.562% 12/01/52	06/29/2026	Call 100.0000		4,880,000	4,880,000	4,880,000	4,880,000						4,880,000				156,824	12/01/2052	1.B FE
..592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONC Metropolitan Government N 4.05 4.053% 07/01/26	05/04/2026	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				215,391	07/01/2026	1.F FE
..594654-F9-1	MICHIGAN ST HSG DEV AUTH SF MT 5.731% 06/01/43	06/01/2026	Call 100.0000		3,810,000	3,810,000	3,810,000	3,810,000						3,810,000				109,176	06/01/2043	1.C FE
..594654-XN-0	MICHIGAN ST HSG DEV AUTH SF MT SERIES B 5.867% 06/01/50	06/01/2026	Call 100.0000		250,000	250,000	246,413	246,450		48		48		246,498		3,502	3,502	7,334	06/01/2050	1.C FE
..60416T-6N-3	MINNESOTA ST HSG FIN AGY SERIES S 6.328% 07/01/49	06/01/2026	Call 100.0000		615,000	615,000	620,363	619,386		(238)		(238)		619,148		(4,148)	(4,148)	32,616	07/01/2049	1.B FE
..60416T-Z2-7	MINNESOTA ST HSG FIN AGY SERIES J 5.750% 01/01/48	06/01/2026	Various		160,000	160,000	160,000	160,000						160,000				4,888	01/01/2048	1.B FE
..60416U-EQ-4	MINNESOTA ST HSG FIN AGY SERIES M 5.968% 07/01/49	06/01/2026	Call 100.0000		200,000	200,000	200,000	200,000						200,000				10,369	07/01/2049	1.B FE
..60637G-CC-1	MISSOURI ST HSG DEV COMMISION SERIES D 5.875% 11/01/54	06/01/2026	Call 100.0000		360,000	360,000	354,834	354,931		51		51		354,983		5,017	5,017	10,453	11/01/2054	1.B FE
..60637G-KZ-1	MISSOURI ST HSG DEV COMMISION SERIES E 5.860% 11/01/40	06/01/2026	Call 100.0000		85,000	85,000	85,000	85,000						85,000				2,515	11/01/2040	1.B FE
..60637G-LB-3	MISSOURI ST HSG DEV COMMISION SERIES E 6.120% 11/01/50	05/01/2026	Call 100.0000		25,000	25,000	25,000	25,000						25,000				765	11/01/2050	1.B FE
..60637G-LC-1	MISSOURI ST HSG DEV COMMISION SERIES E 6.170% 11/01/55	05/01/2026	Call 100.0000		25,000	25,000	25,000	25,000						25,000				771	11/01/2055	1.B FE
..63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35	04/01/2026	Redemption 100.0000		55,000	55,000	55,000	55,000						55,000				790	07/01/2035	2.B FE
..63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37	04/01/2026	Call 100.0000		75,000	75,000	72,312	72,654		31		31		72,685		2,315	2,315	1,229	10/01/2037	2.B FE
..63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36	04/01/2026	Redemption 100.0000		30,000	30,000	30,000	30,000						30,000				476	01/01/2036	2.B FE
..63607V-AD-8	NATIONAL FIN AUTH NH FEDERAL L 3.778% 01/01/36	04/01/2026	Redemption 100.0000		25,000	25,000	21,090	21,914		3,086		3,086		25,000				472	01/01/2036	2.A FE
..646108-QL-7	NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.27 4.272% 11/01/30	05/01/2026	Various		445,000	445,000	445,000	445,000						445,000				9,505	11/01/2030	1.D FE
..64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27	05/01/2026	Call 100.0000		175,000	175,000	173,304	174,823		43		43		174,866		134	134	4,786	05/01/2027	1.C FE
..64972F-H2-5	NEW YORK CITY NY MUNI WTR FIN New York City Water & Sew 5.75 5.750% 06/15/41	04/07/2026	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				447,222	06/15/2041	1.B FE
..677560-5M-5	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 5.774% 09/01/38	06/01/2026	Call 100.0000		220,000	220,000	220,000	220,000						220,000				9,527	09/01/2038	1.B FE
..677560-5N-3	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 6.017% 09/01/43	06/01/2026	Call 100.0000		220,000	220,000	220,000	220,000						220,000				9,928	09/01/2043	1.B FE
..677560-5P-8	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 6.067% 09/01/48	06/01/2026	Call 100.0000		330,000	330,000	330,000	330,000						330,000				15,016	09/01/2048	1.B FE
..677560-5Q-6	OHIO ST HSG FIN AGY RSDL MTGE SERIES C 6.087% 09/01/53	06/01/2026	Call 100.0000		255,000	255,000	255,000	255,000						255,000				11,641	09/01/2053	1.B FE
..765433-MB-0	RICHMOND VA PUBLIC UTILITY REV SERIES B 3.537% 01/15/43	06/09/2026	Tax Free Exchange		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				636,660	01/15/2043	1.C FE
..79766D-UT-4	SAN FRANCISCO CALIF CITY &CNTY SERIES C-ARPT 3.053% 05/01/34	06/05/2026	Taxable Exchange		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				36,297	05/01/2034	1.E FE
..88278P-S2-1	TEXAS ST UNIV SYS FING REVENUE SERIES B 4.273% 03/15/45	06/22/2026	Call 100.0000		3,000,000	3,000,000	2,776,341			560		560		2,776,901		223,099	223,099	34,540	03/15/2045	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..88278P-VN-1	TEXAS ST UNIV SYS FING REVENUE SERIES B 4.273% 03/15/45	05/27/2026	Tax Free Exchange		3,620,426	4,050,000	3,554,523	3,612,456		7,970		7,970		3,620,426				121,140	03/15/2045	1.C FE
..89602N-UM-4	TRIBOROUGH NY BRIDGE & TUNNEL Triborough Bridge & Tunne 5.42 5.420% 11/15/36	06/29/2026	Call 100.0000		37,380,000	37,380,000	39,252,430	38,460,565		(37,625)		(37,625)		38,422,941		(1,042,941)	(1,042,941)	1,260,620	11/15/2036	1.D FE
..899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 6.069% 04/01/27	04/01/2026	Call 100.0000		400,000	400,000	400,000	400,000						400,000				24,276	04/01/2027	1.D FE
..91274@-AA-4	US Water Systems VII SPV One L 6.380% 06/30/45	06/30/2026	Redemption 100.0000		69,222	69,222	69,222	69,222						69,222				2,208	06/30/2045	2.B Z
..914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG University of Massachuset 5.45 5.450% 11/01/40	05/13/2026	Call 101.1580		12,801,545	12,655,000	14,134,507	13,667,907		(17,468)		(17,468)		13,650,438		(995,438)	(995,438)	514,384	11/01/2040	1.C FE
..917437-FL-4	UTAH HSG CORP SF MTGE REVENUE SERIES B 6.174% 01/01/44	04/01/2026	Call 100.0000		965,000	965,000	965,000	965,000						965,000				44,684	01/01/2044	1.C FE
..917437-FM-2	UTAH HSG CORP SF MTGE REVENUE SERIES B 6.224% 01/01/49	04/01/2026	Call 100.0000		680,000	680,000	680,000	680,000						680,000				31,742	01/01/2049	1.C FE
..917437-FN-0	UTAH HSG CORP SF MTGE REVENUE SERIES B 6.264% 01/01/54	04/01/2026	Call 100.0000		475,000	475,000	475,000	475,000						475,000				22,316	01/01/2054	1.C FE
..917437-KU-8	UTAH HSG CORP SF MTGE REVENUE SERIES F 5.958% 07/01/44	04/01/2026	Call 100.0000		645,000	645,000	645,000	645,000						645,000				28,822	07/01/2044	1.C FE
..917437-KV-6	UTAH HSG CORP SF MTGE REVENUE SERIES F 5.978% 07/01/54	04/01/2026	Call 100.0000		1,575,000	1,575,000	1,575,000	1,575,000						1,575,000				70,615	07/01/2054	1.C FE
..917437-QJ-7	UTAH HSG CORP SF MTGE REVENUE SERIES J 5.649% 07/01/44	04/01/2026	Call 100.0000		465,000	465,000	465,000	465,000						465,000				19,701	07/01/2044	1.C FE
..917437-QK-4	UTAH HSG CORP SF MTGE REVENUE SERIES J 5.699% 07/01/49	04/01/2026	Call 100.0000		430,000	430,000	430,000	430,000						430,000				18,379	07/01/2049	1.C FE
..928120-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 4.057% 06/01/43	06/01/2026	Call 100.0000		1,640,000	1,640,000	1,640,000	1,640,000						1,640,000				33,267	06/01/2043	1.B FE
..95662N-VK-1	WEST VIRGINIA ST HSG DEV FUND SERIES B 5.840% 11/01/55	05/01/2026	Call 100.0000		90,000	90,000	90,000	90,000						90,000				2,628	11/01/2055	1.A FE
..977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2 5.700% 05/01/26	05/01/2026	Maturity		2,130,000	2,130,000	2,123,418	2,129,826		174		174		2,130,000				60,705	05/01/2026	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					152,124,526	152,407,555	154,969,111	150,926,850		(11,233)		(11,233)		153,776,284		(1,798,303)	(1,798,303)	4,647,502	XXX	XXX
..00225@-AA-5	A2-A PEARL INVESTMENTS LLC SR-UNSEC 4.980% 06/30/43	06/30/2026	Redemption 100.0000		(375,360)	(375,360)	(375,360)	(447,670)		72,309		72,309		(375,360)				(32,705)	06/30/2043	2.C PL
..00225@-AB-3	A2-A PEARL INVESTMENTS LLC 6.550% 06/30/37	06/30/2026	Redemption 100.0000		1,665,980	1,665,980	1,665,980	1,665,980						1,665,980				139,654	06/30/2037	2.C PL
..01126#-AA-1	ALAMO 6 LLC 4.170% 03/31/42	04/09/2026	Redemption 0.0000															7,435	03/31/2042	2.C
..02311#-AA-4	AMAROK HOLDINGS LLC 5.950% 09/30/37	06/30/2026	Redemption 100.0000		513,977	513,977	513,977	513,977						513,977				7,217	09/30/2037	2.C PL
..02311#-AB-2	AMAROK HOLDINGS LLC 6.860% 03/31/38	06/30/2026	Redemption 100.0000		107,237	107,237	107,237	107,237						107,237				1,839	03/31/2038	2.C PL
..04016*-AA-2	ARGLASSYAMAMURA SE LLC 6.100% 06/30/35	06/30/2026	Redemption 100.0000		374,537	374,537	374,537	374,537						374,537				11,423	06/30/2035	2.B PL
..04016@-AA-0	Arglass V-F2 LLC 7.500% 01/31/36	06/30/2026	Redemption 100.0000		2,182,297	2,182,297	2,182,297	2,133,675		48,623		48,623		2,182,297				81,836	01/31/2036	2.C PL
..05606#-AB-9	BIF III HOLTWOOD LLC 5.466% 02/15/33	06/30/2026	Redemption 100.0000		154,075	154,075	154,075	154,075						154,075				4,375	02/15/2033	2.C Z
.08888@-AA-6	BIF II SAFE HARBOR HOLDINGS LL 4.610% 12/31/26	05/20/2026	Redemption 100.0000		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				511,362	12/31/2026	2.B PL
..10240*-AA-7	BOWIE ACQUISITIONS LLC SR-UNSEC 3.920% 09/30/38	06/30/2026	Redemption 100.0000		1,937,615	1,937,615	1,937,615	1,937,615						1,937,615				37,977	09/30/2038	2.C PL
..11215#-AA-2	BROKEN BOW WIND II LLC SR-SEC 4.820% 06/30/39	06/30/2026	Redemption 100.0000		330,109	330,109	330,109	330,109						330,109					06/30/2039	2.C PL
..11884@-AA-4	Budderfly SPV 8.234% 12/20/28	06/22/2026	DIRECT		80,935,427	81,236,000	80,423,640	63,028,890		87,765		87,765		80,785,485		149,941	149,941	1,659,639	12/20/2028	3.C PL
..11884@-AA-4	Budderfly SPV 8.234% 12/20/28	05/29/2026	DIRECT				4,200	398,933		(16,941)		(16,941)		4,126		(4,126)	(4,126)		12/20/2028	5.B GI
..12514@-AA-0	CED CALIFORNIA HOLDINGS LLC SR-SEC 4.780% 06/30/37	06/30/2026	Redemption 100.0000		446,360	446,360	446,360	446,360						446,360					06/30/2037	2.C PL
..12524@-AA-8	CED WIND HOLDINGS LLC 4.410% 12/31/28	06/30/2026	Redemption 100.0000		934,810	934,810	934,810	934,810						934,810				20,613	12/31/2028	2.C
..12684#-AA-2	CSCC LLC SR 3.790% 06/30/32	06/30/2026	Redemption 100.0000		1,029,500	1,029,500	1,029,500	1,029,500						1,029,500				9,755	06/30/2032	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32	06/30/2026	Redemption	100.0000	283,152	283,152	283,152	283,152						283,152				4,884	06/30/2032	2.B PL
..14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC 4.000% 11/30/29	06/30/2026	Redemption	100.0000	3,505,822	3,505,822	3,505,822	3,505,822						3,505,822				70,116	11/30/2029	2.C PL
..223611-A@-3	COWBOYS STADIUM L.P. SR-SEC 3.460% 03/31/34	04/08/2026	Redemption	100.0000														12,606	03/31/2034	1.G PL
..22959#-AA-9	CSOLAR IV SOUTH LLC SR-SEC 5.371% 09/30/38	06/30/2026	Redemption	100.0000	560,016	560,016	560,016	560,016						560,016				15,039	09/30/2038	2.A FE
..26950*-AA-3	Eagle Energy Partners LLC 6.180% 06/22/48	06/30/2026	Redemption	100.0000	337,789	337,789	337,789	337,789						337,789				7,848	06/22/2048	2.B
..30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38	04/07/2026	Redemption	100.0000	(1,115)	(1,115)	(1,115)	(1,115)						(1,115)				23,940	03/31/2038	2.B FE
..30288*-AE-0	FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC 4.390% 12/31/38	06/30/2026	Redemption	100.0000	1,015,000	1,015,000	1,015,000	1,015,000						1,015,000				22,279	12/31/2038	2.B FE
..30288*-AG-5	FLNG LIQUEFACTION 2 LLC 5.920% 12/31/39	06/30/2026	Redemption	100.0000	918,000	918,000	918,000	902,185		15,815		15,815		918,000				27,173	12/31/2039	2.B FE
..30306V-A@-8	FLNG LIQUEFACTION 3 LLC SR-UNSEC 4.360% 06/30/39	06/30/2026	Redemption	100.0000	1,251,550	1,251,550	1,251,550	1,218,141		33,409		33,409		1,251,550				27,284	06/30/2039	2.B FE
..34115#-AA-5	FLORIDA SOUTHEAST CONNECTION L 3.500% 06/30/37	06/30/2026	Redemption	100.0000	434,245	434,245	434,245	434,245						434,245				7,599	06/30/2037	1.G PL
..34115#-AB-3	FLORIDA SOUTHEAST CONNECTION L SR-SEC 4.260% 06/30/37	06/30/2026	Redemption	100.0000	708,246	708,246	708,246	708,246						708,246				15,086	06/30/2037	1.G PL
..36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC 3.770% 12/31/44	06/30/2026	Redemption	100.0000	1,518,223	1,518,223	1,518,223	1,518,223						1,518,223				28,619	12/31/2044	2.B PL
..37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC 3.580% 06/30/51	06/30/2026	Redemption	100.0000	87,635	87,635	87,635	87,527		108		108		87,635				784	06/30/2051	1.G PL
..40480*-AA-3	HS WILDCAT LLC SR-UNSEC 3.830% 12/31/50	04/25/2026	Redemption	100.0000	45,044	45,044	45,044	45,044						45,044				868	12/31/2050	1.G PL
..40480*-AB-1	HS WILDCAT LLC SR-UNSEC 4.390% 12/31/60	04/27/2026	Redemption	100.0000	3,941	3,941	3,941	3,941						3,941				87	12/31/2060	1.G PL
..40485@-AA-6	HS Belltower LLC 4.250% 11/30/61	04/20/2026	Redemption	100.0000	2,387	2,387	2,387	2,387						2,387				51	11/30/2061	1.F PL
..42970#-AA-2	HIGH NOON SOLAR LLC 4.110% 12/31/36	06/30/2026	Redemption	100.0000	731,009	731,009	731,009	709,326		21,683		21,683		731,009					12/31/2036	2.C PL
..44411*-AB-7	HUDSON RANCH POWER I LLC SR-SEC 6.250% 03/31/42	06/30/2026	Redemption	100.0000	302,511	302,511	302,511	302,511						302,511				9,453	03/31/2042	3.C
..45319#-AA-5	IMPERIAL VALLEY SOLAR 1 LLC SR-SEC 6.000% 06/30/38	06/30/2026	Redemption	100.0000	647,479	647,479	647,479	647,479						647,479				19,424	06/30/2038	2.A PL
..47717#-AA-9	JETPEAK LLC 5.000% 06/30/37	06/30/2026	Redemption	100.0000	2,432,942	2,432,942	1,858,820	1,506,540		25,434		25,434		1,858,820		574,122	574,122	326,750	06/30/2037	4.B PL
..50228*-AA-9	LSU Energy Concessionaire LLC 3.730% 05/30/49	06/30/2026	Redemption	100.0000	231,694	231,694	231,694	231,694						231,694				4,321	05/30/2049	1.G
..50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR-UNSEC 3.360% 06/30/45	06/30/2026	Redemption	100.0000	798,254	798,254	798,254	798,254						798,254				13,411	06/30/2045	2.A PL
..55607*-AA-9	MACQ-KENTUCKY I LLC SR-UNSEC 5.060% 06/15/47	06/15/2026	Redemption	100.0000	417,408	417,408	417,408	417,408						417,408				10,560	06/15/2047	2.A PL
..59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35	05/15/2026	Redemption	100.0000	343,000	343,000	343,000	343,000						343,000				4,310	12/15/2035	1.E Z
..59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35	06/15/2026	Redemption	100.0000	172,000	172,000	172,000	172,000						172,000				2,881	12/15/2035	1.E
..61773*-AA-5	MORONGO TRANSMISSION LLC SR-UNSEC 3.320% 07/12/51	06/30/2026	Redemption	100.0000	297,147	297,147	297,147	295,314		1,833		1,833		297,147				2,465	07/12/2051	1.G PL
..61773*-AB-3	MORONGO TRANSMISSION LLC 3.440% 07/12/51	06/30/2026	Redemption	100.0000	124,524	124,524	124,524	123,769		755		755		124,524				2,184	07/12/2051	1.G PL
..62819#-AA-5	MUSTANG HILLS LLC A-SR-SEC 5.150% 11/30/35	06/01/2026	Redemption	100.0000	1,251,760	1,251,760	1,251,760	1,251,760						1,251,760				32,233	11/30/2035	3.A PL
..62937A-A#-2	NPS LLC C-SR-SEC 3.939% 04/01/40	04/01/2026	Redemption	100.0000	781,619	781,619	781,619	781,619						781,619				15,394	04/01/2040	2.A
..64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27	06/30/2026	Redemption	100.0000	564,481	564,481	564,481	564,481						564,481				17,527	06/30/2027	1.F PL
..68355@-AA-4	OPELIKA ENERGY PARTNERS LLC 3.500% 09/25/50	06/25/2026	Redemption	100.0000	431,564	431,564	431,564	431,564						431,564				6,296	09/25/2050	1.F FE
..69394*-AA-7	PPM FINCO LP 4.476% 03/31/54	06/30/2026	Redemption	100.0000	156,626	156,626	156,626	156,626						156,626				3,505	03/31/2054	1.E PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..72908@-AA-8	PLENARY PROPERTIES PURDUE LLC SR-UNSEC 5.300% 10/31/63	04/30/2026	Redemption 100.0000		143,889	143,889	143,889	143,889						143,889				3,813	10/31/2063	2.A
..73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33	06/15/2026	Redemption 100.0000		251,747	251,747	251,747	251,747						251,747				5,899	06/15/2033	1.F
..73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDING SR-UNSEC 3.550% 05/01/39	06/30/2026	Redemption 100.0000		469,662	469,662	469,662	464,417		5,245		5,245		469,662				8,529	05/01/2039	2.C PL
..75003@-AB-3	RENEWABLE ENERGY ALTERNATIVES 5.330% 09/30/46	06/30/2026	Redemption 100.0000		85,879	85,879	85,879	85,182		697		697		85,879				2,322	09/30/2046	2.C PL
..75409#-AA-3	RATHDRUM POWER LLC C-SR-SEC 8.560% 09/12/26	06/12/2026	Redemption 100.0000		2,082,495	2,082,495	2,082,495	2,082,495						2,082,495				90,121	09/12/2026	2.B Z
..77678#-AA-3	ROSALES SOLAR HOLDINGS LLC SR-UNSEC 4.090% 12/31/49	06/30/2026	Redemption 100.0000		198,736	198,736	198,736	198,736						198,736				8,127	12/31/2049	5.B PL
..85234#-AB-1	STADIUM FUNDING TRUST SR-SEC 5.000% 04/01/39	04/01/2026	Redemption 100.0000		1,239,302	1,239,302	1,239,302	1,239,302						1,239,302				30,983	04/01/2039	2.C PL
..858271-A*-0	STEELRIVER TRANSMISSION COMPAN 3.820% 06/30/47	06/30/2026	Redemption 100.0000		354,864	354,864	354,864	354,864						354,864				6,778	06/30/2047	2.B PL
..87168#-AA-9	SYRACUSE ENERGY CONCESSIONAIRE 2.980% 06/01/51	06/01/2026	Redemption 100.0000		215,144	215,144	215,144	215,144						215,144				3,206	06/01/2051	2.C
..88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HO SR-UNSEC 4.590% 08/31/40	06/30/2026	Redemption 100.0000		423,331	423,331	423,331	423,331						423,331				4,858	08/31/2040	2.C PL
..88104@-AA-6	TERRAFORM FALCON 1 LLC 4.640% 12/31/32	06/30/2026	Redemption 100.0000		904,801	904,801	904,801	904,801						904,801				10,496	12/31/2032	3.C PL
..88105#-AA-3	TERRAFORM PHOENIX I LLC SR-UNSEC 3.380% 12/31/43	06/30/2026	Redemption 100.0000		865,105	865,105	865,105	865,105						865,105				(1,518)	12/31/2043	2.C PL
..88105*-AA-7	TERRAFORM OSPREY I LLC SR-UNSEC 3.190% 07/02/32	06/30/2026	Redemption 100.0000		1,751,509	1,751,509	1,751,509	1,751,509						1,751,509				40,974	07/02/2032	3.C PL
..88307*-AA-3	TEXOMA WIND LLC 4.120% 06/30/34	06/30/2026	Redemption 100.0000		4,706,109	4,706,109	4,706,109	4,706,109						4,706,109				96,946	06/30/2034	3.A PL
..90310#-AB-8	UNLV STUDENT HOUSING PHASE I L 5.500% 04/15/57	06/15/2026	Redemption 100.0000		55,371	55,371	55,371	55,371						55,371				1,268	04/15/2057	2.C PL
..91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC 3.620% 06/30/50	06/30/2026	Redemption 100.0000		368,105	368,105	368,105	368,105						368,105				6,663	06/30/2050	1.G PL
..91752*-AA-7	CLEARWAY UTAH SOLAR UTAH SOLAR SR-SEC 3.590% 12/31/36	06/30/2026	Redemption 100.0000		966,694	966,694	966,694	966,694						966,694				17,352	12/31/2036	2.C PL
..95645*-AA-9	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC 5.400% 12/30/33	06/30/2026	Redemption 100.0000		845,098	845,098	845,098	845,098						845,098				22,818	12/30/2033	2.B PL
..U7S64K-AA-8	PLENARY JUSTICE MIAMI SR-UNSEC 3.697% 12/31/53	06/30/2026	Redemption 100.0000		601,144	601,144	601,144	599,922		1,222		1,222		601,144				11,232	12/31/2053	3.A
..218493-AB-0	CORDELIO AMALCO LP I B-SR-UNSEC 4.087% 06/30/34	06/30/2026	Redemption 100.0000		1,669,801	1,669,801	1,770,073	1,728,805					41,268	1,669,801	(100,272)		(100,272)	28,402	06/30/2034	2.A FE
..C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN 4.560% 06/30/51	06/30/2026	Redemption 100.0000		184,568	184,568	206,747	191,089					15,658	184,568	(22,180)		(22,180)	4,252	06/30/2051	2.B PL
..53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33	04/10/2026	Redemption 100.0000		227,521	227,521	227,521	227,521						227,521				5,389	01/10/2033	2.C FE
..53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33	04/10/2026	Redemption 100.0000		174,352	174,352	174,352	174,352						174,352				4,130	04/10/2033	2.C FE
..G2854#-AA-0	DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.740% 06/15/32	06/15/2026	Redemption 100.0000		406,694	406,694	381,637	407,890					(26,253)	406,694	25,057		25,057	5,556	06/15/2032	1.G FE
..G6031#-AB-5	MERSEY LINK LTD Mezzanine Note 8.000% 03/31/43	04/01/2026	Redemption 100.0000		702,386	702,386	826,804	812,401		(96,582)		(96,582)	(4,285)	702,386	(9,148)		(9,148)	29,016	03/31/2043	3.A
..G6031#-AC-3	MERSEY LINK LTD Mezzanine Note 8.300% 03/31/43	04/01/2026	Redemption 100.0000		240,185	240,185	282,414	278,003		(33,201)		(33,201)	(1,656)	240,185	(2,961)		(2,961)	9,940	03/31/2043	3.A
..N7591#-AA-9	ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.470% 03/31/36	06/30/2026	Redemption 100.0000		3,005,168	3,005,168	3,218,920	3,091,857					127,063	3,005,168	(213,752)		(213,752)	37,084	03/31/2036	2.B PL
..P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	06/30/2026	Redemption 100.0000		790,842	790,842	790,842	790,842						790,842				19,257	06/30/2034	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..P4000@-AA-1	ELETRANS SA SR-SEC 4.060% 12/28/37	06/29/2026	Redemption 100.0000		742,452	742,452	742,452	742,452						742,452				15,072	12/28/2037	1.G FE
..P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC 4.090% 12/15/26	06/15/2026	Redemption 100.0000		4,760,522	4,760,522	4,760,522	4,760,522						4,760,522				97,353	12/15/2026	3.A FE
..Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD 3.110% 12/31/34	06/30/2026	Redemption 100.0000		2,399,597	2,399,597	2,399,597	2,399,597						2,399,597				35,683	12/31/2034	2.B PL
..Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	06/29/2026	Redemption 100.0000		84,514	84,514	93,474	81,971					11,503	84,514	(8,961)		(8,961)	2,069	06/27/2027	2.B FE
..Q6568#-AA-7	NETFLOW OSARS WESTERN FINANCE SR-SEC 4.190% 09/30/39	04/01/2026	Redemption 100.0000		879,708	879,708	971,107	845,379					125,728	879,708	(91,398)		(91,398)	20,995	09/30/2039	2.A Z
..Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 6.485% 07/02/40	04/01/2026	Redemption 100.0000		1,043,057	1,043,057	1,151,277	1,002,353					148,924	1,043,057	(108,220)		(108,220)	29,135	07/02/2040	1.F FE
..Q8806@-AA-7	TEC HEDLAND PTY LTD. SR-UNSEC 4.070% 06/30/42	06/30/2026	Redemption 100.0000		460,574	460,574	479,082	446,717					32,365	460,574	(18,509)		(18,509)	9,356	06/30/2042	2.B PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					204,891,443	205,192,016	204,514,614	185,667,682		168,174		168,174	470,315	204,171,505	(550,344)	719,937	169,593	3,918,953	XXX	XXX
. 000000-00-0	TEASDALE FOODS INC 14.000% 06/18/28	05/01/2026	DIRECT		422,357	39,598,767	20,399,669	19,762,280		272,165		272,165		20,034,445		(19,612,088)	(19,612,088)		06/18/2028	4.C Z
. 000000-00-0	ADB Acquistions LLC TL 11.000% 03/20/31	06/17/2026	Redemption 100.0000		1,500,000	1,500,000	1,470,372			29,628		29,628		1,500,000				150	03/20/2031	4.B Z
. 000000-00-0	VA Lakeland 2024 Add On 5.800% 02/15/44	06/15/2026	Redemption 100.0000		30,149	30,149	30,149	30,149						30,149				706	02/15/2044	1.B Z
. 000000-00-0	The Jackson Laboratory 6.450% 10/15/44	06/15/2026	Redemption 100.0000		104,652	104,652	104,652	104,652						104,652				2,815	10/15/2044	1.E Z
.001055-BJ-0	AFLAC INC 3.600% 04/01/30	04/22/2026	BARCLAYS BANK PLC		18,062,987	18,525,000	18,477,206	18,502,591		1,506		1,506		18,504,098		(441,111)	(441,111)	374,205	04/01/2030	1.G FE
..00182@-AA-6	AMZN ROMULUS MI CTL PASS THROU 3.497% 10/31/38	06/30/2026	Redemption 100.0000		574,328	574,328	574,328	571,937		2,391		2,391		574,328				10,037	10/31/2038	1.D
..00184*-AA-6	AMZN NORTH RANDALL OH CTL PASS 3.610% 03/31/39	06/30/2026	Redemption 100.0000		676,753	676,753	676,753	676,753						676,753				10,184	03/31/2039	1.D
..00184@-AA-4	AMZN EUCLID OH CTL PASS-THRU T SR-SEC 4.095% 06/30/39	06/30/2026	Redemption 100.0000		241,360	241,360	241,360	240,482		877		877		241,360				4,111	06/30/2039	1.D
..00191#-AA-3	AMZN TUCSON AZ CTL PASS-THRU T SR-SEC 4.095% 08/31/39	06/30/2026	Redemption 100.0000		266,143	266,143	266,143	266,143						266,143				4,533	08/31/2039	1.D
..00191@-AA-5	AMZN OKLAHOMA CITY OK CTL PASS SR-SEC 4.233% 09/30/39	06/30/2026	Redemption 100.0000		616,090	616,090	616,090	616,090						616,090				10,871	09/30/2039	1.D
..00193*-AA-5	AMZN TULSA OK CTL PASS-THRU TR SR-SEC 4.233% 09/30/39	06/30/2026	Redemption 100.0000		644,167	644,167	644,167	644,167						644,167				13,623	09/30/2039	1.D
..00225#-AA-3	AMZN GRAND RAPIDS MI CTL PASS- SR-SEC 4.095% 09/30/39	06/30/2026	Redemption 100.0000		248,915	248,915	248,915	248,915						248,915				4,249	09/30/2039	1.D
..002308-AA-8	AT&T 4.003% 05/15/46	06/15/2026	Redemption 100.0000		120,640	120,640	121,846	121,661		(1,021)		(1,021)		120,640				2,002	05/15/2046	2.B
..00401Y-AA-8	ACADEMY LTD SERIES 144A 6.000% 11/15/27	05/14/2026	Various		425,000	425,000	423,511	424,144		160		160		424,304		696	696	12,679	11/15/2027	3.B FE
..00440E-AV-9	CHUBB INA HOLDINGS INC CO.GUARNT 3.350% 05/03/26	05/03/2026	Maturity		24,100,000	24,100,000	24,232,883	24,097,491		2,509		2,509		24,100,000				403,675	05/03/2026	1.F FE
..00707*-AA-4	ADLER GROUND LEASE SR-SEC 4.610% 10/15/47	06/15/2026	Redemption 100.0000		123,246	123,246	123,246	123,246						123,246				2,369	10/15/2047	1.C PL
..009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39	06/10/2026	Redemption 100.0000		73,227	73,227	73,227	73,000		227		227		73,227				1,372	11/10/2039	1.D
..00910G-A*-4	AMAZON SAN BERNARDINO AIR CARG SR-SEC 4.533% 03/10/41	06/10/2026	Redemption 100.0000		139,374	139,374	139,374	139,374						139,374				2,896	03/10/2041	1.D
..00910G-A*-4	AMAZON SAN BERNARDINO AIR CARG SR-SEC 4.533% 03/10/41	04/10/2026	Redemption 100.0000		69,294	69,294	69,294	69,294						69,294				1,047	03/10/2041	1.E
..00914A-AQ-5	AIR LEASE CORP 2.100% 09/01/28	06/10/2026	Various		16,788,912	17,810,000	17,137,109	17,526,456		43,682		43,682		17,570,138		(781,226)	(781,226)	286,240	09/01/2028	2.B FE
..00938#-AA-1	WALGREEN CO BATON ROUGE SR-SEC 6.890% 10/15/32	06/15/2026	Redemption 100.0000		36,046	36,046	36,046	36,046						36,046				835	10/15/2032	4.A
..012653-AE-1	ALBEMARLE CORP 5.050% 06/01/32	04/08/2026	GOLDMAN SACHS & CO.		10,803,837	10,708,000	10,647,087	10,665,838		1,506		1,506		10,667,344		136,492	136,492	192,268	06/01/2032	2.C FE
..013092-AG-6	ALBERTSONS COS SAFEWAY SERIES 144A 3.500% 03/15/29	06/01/2026	GOLDMAN SACHS & CO.		11,437,320	12,000,000	9,840,000	10,798,789		141,668		141,668		10,940,457		496,863	496,863	299,833	03/15/2029	3.B FE
..015271-AU-3	ALEXANDRIA REAL ESTATE E 4.900% 12/15/30	06/03/2026	BARCLAYS BANK PLC		9,958,342	9,975,000	9,957,962	9,962,031		986		986		9,963,017		(4,676)	(4,676)	229,453	12/15/2030	2.A FE
..01560#-AA-4	ALGIERS REAL ESTATE VENTURES L SR-SEC 6.930% 03/15/34	06/15/2026	Redemption 100.0000		36,181	36,181	36,181	36,181						36,181				841	03/15/2034	4.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01741R-AM-4	ALLEGHENY TECHNOLOGIES 5.125% 10/01/31	06/01/2026	GOLDMAN SACHS & CO.		6,548,504	6,620,000	6,713,750	6,668,319		(4,955)		(4,955)		6,663,364		(114,860)	(114,860)	227,126	10/01/2031	3.C FE
019736-AG-2	ALLISON TRANSMISSION INC SERIES 144A 3.750% 01/30/31	06/01/2026	GOLDMAN SACHS & CO.		24,040,013	25,725,000	24,254,871	24,715,574		72,748		72,748		24,788,322		(748,309)	(748,309)	809,266	01/30/2031	3.B FE
02343U-AG-0	AMCOR FINANCE USA INC 3.625% 04/28/26	04/28/2026	Maturity		2,100,000	2,100,000	2,068,752	2,091,742		8,258		8,258		2,100,000				38,063	04/28/2026	2.B FE
023551-AJ-3	HESS CORP SR UNSEC 7.300% 08/15/31	06/10/2026	Various		33,333,262	29,936,000	30,181,178	30,020,160		(5,796)		(5,796)		30,014,364		3,318,898	3,318,898	1,786,226	08/15/2031	1.D FE
023551-AM-6	HESS CORP SR UNSEC 7.125% 03/15/33	06/10/2026	GOLDMAN SACHS & CO.		23,502,050	20,900,000	20,997,200	20,943,107		(2,092)		(2,092)		20,941,015		2,561,035	2,561,035	1,100,298	03/15/2033	1.D FE
02361E-A*-9	AMERESCO INC. 9.920% 06/28/29	06/22/2026	DIRECT		62,233,040	63,200,000	61,936,000	62,324,856		28,624		28,624		62,353,480		(120,440)	(120,440)	2,360,861	06/28/2029	3.B PL
02361E-A*-9	AMERESCO INC. 9.920% 06/28/29	04/01/2026	DIRECT		5,880,000	6,000,000	5,880,000	5,914,067		(30,710)		(30,710)		5,883,357		(3,357)	(3,357)	121,175	06/28/2029	5.B GI
02361E-A*-9	AMERESCO INC. 9.920% 06/28/29	06/04/2026	Redemption 100.0000		(5,880,000)	(5,880,000)	(5,762,400)	(5,880,000)						(5,880,000)					06/28/2029	5.B GI
024747-AF-4	ABC SUPPLY CO INC SERIES 144A 4.000% 01/15/28	05/01/2026	GOLDMAN SACHS & CO.		19,725,000	20,000,000	18,256,410	19,272,694		115,200		115,200		19,387,894		337,106	337,106	642,222	01/15/2028	3.B FE
02665W-DT-5	AMERICAN HONDA FINANCE SERIES MTN 1.800% 01/13/31	04/22/2026	Various		21,828,200	25,000,000	24,280,800	24,589,914		22,700		22,700		24,612,613		(2,784,413)	(2,784,413)	343,000	01/13/2031	1.G FE
03040W-AU-9	AMERICAN WATER CAPITAL C SR UNSEC 3.450% 06/01/29	06/17/2026	GOLDMAN SACHS & CO.		7,276,125	7,500,000	7,483,425	7,493,761		800		800		7,494,561		(218,436)	(218,436)	141,594	06/01/2029	2.A FE
03073E-AP-0	AMERISOURCEBERGEN CORP SR UNSEC 3.450% 12/15/27	05/07/2026	CITADEL SECURITIES LLC		24,644,000	25,000,000	24,938,750	24,986,411		2,363		2,363		24,988,774		(344,774)	(344,774)	342,604	12/15/2027	2.A FE
03076C-AL-0	AMERIPRISE FINANCIAL INC 4.500% 05/13/32	05/13/2026	CITADEL SECURITIES LLC		8,645,515	8,725,000	8,722,906	8,723,562		72		72		8,723,634		(78,119)	(78,119)	197,403	05/13/2032	1.G FE
031162-CZ-1	AMGEN INC 2.000% 01/15/32	05/07/2026	CITADEL SECURITIES LLC		22,532,380	26,000,000	25,750,780	25,848,177		8,298		8,298		25,856,475		(3,324,095)	(3,324,095)	423,222	01/15/2032	2.A FE
031162-DE-7	AMGEN INC 3.350% 02/22/32	05/07/2026	CITADEL SECURITIES LLC		13,196,290	14,150,000	14,115,474	14,127,449		1,160		1,160		14,128,609		(932,319)	(932,319)	337,084	02/22/2032	2.A FE
035240-AR-1	ANHEUSER-BUSCH INBEV WOR CO.GUARNT 4.900% 01/23/31	04/08/2026	GOLDMAN SACHS & CO.		10,275,500	10,000,000	9,964,100	9,982,766		355		355		9,983,121		292,379	292,379	103,444	01/23/2031	1.G FE
035240-AV-2	ANHEUSER BUSCH INBEV WOR 3.500% 06/01/30	04/08/2026	GOLDMAN SACHS & CO.		20,822,315	21,425,000	21,380,008	21,404,137		1,184		1,184		21,405,321		(583,006)	(583,006)	266,622	06/01/2030	1.G FE
036752-AT-0	ANTHEM INC 4.100% 05/15/32	06/03/2026	BARCLAYS BANK PLC		5,320,397	5,550,000	5,537,235	5,541,386		506		506		5,541,893		(221,496)	(221,496)	125,785	05/15/2032	2.A FE
037389-BC-6	AON CORP CO.GUARNT 3.750% 05/02/29	06/17/2026	GOLDMAN SACHS & CO.		43,344,974	44,325,000	44,284,664	44,309,855		1,988		1,988		44,311,843		(966,869)	(966,869)	1,043,484	05/02/2029	2.A FE
038923-B@-6	ARBOR REALTY TRUST INC. SR-UNSEC 5.000% 04/30/26	04/30/2026	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				175,000	04/30/2026	1.F PL
039482-AB-0	ARCHER DANIELS MIDLAND C 3.250% 03/27/30	06/17/2026	GOLDMAN SACHS & CO.		9,547,200	10,000,000	9,922,300	9,963,941		3,680		3,680		9,967,621		(420,421)	(420,421)	235,625	03/27/2030	1.F FE
04242E-AB-5	Armstrong Midco LLC LOAN FIRST LIEN SENIOR SECURED 17.000% 06/30/27	06/23/2026	Redemption 100.0000		43,513,621	43,513,621	42,895,621	40,072,710		449,841		449,841		43,513,621				2,991,071	06/30/2027	5.C PL
04250H-AB-7	Armstrong Transport Group LLC 14.000% 06/30/27	06/23/2026	Redemption 100.0000		18,177,538	18,177,538	17,863,538	17,694,766		190,644		190,644		18,177,538				891,868	06/30/2027	5.B PL
043178-AP-3	ARTHUR J GALLAGHER & CO P-SR-UNSEC 4.360% 06/24/26	06/24/2026	Maturity		65,000,000	65,000,000	65,000,000	65,000,000						65,000,000				1,417,000	06/24/2026	2.A FE
04317@-AQ-1	ARTHUR J GALLAGHER & CO 4.400% 06/02/26	06/02/2026	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				550,000	06/02/2026	2.A FE
04560*-AK-0	ASSOCIATED ELECTRIC COOPERATIV 3.580% 05/31/47	05/28/2026	Redemption 100.0000		319,514	319,514	319,514	319,514						319,514				5,719	05/31/2047	1.D
04621W-AD-2	ASSURED GUARANTY US HLDG 3.150% 06/15/31	06/10/2026	GOLDMAN SACHS & CO.		1,015,377	1,100,000	981,849	1,000,253		7,108		7,108		1,007,361		8,016	8,016	16,940	06/15/2031	2.A FE
04636N-AB-9	ASTRAZENECA FINANCE LLC 2.250% 05/28/31	04/08/2026	GOLDMAN SACHS & CO.		1,681,595	1,850,000	1,847,688	1,848,686		62		62		1,848,748		(167,153)	(167,153)	15,147	05/28/2031	1.E FE
046912-AA-9	AT&T Inc. 6.088% 12/15/44	06/15/2026	Redemption 100.0000		955,113	955,113	960,844	960,475		(5,362)		(5,362)		955,113				24,244	12/15/2044	2.A PL
049560-AT-2	ATMOS ENERGY CORP 1.500% 01/15/31	04/08/2026	GOLDMAN SACHS & CO.		1,338,020	1,525,000	1,518,366	1,521,717		74		74		1,521,790		(183,770)	(183,770)	5,338	01/15/2031	1.G FE
053332-AT-9	AUTOZONE INC SR UNSEC 3.125% 04/21/26	04/21/2026	Maturity		9,300,000	9,300,000	9,297,582	9,299,916		84		84		9,300,000				145,313	04/21/2026	2.B FE
05351W-AB-9	AVANGRID INC SR UNSEC 3.800% 06/01/29	06/10/2026	GOLDMAN SACHS & CO.		19,807,062	20,350,000	20,321,103	20,339,047		1,339		1,339		20,340,386		(533,324)	(533,324)	408,131	06/01/2029	2.B FE
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC 4.350% 04/20/28	05/19/2026	MORGAN STANLEY & CO. INC.		2,976,630	3,000,000	3,454,290	3,132,542		(24,206)		(24,206)		3,108,336		(131,706)	(131,706)	76,125	04/20/2028	2.A FE
054561-AN-5	EQUITABLE HOLDINGS INC SERIES 144A 4.572% 02/15/29	06/17/2026	GOLDMAN SACHS & CO.		3,712,688	3,750,000	3,750,000	3,750,000						3,750,000		(37,313)	(37,313)	144,304	02/15/2029	2.A FE
05526D-BP-9	BAT CAPITAL CORP 4.700% 04/02/27	05/19/2026	MORGAN STANLEY & CO. INC.		15,026,550	15,000,000	15,000,000	15,000,000						15,000,000		26,550	26,550	446,500	04/02/2027	2.A FE
05526D-BY-0	BAT CAPITAL CORP 5.834% 02/20/31	06/10/2026	GOLDMAN SACHS & CO.		14,591,487	14,050,000	14,052,250	14,051,835		(138)		(138)		14,051,697		539,790	539,790	662,572	02/20/2031	2.A FE
05587*-AA-8	FEDEX CTL PASS-THROUGH TRUST S 4.260% 03/15/37	06/15/2026	Redemption 100.0000		292,317	292,317	292,317	292,317						292,317				5,191	03/15/2037	1.E PL
058498-AW-6	BALL CORP 2.875% 08/15/30	06/01/2026	GOLDMAN SACHS & CO.		2,724,330	3,000,000	2,665,869	2,697,925		24,393		24,393		2,722,318		2,012	2,012	68,760	08/15/2030	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..06051G-FX-2	BANK OF AMERICA CORP SR UNSEC 3.500% 04/19/26	. 04/19/2026 .	Maturity		58,900,000	58,900,000	59,800,487	58,931,841		(31,841)		(31,841)		58,900,000				1,030,750	. 04/19/2026 .	1.G FE
..06051G-GA-1	BANK OF AMERICA CORP SR UNSEC 3.248% 10/21/27	. 06/10/2026 .	GOLDMAN SACHS & CO.		14,819,700	15,000,000	15,000,000	15,000,000						15,000,000		(180,300)	(180,300)	311,267	. 10/21/2027 .	1.G FE
..06051G-HT-9	BANK OF AMERICA CORP SR UNSEC 3.559% 04/23/27	. 04/23/2026 .	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				355,900	. 04/23/2027 .	1.E FE
..06850#-AD-6	BARRIERSAFE SOLUTIONS INTERNAT C-SR-UNSEC 4.680% 04/03/26	. 04/06/2026 .	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				280,800	. 04/03/2026 .	2.B
..070101-AJ-9	BASIN ELECTRIC PWR COOP SERIES 144A 5.850% 10/15/55	. 06/05/2026 .	Various		67,387,723	66,650,000	67,392,843	67,390,958		(3,235)		(3,235)		67,387,723				2,501,874	. 10/15/2055 .	1.F FE
..072732-AC-4	BAYER CORP CO.GUARNT 6.650% 02/15/28	. 06/17/2026 .	GOLDMAN SACHS & CO.		30,900,000	30,000,000	29,375,050	29,899,295		20,749		20,749		29,920,043		979,957	979,957	1,679,125	. 02/15/2028 .	2.B FE
..084659-AV-3	BERKSHIRE HATHAWAY ENERG SERIES WI 3.700% 07/15/30	. 04/08/2026 .	GOLDMAN SACHS & CO.		8,540,438	8,750,000	8,749,993	8,750,149		(8)		(8)		8,750,141		(209,703)	(209,703)	237,417	. 07/15/2030 .	1.G FE
. 08860#-AA-8	WELLS FARGO BANK NORTHWEST N.A SR-SEC 5.697% 12/15/31	. 04/17/2026 .	Redemption 100.0000		17,133	17,133	17,133	17,133						17,133				328	. 12/15/2031 .	2.B FE
. 08860#-AA-8	WELLS FARGO BANK NORTHWEST N.A SR-SEC 5.697% 12/15/31	. 06/15/2026 .	Redemption 100.0000		34,510	34,510	34,510	34,510						34,510				821	. 12/15/2031 .	4.A
..08862#-AA-6	WELLS FARGO BANK NORTHWEST N.A SR-SEC 6.210% 09/15/30	. 06/15/2026 .	Redemption 100.0000		73,996	73,996	74,389	74,095		(100)		(100)		73,996				1,551	. 09/15/2030 .	4.A
..08864#-AA-2	WELLS FARGO BANK NORTHWEST N.A SR-SEC 6.320% 10/15/33	. 06/15/2026 .	Redemption 100.0000		46,970	46,970	46,970	46,970						46,970				1,158	. 10/15/2033 .	4.A
..08866#-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33	. 06/15/2026 .	Redemption 100.0000		56,641	56,641	56,641	56,641						56,641				1,382	. 12/15/2033 .	4.A
. 08867#-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34	. 06/15/2026 .	Redemption 100.0000		51,470	51,470	51,470	51,470						51,470				1,135	. 03/15/2034 .	4.A
. 08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33	. 06/15/2026 .	Redemption 100.0000		69,674	69,674	69,674	69,674						69,674				1,603	. 08/15/2033 .	4.A
..08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34	. 06/15/2026 .	Redemption 100.0000		85,978	85,978	85,978	85,978						85,978				2,137	. 03/15/2034 .	4.A
..08877@-AA-9	BGS CTL PASS-THRU TRUST SERIES SR-SEC 6.489% 06/15/32	. 06/15/2026 .	Redemption 100.0000		426,803	426,803	426,803	426,803						426,803				10,088	. 06/15/2032 .	1.B
. 08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33	. 06/15/2026 .	Redemption 100.0000		51,508	51,508	51,508	51,508						51,508				1,278	. 07/15/2033 .	4.A
..08882*-AA-4	BGS CTL PASS THRU CVS EVANSVIL SR-SEC 6.043% 01/15/37	. 06/15/2026 .	Redemption 100.0000		37,577	37,577	37,577	37,577						37,577				950	. 01/15/2037 .	2.B
. 08886*-AA-0	BGS CTL PASS-THRU TR SER 2012 SR-SEC 3.983% 06/15/32	. 06/15/2026 .	Redemption 100.0000		78,664	78,664	78,664	78,664						78,664				1,054	. 06/15/2032 .	1.B
..09247X-AP-6	BLACKROCK INC SR UNSEC 3.250% 04/30/29	. 06/17/2026 .	GOLDMAN SACHS & CO.		17,530,935	18,025,000	17,878,998	17,970,992		7,130		7,130		17,978,122		(447,187)	(447,187)	371,015	. 04/30/2029 .	1.D FE
..09702#-AA-6	BOEING MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43	. 06/15/2026 .	Redemption 100.0000		240,358	240,358	240,358	240,358						240,358				4,211	. 03/15/2043 .	2.C
..097023-CD-5	BOEING CO SR UNSEC 3.200% 03/01/29	. 05/13/2026 .	CITADEL SECURITIES LLC		14,647,936	15,200,000	15,000,880	15,128,965		7,805		7,805		15,136,770		(488,834)	(488,834)	341,831	. 03/01/2029 .	2.C FE
..09951L-AB-9	BOOZ ALLEN HAMILTON INC SERIES 144A 4.000% 07/01/29	. 06/10/2026 .	GOLDMAN SACHS & CO.		4,870,000	5,000,000	4,506,250	4,723,426		32,219		32,219		4,755,645		114,355	114,355	188,889	. 07/01/2029 .	2.C FE
..100743-AK-9	BOSTON GAS COMPANY SR UNSEC 3.150% 08/01/27	. 05/07/2026 .	CITADEL SECURITIES LLC		7,396,275	7,500,000	7,492,950	7,498,729		275		275		7,499,004		(102,729)	(102,729)	181,781	. 08/01/2027 .	2.A FE
..10112R-BB-9	BOSTON PROPERTIES LP SR UNSEC 3.400% 06/21/29	. 06/03/2026 .	BARCLAYS BANK PLC		13,342,054	13,900,000	13,874,285	13,890,075		1,149		1,149		13,891,224		(549,170)	(549,170)	213,983	. 06/21/2029 .	2.B FE
..101137-BA-4	BOSTON SCIENTIFIC CORP 2.650% 06/01/30	. 05/07/2026 .	Various		39,264,800	42,000,000	42,615,280	42,284,025		(23,210)		(23,210)		42,260,815		(2,996,015)	(2,996,015)	432,024	. 06/01/2030 .	1.G FE
..110122-CN-6	BRISTOL MYERS SQUIBB CO SERIES WI 3.200% 06/15/26	. 06/15/2026 .	Maturity		4,856,000	4,856,000	4,844,858	4,855,077		923		923		4,856,000				77,696	. 06/15/2026 .	1.F FE
..11120V-AC-7	BRIXMOR OPERATING PART SR UNSEC 4.125% 06/15/26	. 05/26/2026 .	Call 100.0000		20,400,000	20,400,000	20,353,762	20,395,961		3,351		3,351		20,399,313		687	687	376,338	. 06/15/2026 .	2.B FE
..11120V-AE-3	BRIXMOR OPERATING PART SR UNSEC 3.900% 03/15/27	. 06/03/2026 .	BARCLAYS BANK PLC		13,783,387	13,825,000	13,082,598	13,705,945		41,092		41,092		13,747,038		36,349	36,349	387,906	. 03/15/2027 .	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..11120V-AJ-2	BRIXMOR OPERATING PART 4.050% 07/01/30	06/03/2026	BARCLAYS BANK PLC		10,816,058	11,150,000	11,125,024	11,137,713		1,070		1,070		11,138,783		(322,726)	(322,726)	417,707	07/01/2030	2.B FE
..11120V-AL-7	BRIXMOR OPERATING PART 2.500% 08/16/31	06/10/2026	GOLDMAN SACHS & CO.		8,478,586	9,550,000	8,099,164	8,604,195		66,183		66,183		8,670,377		(191,792)	(191,792)	195,642	08/16/2031	2.B FE
..11126@-AA-2	BROAD RIDGE PARTNERS LP STATE SR-SEC 7.550% 01/01/30	06/01/2026	Redemption 100.0000		158,638	158,638	158,638	158,638						158,638				5,014	01/01/2030	1.A
. 11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35	06/01/2026	Redemption 100.0000		326,222	326,222	326,222	326,222						326,222				5,784	07/10/2035	1.F FE
..11885@-AA-3	Budderfly Inc. 3.657% 05/02/29	06/22/2026	DIRECT		42,526,000	44,000,000	42,520,000	23,593,660		105,439		105,439		42,699,100		(173,099)	(173,099)	1,312,651	05/02/2029	4.B PL
..12495@-AA-3	CCD-PR-NO 1 LLC CVS DORADO SR-SEC 6.650% 01/15/36	06/15/2026	Redemption 100.0000		134,503	134,503	135,764	135,107		(604)		(604)		134,503				3,738	01/15/2036	2.B
..12496@-AA-2	CBD GROUND LEASE TRUST-2013D N SR-SEC 4.990% 05/15/44	06/15/2026	Redemption 100.0000		167,473	167,473	167,473	167,473						167,473				3,023	05/15/2044	1.E PL
..12498*-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44	06/15/2026	Redemption 100.0000		253	253										253	253	(121)	01/15/2044	6. *
..12498@-AA-0	CBD GROUND LEASE TRUST 2014B L SR-SEC 4.310% 08/15/43	06/15/2026	Redemption 100.0000		115,475	115,475	115,475	115,475						115,475				1,796	08/15/2043	1.E PL
..12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32	06/01/2026	Redemption 100.0000		163,513	163,513	163,513	163,513						163,513				4,720	11/01/2032	4.A
..12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/31/30	06/10/2026	Redemption 100.0000		1,259,161	1,259,161	1,259,161	1,259,161						1,259,161				22,571	01/31/2030	2.B
..12538*-AA-4	CGA CREDIT LEASE BACKED TRUST SR-SEC 3.300% 07/31/27	06/10/2026	Redemption 100.0000		876,219	876,219	876,219	876,219						876,219				11,247	07/31/2027	1.E
..12539#-AA-9	CGA CREDIT LEASED BACK TRUST B 2013-SR-SEC 5.223% 04/10/41	06/10/2026	Redemption 100.0000		953,710	953,710	953,710	953,710						953,710				19,223	04/10/2041	1.E
..12539*-AA-3	CREDIT LEASE-BACKED PASS-THRU 2013-SR-SEC 4.270% 08/15/33	06/05/2026	Redemption 100.0000		589,752	589,752	589,752	589,752						589,752				10,523	08/15/2033	2.C
..12540#-AA-6	Riverside Health CTL 2013-SR-SEC 4.738% 12/10/33	06/10/2026	Redemption 100.0000		156,320	156,320	156,320	156,320						156,320				2,695	12/10/2033	1.G
..12540@-AA-8	CGA CAP CR LEASE-BACKED PASS T SR-SEC 4.700% 07/10/40	06/10/2026	Redemption 100.0000		751,922	751,922	751,922	751,922						751,922				14,733	07/10/2040	2.A
..125523-CB-4	CIGNA CORP NEW GLBL NT 3.400% 03/01/27	06/03/2026	Various		30,818,960	31,000,000	31,783,697	31,149,631		(53,231)		(53,231)		31,096,400		(277,440)	(277,440)	799,283	03/01/2027	2.A FE
..12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33	06/16/2026	Redemption 100.0000		170,243	170,243	170,243	170,243						170,243				3,457	08/16/2033	1.C
..12555@-AA-0	CGA CAP CR LEASEBACKED WHOLE F SR-SEC 5.060% 10/10/38	06/10/2026	Redemption 100.0000		205,414	205,414	205,414	205,414						205,414				4,333	10/10/2038	1.D
..12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33	06/17/2026	Redemption 100.0000		180,105	180,105	180,105	180,105						180,105				3,216	03/15/2033	1.C
..12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29	06/15/2026	Redemption 100.0000		1,234,444	1,234,444	1,234,444	1,234,444						1,234,444				20,171	10/15/2029	1.C
..12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32	06/10/2026	Redemption 100.0000		420,053	420,053	420,053	420,053						420,053				6,263	08/10/2032	1.E
..12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50	06/05/2026	Redemption 100.0000		71,112	71,112	71,112	71,090		22		22		71,112				1,304	04/05/2050	1.F
..12598*-AA-1	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.350% 08/10/38	06/10/2026	Redemption 100.0000		2,546,367	2,546,367	2,559,099	2,554,435		(8,068)		(8,068)		2,546,367				46,162	08/10/2038	1.C PL
..12607#-AA-6	CGA CAP CR LEASE-BKD PASS-THRU SR-SEC 4.900% 11/30/43	06/10/2026	Redemption 100.0000		73,567	73,567	73,567	73,567						73,567				1,503	11/30/2043	2.A
..126117-AU-4	CNA FINANCIAL CORP SR UNSEC 3.450% 08/15/27	05/07/2026	CITADEL SECURITIES LLC		9,881,700	10,000,000	10,317,000	10,067,565		(17,035)		(17,035)		10,050,530		(168,830)	(168,830)	252,042	08/15/2027	2.A FE
..126117-AV-2	CNA FINANCIAL CORP SR UNSEC 3.900% 05/01/29	05/19/2026	MORGAN STANLEY & CO. INC.		14,622,750	15,000,000	15,006,300	15,002,348		(255)		(255)		15,002,093		(379,343)	(379,343)	323,375	05/01/2029	2.B FE
..1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34	06/15/2026	Redemption 100.0000		57,738	57,738	57,738	57,738						57,738				793	01/15/2034	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..1264K@-AA-5	CTL PASS-THRU TR SER 2017 CUMM SR-SEC 3.808% 08/15/37	06/15/2026	Redemption 100.0000		229,293	229,293	229,293	229,293						229,293				3,640	08/15/2037	1.F
..12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32	06/15/2026	Redemption 100.0000		174,347	174,347	176,091	174,991		(644)		(644)		174,347				2,735	10/15/2032	1.A
..12665#-AA-5	WELLS FARGO BANK NORTHWEST NA SR-SEC 5.634% 12/10/27	06/10/2026	Redemption 100.0000		74,493	74,493	74,493	74,493						74,493				1,732	12/10/2027	2.B
..126650-BA-7	WELLS FARGO BANK CVS 2010 SECO SR-SEC 5.411% 10/10/27	06/10/2026	Redemption 100.0000		114,744	114,744	110,505	109,483		5,260		5,260		114,744				2,589	10/10/2027	2.B
..126650-CU-2	CVS HEALTH CORP SR UNSEC 2.875% 06/01/26	06/01/2026	Maturity		2,375,000	2,375,000	2,354,551	2,374,029		971		971		2,375,000				34,141	06/01/2026	2.B FE
..12666*-AA-8	CVS LEASE-BACKED TRUST 2006 B SR-SEC 6.323% 01/10/29	06/10/2026	Redemption 100.0000		1,099,203	1,099,203	1,099,203	1,099,203						1,099,203				28,980	01/10/2029	2.B
..12666@-AA-6	CVS LEASE-BACKED PASS-THROUGH SR-SEC 6.212% 03/10/28	06/10/2026	Redemption 100.0000		67,581	67,581	67,581	67,581						67,581				1,750	03/10/2028	2.B
..12668*-AA-6	CVS LEASE BACKED PASS THROUGH SR-SEC 8.235% 01/15/34	06/15/2026	Redemption 100.0000		102,220	102,220	102,220	102,220						102,220				3,523	01/15/2034	2.B
..12669*-AA-5	WELLS FARGO CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32	06/10/2026	Redemption 100.0000		978,835	978,835	978,835	978,835						978,835				27,933	10/10/2032	2.B
..12671*-AA-1	CVS LEASE BACKED PASS THRU PRI 2011-SR-SEC 5.500% 12/10/33	06/10/2026	Redemption 100.0000		1,058,624	1,058,624	1,058,624	1,058,624						1,058,624				24,290	12/10/2033	2.B
..12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43	06/17/2026	Redemption 100.0000		257,588	257,588	257,588	257,588						257,588				3,591	09/15/2043	1.E PL
..12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47	06/20/2026	Redemption 100.0000		211,540	211,540	213,655	213,111		(1,571)		(1,571)		211,540				3,324	07/20/2047	1.D
..12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47	06/15/2026	Redemption 100.0000		144,040	144,040	145,457	145,075		(1,035)		(1,035)		144,040				2,529	09/15/2047	1.E PL
..12696@-AA-0	CTL PASS-THRU TR SER 2016 HUMC 4.065% 12/15/41	06/15/2026	Redemption 100.0000		349,414	349,414	359,897	355,967		(6,553)		(6,553)		349,414				5,921	12/15/2041	2.A
..12698@-AA-8	CTL PASS-THROUGH TRUST SERIES 4.606% 08/31/37	06/30/2026	Redemption 100.0000		211,737	211,737	211,737	211,737						211,737				4,066	08/31/2037	3.B
..12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43	06/15/2026	Redemption 100.0000		170,099	170,099	170,099	170,099						170,099				2,872	07/15/2043	1.E
..12700@-AA-4	CTL PASS-THRU TR SER 2017 GHS 4.960% 05/15/48	06/15/2026	Redemption 100.0000		169,971	169,971	171,671	171,298		(1,327)		(1,327)		169,971				3,515	05/15/2048	1.F
..12702*-AA-4	CVS LEASE-BKD PASS THRU CTF SE 3.901% 10/10/39	06/10/2026	Redemption 100.0000		391,713	391,713	391,713	391,713						391,713				6,370	10/10/2039	2.B
..12703#-AA-9	CTL PASS-THRU TR SER 2017 COUN SR-SEC 4.280% 07/15/45	06/15/2026	Redemption 100.0000		824,622	824,622	824,622	824,622						824,622				14,713	07/15/2045	1.C
..12703*-AA-3	CTL PASS-THRU TR SER 2017 UPS SR-SEC 4.050% 05/15/45	06/15/2026	Redemption 100.0000		160,707	160,707	160,707	160,707						160,707				2,680	05/15/2045	1.F
..12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC 4.450% 07/10/56	06/10/2026	Redemption 100.0000		140,439	140,439	140,439	140,439						140,439				2,605	07/10/2056	1.D
..12706#-AA-6	CTL PASS-THROUGH TRUST SERIES SR-SEC 4.720% 04/15/49	06/15/2026	Redemption 100.0000		77,481	77,481	77,481	77,481						77,481				1,503	04/15/2049	1.C
..12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54	06/15/2026	Redemption 100.0000		103,743	103,743	104,939	104,742		(999)		(999)		103,743				2,201	07/15/2054	1.G
..12708#-AA-4	CTL 2018-12 TR CHARTER COMMUNI SR-SEC 5.550% 07/15/35	06/15/2026	Redemption 100.0000		451,505	451,505	451,505	451,505						451,505				10,448	07/15/2035	2.B PL
..12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26	06/06/2026	Redemption 100.0000		732,229	732,229	732,229	732,229						732,229				14,674	12/28/2026	1.E
..12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43	06/15/2026	Redemption 100.0000		249,382	249,382	249,382	249,382						249,382				4,553	05/15/2043	2.C
..12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48	06/15/2026	Redemption 100.0000		144,747	144,747	144,747	144,747						144,747				2,706	11/15/2048	1.D
..12714*-AA-0	CTL PT TR CTF SER 2019-CLEVELA SR-UNSEC 4.678% 04/10/49	06/10/2026	Redemption 100.0000		105,012	105,012	108,163	107,415		(2,403)		(2,403)		105,012				2,048	04/10/2049	1.F

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40	06/15/2026	Redemption 100.0000		335,228	335,228	335,228	335,228						335,228				5,660	04/30/2040	1.F
..12715@-AA-7	CTL PASS-THRU TR SER 2019 HOME SR-SEC 4.310% 09/30/40	06/15/2026	Redemption 100.0000		698,039	698,039	698,039	698,039						698,039				12,541	09/30/2040	1.F
..12716*-AA-8	FEDEX BUFFALO TR CTF - FEDERAL SR-SEC 4.000% 11/20/29	06/20/2026	Redemption 100.0000		261,920	261,920	261,920	261,920						261,920				4,367	11/20/2029	2.B
..12717#-AA-3	CHRISTIANA CARE HEALTH CTL PAS 3.500% 02/25/40	06/25/2026	Redemption 100.0000		643,827	643,827	643,827	643,827						643,827				9,393	02/25/2040	1.C
..12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE-B SR-SEC 3.860% 11/10/41	06/10/2026	Redemption 100.0000		282,059	282,059	282,059	282,059						282,059				4,538	11/10/2041	2.B
..12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39	06/15/2026	Redemption 100.0000		83,562	83,562	83,562	83,562						83,562				1,198	08/21/2039	2.A
..12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44	06/15/2026	Redemption 100.0000		84,867	84,867	84,867	84,867						84,867				1,178	03/31/2044	1.D
..12719*-AA-5	STATE OF GEORGIA CTL PASS-THRU SR-SEC 3.550% 06/10/34	06/24/2026	Redemption 100.9781		9,499,342	9,407,332	9,407,332	9,407,332		92,010		92,010		9,499,342				179,073	06/10/2034	1.A
..12720#-AA-8	EMORY 2019 SENIOR CGA CAP CR L SR-SEC 3.175% 08/10/52	06/10/2026	Redemption 100.0000		366,933	366,933	368,768	368,438		(1,505)		(1,505)		366,933				4,856	08/10/2052	1.C
..12722@-AA-8	DUKE ENERGY CAROLINAS CGA CAP SR-SEC 3.664% 12/31/52	06/10/2026	Redemption 100.0000		162,698	162,698	162,698	162,698						162,698				2,485	12/31/2052	2.B
..12723*-AA-9	ALBANY MEDICAL CENTER CTL PASS SR-UNSEC 4.070% 04/15/46	06/15/2026	Redemption 100.0000		75,621	75,621	75,621	75,621						75,621				1,411	04/15/2046	1.F
..12723*-AA-9	ALBANY MEDICAL CENTER CTL PASS SR-UNSEC 4.070% 04/15/46	04/15/2026	Redemption 100.0000		37,619	37,619	37,619	37,619						37,619				510	04/15/2046	2.A Z
..12724*-AA-8	FRANCISCAN ALLIANCE FRANCISCAN HEALTH CTL PASS-THR 3.330% 03/15/47	06/15/2026	Redemption 100.0000		814,307	814,307	814,307	814,307						814,307				11,279	03/15/2047	1.D
..12725@-AA-5	PUGET SOUND ENERGY PUYALLUP C SR-SEC 2.900% 05/25/42	06/25/2026	Redemption 100.0000		516,851	516,851	516,851	516,851						516,851				6,262	05/25/2042	2.C
..12726#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC 2.850% 09/15/41	06/15/2026	Redemption 100.0000		386,585	386,585	386,585	386,585						386,585				4,592	09/15/2041	2.C
..12726*-AA-6	CTL 2020-05 TR THE NEW SCHOOL SR-SEC 4.280% 04/15/65	06/15/2026	Redemption 100.0000		153,351	153,351	153,351	153,284		67		67		153,351				2,735	04/15/2065	2.A
..12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PAS SR-SEC 3.500% 06/15/51	06/15/2026	Redemption 100.0000		113,956	113,956	113,956	113,956						113,956				1,662	06/15/2051	1.C
..12727@-AA-3	CTL PASS-THRU TR SER 2020 VA T SR-UNSEC 3.750% 11/15/41	06/15/2026	Redemption 100.0000		120,052	120,052	120,052	120,052						120,052				1,875	11/15/2041	1.A
..12728*-AA-4	STATE OF GEORGIA DJJ CTL PASS- SR-SEC 3.850% 06/10/40	06/10/2026	Redemption 100.0000		155,096	155,096	155,096	155,096						155,096				2,489	06/10/2040	1.A
..12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55	06/25/2026	Redemption 100.0000		62,436	62,436	62,436	62,436						62,436				1,089	04/25/2055	1.G
..12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC 3.357% 10/31/30	06/10/2026	Redemption 100.0000		98,123	98,123	98,123	98,123						98,123				1,373	10/31/2030	1.G
..12743#-AA-1	CTL PASS-THRU TR SER 2021 LEXI SR-SEC 3.200% 07/15/28	06/15/2026	Redemption 100.0000		165,604	165,604	167,249	166,226		(622)		(622)		165,604				2,209	07/15/2028	1.E
..12743*-AA-5	CGA CAP CR LEASE-BACKED PASS- CGA CAP CR LEASE-BACKED PASS- 3.115% 04/10/46	06/10/2026	Redemption 100.0000		113,393	113,393	113,393	113,393						113,393				1,490	04/10/2046	2.B
..12744@-AA-2	CTL PASS-THRU TR SER 2021 LEXI SR-SEC 3.530% 02/20/53	06/22/2026	Redemption 100.0000		25,605	25,605	26,347	26,261		(656)		(656)		25,605				377	02/20/2053	1.E
..12750@-AA-3	CTL 2021-21 TR (PELICAN POINTE 3.970% 01/15/55	06/15/2026	Redemption 100.0000		37,605	37,605	37,605	37,605						37,605				622	01/15/2055	1.F PL
..12752@-AA-1	CGA CAP CR LEASE-BKD PASS-THRU 3.349% 04/10/48	06/10/2026	Redemption 100.0000		177,261	177,261	177,261	177,261						177,261				2,474	04/10/2048	1.A
..12754#-AA-7	USC 3.450% 05/10/58	06/10/2026	Redemption 100.0000		239,358	239,358	239,358	239,358						239,358				3,254	05/10/2058	1.C

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12754*-AA-1	Philadelphia Gas Works 3.350% 02/29/48	06/15/2026	Redemption 100.0000		329,042	329,042	329,042	329,042						329,042				4,595	02/29/2048	1.G
12755#-AA-6	UNIVERSITY OF WASHINGTON RENTO 3.380% 07/15/42	06/15/2026	Redemption 100.0000		111,178	111,178	111,178	111,178						111,178				1,566	07/15/2042	1.B
12755*-AA-0	Kemper Ground Lease 4.016% 05/15/57	04/15/2026	Redemption 100.0000		6,687	6,687	6,687	6,687						6,687				156	05/15/2057	1.D PL
12755*-AA-0	Kemper Ground Lease 4.016% 05/15/57	06/15/2026	Redemption 100.0000		15,608	15,608	15,608	15,608						15,608				291	05/15/2057	1.D Z
12765#-AA-4	Unite Here Health 6.033% 04/10/53	06/10/2026	Redemption 100.0000		1,176	1,176	1,176	1,176						1,176				33	04/10/2053	2.A Z
12767@-AA-4	The Sherwin Williams Company 6.010% 03/15/55	06/15/2026	Redemption 100.0000		3,295	3,295	3,295	3,295						3,295				83	03/15/2055	2.B
12778#-AA-9	OCHSNER CLINIC FOUNDATION 6.000% 04/15/43	06/15/2026	Redemption 100.0000		92,260	92,260	92,260	92,260						92,260				2,320	04/15/2043	1.G
12780#-AA-5	PASS THROUGH TRUST 3.815% 01/15/50	06/15/2026	Redemption 100.0000		87,830	87,830	89,354	89,233		(1,404)		(1,404)		87,830				1,536	01/15/2050	1.C
12780!-AA-5	PASS THROUGH TRUST 3.815% 01/15/50	04/15/2026	Redemption 100.0000		43,706	43,706	44,465	44,405		(699)		(699)		43,706				556	01/15/2050	1.D Z
12781*-AA-8	Kiewit Corproation 5.645% 06/30/43	06/10/2026	Redemption 100.0000		369,949	369,949	369,949	369,949						369,949				7,633	06/30/2043	1.E Z
12785#-AA-0	(UNIV WIS HOSPS & CLINICS AUTH 6.210% 12/31/45	06/25/2026	Redemption 100.0000		40,642	40,642	41,048	41,021		(379)		(379)		40,642				913	12/31/2045	1.D
12792#-AA-1	Unite Here Health 2024 6.820% 03/10/55	04/08/2026	Redemption 100.0000		2,624,661	2,624,661	2,624,661	2,624,661						2,624,661				45,496	03/10/2055	2.B Z
12792*-AA-5	Puget Sound Energy (Puyallup W 6.161% 10/25/45	06/25/2026	Redemption 100.0000		232,202	232,202	232,202	232,202						232,202				5,965	10/25/2045	2.C
12794@-AA-1	DALLAS COUNTY SR-UNSEC 3.967% 02/10/29	06/10/2026	Redemption 100.0000		738,795	738,795	738,795	738,795						738,795				12,217	02/10/2029	1.A
12794@-AB-9	DALLAS COUNTY 5.132% 03/10/39	06/10/2026	Redemption 100.0000		11,446	11,446	11,446	11,446						11,446				245	03/10/2039	1.A
12797#-AA-6	Franklin County Ohio 5.980% 12/15/38	06/15/2026	Redemption 100.0000		108,812	108,812	108,812	108,812						108,812				2,983	12/15/2038	1.A
12797#-AA-6	Franklin County Ohio 5.980% 12/15/38	04/15/2026	Redemption 100.0000		54,001	54,001	54,001	54,001						54,001				1,076	12/15/2038	1.B Z
133131-AX-0	CAMDEN PROPERTY TRUST SR UNSEC 3.150% 07/01/29	05/13/2026	CITADEL SECURITIES LLC		15,813,435	16,500,000	16,458,915	16,484,243		1,577		1,577		16,485,820		(672,385)	(672,385)	451,894	07/01/2029	1.G FE
134429-BJ-7	CAMPBELL SOUP CO 2.375% 04/24/30	04/08/2026	GOLDMAN SACHS & CO.		14,442,560	16,000,000	16,185,620	16,082,181		(5,247)		(5,247)		16,076,934		(1,634,374)	(1,634,374)	174,167	04/24/2030	2.C FE
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52	06/15/2026	Redemption 100.0000		170,611	170,611	170,611	170,611						170,611				2,868	01/15/2052	1.A PL
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUBORD 3.750% 07/28/26	06/29/2026	Call 100.0000		48,425,000	48,425,000	48,334,591	48,418,918		5,230		5,230		48,424,148		852	852	1,669,654	07/28/2026	2.B FE
14040H-BN-4	CAPITAL ONE FINANCIAL CO SR UNSEC 3.750% 03/09/27	04/08/2026	GOLDMAN SACHS & CO.		20,044,213	20,150,000	20,036,490	20,133,895		3,545		3,545		20,137,440		(93,228)	(93,228)	440,781	03/09/2027	2.A FE
14040H-BW-4	CAPITAL ONE FINANCIAL CO SR UNSEC 3.800% 01/31/28	04/22/2026	BARCLAYS BANK PLC		19,807,400	20,000,000	19,960,400	19,990,481		1,365		1,365		19,991,845		(184,445)	(184,445)	555,222	01/31/2028	2.A FE
14040H-CE-3	CAPITAL ONE FINANCIAL CO 3.650% 05/11/27	05/07/2026	CITADEL SECURITIES LLC		14,914,350	15,000,000	14,977,050	14,995,078		1,245		1,245		14,996,323		(81,973)	(81,973)	269,188	05/11/2027	2.A FE
14149Y-BJ-6	CARDINAL HEALTH INC SR UNSEC 3.410% 06/15/27	04/22/2026	BARCLAYS BANK PLC		23,945,338	24,175,000	24,240,400	24,184,581		(2,330)		(2,330)		24,182,252		(236,914)	(236,914)	293,108	06/15/2027	2.B FE
14421@-AA-8	CAROLINAS HEALTHCARE PASS THRU SR-SEC 3.835% 08/10/38	06/10/2026	Redemption 100.0000		292,140	292,140	292,140	292,140						292,140				4,675	08/10/2038	1.C
14841#-AA-8	CASTLE & COOKE NCRC PROPERTIES SR-SEC 5.790% 10/10/28	06/10/2026	Redemption 100.0000		656,700	656,700	656,700	656,700						656,700				15,521	10/10/2028	1.A
14841@-AA-0	CASTLE & COOKE- NCRC PROPERTIE SR-SEC 5.675% 07/10/28	06/10/2026	Redemption 100.0000		743,955	743,955	743,955	743,955						743,955				17,603	07/10/2028	1.A
149123-BL-4	CATERPILLAR INC SR UNSEC 5.300% 09/15/35	06/03/2026	BARCLAYS BANK PLC		39,747,217	38,332,000	29,299,028	33,200,523		156,512		156,512		33,357,035		6,390,182	6,390,182	1,461,620	09/15/2035	1.F FE
15189T-BA-4	CENTERPOINT ENERGY INC 1.450% 06/01/26	06/01/2026	Maturity		5,000,000	5,000,000	5,051,438	5,003,706		(3,706)		(3,706)		5,000,000				36,250	06/01/2026	2.B FE
15189X-AD-0	CENTERPOINT ENER HOUSTON GENL REF MORT 6.950% 03/15/33	06/03/2026	BARCLAYS BANK PLC		10,788,013	9,691,950	9,723,953	9,705,131		(661)		(661)		9,704,470		1,083,542	1,083,542	484,611	03/15/2033	1.F FE
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41	06/10/2026	Redemption 100.0000		10,860	10,860	10,860	10,860						10,860				202	01/10/2041	2.B
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41	06/10/2026	Redemption 100.0000		187,034	187,034	187,034	187,034						187,034				3,770	01/10/2041	2.B
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45	06/10/2026	Redemption 100.0000		815,767	815,767	815,767	815,767						815,767				15,201	03/10/2045	1.G
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION I C-SR-SEC 4.780% 03/15/42	04/08/2026	Redemption 0.0000																03/15/2042	1.G

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I 2.910% 10/30/50	. 04/30/2026 .	Redemption 100.0000		76,189	76,189	76,189	76,189						76,189				1,109	. 10/30/2050 .	1.G
..171265-C*-0	CHUGACH ELECTRIC ASSOCIATION I A-SR-SEC 3.860% 05/15/49	. 05/15/2026 .	Redemption 100.0000		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				75,270	. 05/15/2049 .	1.G
..171779-AL-5	CIENA CORP 4.000% 01/31/30	. 06/01/2026 .	GOLDMAN SACHS & CO.		13,320,098	13,925,000	12,204,058	12,884,993		95,066		95,066		12,980,059		340,039	340,039	467,261	. 01/31/2030 .	3.B FE
..172088-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33	. 06/15/2026 .	Redemption 100.0000		118,809	118,809	118,809	118,809						118,809				1,742	. 10/15/2033 .	1.A
..17252M-AQ-3	CINTAS CORPORATION NO 2 4.000% 05/01/32	. 06/10/2026 .	GOLDMAN SACHS & CO.		34,117,104	35,400,000	35,379,822	35,386,258		853		853		35,387,111		(1,270,007)	(1,270,007)	865,333	. 05/01/2032 .	1.G FE
..172967-AR-2	CITIGROUP INC SR UNSEC 6.625% 01/15/28	. 06/17/2026 .	GOLDMAN SACHS & CO.		19,667,470	19,000,000	18,845,094	18,977,347		4,894		4,894		18,982,241		685,229	685,229	1,164,344	. 01/15/2028 .	1.G FE
..172967-KN-0	CITIGROUP INC SR UNSEC 3.400% 05/01/26	. 05/01/2026 .	Maturity		24,000,000	24,000,000	23,951,520	23,998,120		1,880		1,880		24,000,000				408,000	. 05/01/2026 .	1.G FE
..17325F-BG-2	CITIBANK NA SERIES BKNT 5.570% 04/30/34	. 06/03/2026 .	BARCLAYS BANK PLC		6,217,260	6,000,000	6,000,000	6,000,000						6,000,000		217,260	217,260	198,663	. 04/30/2034 .	1.D FE
..178578-AA-4	Coney Island Associates 1 HRA 3.511% 12/15/41	. 06/15/2026 .	Redemption 100.0000		106,524	106,524	107,376	107,248		(724)		(724)		106,524				1,559	. 12/15/2041 .	1.B
..178693-A*-8	CITY TOWER PROPERTIES LLC 4.385% 07/15/56	. 06/15/2026 .	Redemption 100.0000		14,837	14,837	15,134	15,116		(279)		(279)		14,837				271	. 07/15/2056 .	1.C PL
..18539U-AD-7	CLEARWAY ENERGY OP LLC SERIES 144A 3.750% 02/15/31	. 06/01/2026 .	GOLDMAN SACHS & CO.		26,914,570	28,900,000	26,588,650	27,376,352		105,136		105,136		27,481,488		(566,918)	(566,918)	863,990	. 02/15/2031 .	3.B FE
..186108-CK-0	CLEVELAND ELECTRIC ILLUM SR UNSEC 3.500% 04/01/28	. 06/10/2026 .	GOLDMAN SACHS & CO.		4,208,711	4,300,000	4,287,272	4,296,864		597		597		4,297,461		(88,750)	(88,750)	104,514	. 04/01/2028 .	2.A FE
..18847@-AA-5	Clinton Sustainable Energy Dis 6.220% 06/25/35	. 06/25/2026 .	Redemption 100.0000		8,066	8,066	8,066	8,066						8,066				209	. 06/25/2035 .	2.A
..189054-AZ-2	CLOROX COMPANY 4.600% 05/01/32	. 06/03/2026 .	BARCLAYS BANK PLC		15,091,846	15,400,000	15,319,920	15,344,858		3,208		3,208		15,348,065		(256,219)	(256,219)	419,137	. 05/01/2032 .	2.B FE
..200340-AT-4	COMERICA INC SR UNSEC 4.000% 02/01/29	. 05/21/2026 .	Tax Free Exchange		17,691,168	17,325,000	18,602,026	17,755,639		(64,471)		(64,471)		17,691,168				612,150	. 02/01/2029 .	2.A FE
..201723-AQ-6	COMMERCIAL METALS CO 4.125% 01/15/30	. 06/01/2026 .	GOLDMAN SACHS & CO.		5,767,680	6,000,000	5,412,980	5,650,831		32,687		32,687		5,683,518		84,162	84,162	217,938	. 01/15/2030 .	3.A FE
..20270#-AA-5	CommonSpirit Gilbert 4.190% 06/01/53	. 06/01/2026 .	Redemption 100.0000		35,912	35,912	35,912	35,912						35,912				620	. 06/01/2053 .	1.G
..20270@-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE 3.500% 10/15/42	. 06/17/2026 .	Redemption 100.0000		125,189	125,189	125,189	125,189						125,189				1,707	. 10/15/2042 .	1.G
..20271*-AA-8	CommonSpirit Elkhorn 4.206% 06/15/43	. 06/15/2026 .	Redemption 100.0000		73,139	73,139	73,139	73,139						73,139				1,282	. 06/15/2043 .	1.G
..21036P-BL-1	CONSTELLATION BRANDS INC 4.750% 05/09/32	. 06/03/2026 .	BARCLAYS BANK PLC		24,666,500	25,000,000	24,909,500	24,937,669		3,599		3,599		24,941,268		(274,768)	(274,768)	676,215	. 05/09/2032 .	2.B FE
..21986*-AA-2	(DEERFIELD GROUND LEASE) CORP 3.821% 11/15/56	. 06/15/2026 .	Redemption 100.0000		22,656	22,656	23,109	23,061		(405)		(405)		22,656				361	. 11/15/2056 .	1.D PL
..22357@-AA-9	COX TOWER II LEASE BACKED TRUS SR-SEC 5.409% 01/01/40	. 06/01/2026 .	Redemption 100.0000		456,435	456,435	456,435	456,435						456,435				10,293	. 01/01/2040 .	2.B
..224044-CL-9	COX COMMUNICATIONS INC SERIES 144A 1.800% 10/01/30	. 04/08/2026 .	GOLDMAN SACHS & CO.		7,350,671	8,415,000	7,224,446	7,704,139		36,900		36,900		7,741,039		(390,369)	(390,369)	79,101	. 10/01/2030 .	2.B FE
..224044-CN-5	COX COMMUNICATIONS INC SERIES 144A 2.600% 06/15/31	. 04/08/2026 .	GOLDMAN SACHS & CO.		8,902,700	10,000,000	10,069,900	10,040,321		(2,024)		(2,024)		10,038,297		(1,135,597)	(1,135,597)	82,333	. 06/15/2031 .	2.B FE
..22536#-AA-1	CGA CREDIT LEASE BACKED TRUST 2012-SR-SEC 3.967% 12/10/35	. 06/10/2026 .	Redemption 100.0000		1,161,942	1,161,942	1,161,942	1,161,942						1,161,942				19,214	. 12/10/2035 .	2.B
..22545@-AA-2	CTL-BKD PASS- THRU CGA CAP SER SR-SEC 4.178% 10/31/39	. 06/10/2026 .	Redemption 100.0000		117,517	117,517	117,517	117,517						117,517				2,047	. 10/31/2039 .	1.G
..22546@-AA-1	ASCENSION HEALTH CREDIT TENANT SR-SEC 2.981% 12/10/29	. 06/10/2026 .	Redemption 100.0000		117,076	117,076	117,076	117,076						117,076				1,455	. 12/10/2029 .	1.D
..22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36	. 06/15/2026 .	Redemption 100.0000		819,868	819,868	819,868	819,868						819,868				10,081	. 03/15/2036 .	1.G
..22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36	. 06/15/2026 .	Redemption 100.0000		783,436	783,436	783,436	783,436						783,436				9,633	. 03/15/2036 .	1.G
..22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36	. 06/15/2026 .	Redemption 100.0000		89,298	89,298	89,298	89,298						89,298				1,098	. 03/15/2036 .	1.G
..22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36	. 06/15/2026 .	Redemption 100.0000		956,243	956,243	956,243	956,243						956,243				11,758	. 03/15/2036 .	1.G
..22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36	. 06/15/2026 .	Redemption 100.0000		167,548	167,548	167,548	167,548						167,548				2,060	. 03/15/2036 .	1.G

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..22572#-AA-6	LOUISIANA CHILDREN'S MEDICAL C 6.390% 09/25/38	06/25/2026	Redemption 100.0000		367,906	367,906	367,906	367,906						367,906				9,802	09/25/2038	1.G
..22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36	06/15/2026	Redemption 100.0000		7,553	7,553	7,553	7,553						7,553				93	03/15/2036	1.G
..22822V-AC-5	CROWN CASTLE INTL CORP SR UNSEC 3.700% 06/15/26	06/15/2026	Maturity		19,847,000	19,847,000	19,526,559	19,828,743		18,257		18,257		19,847,000				367,170	06/15/2026	2.B FE
..22822V-AE-1	CROWN CASTLE INTL CORP SR UNSEC 4.000% 03/01/27	06/03/2026	BARCLAYS BANK PLC		10,623,269	10,650,000	10,605,057	10,643,901		2,179		2,179		10,646,079		(22,811)	(22,811)	323,050	03/01/2027	2.B FE
..22822V-AH-4	CROWN CASTLE INTL CORP SR UNSEC 3.650% 09/01/27	05/07/2026	CITADEL SECURITIES LLC		16,656,750	16,825,000	16,827,543	16,825,663		(136)		(136)		16,825,528		(168,778)	(168,778)	421,349	09/01/2027	2.B FE
..22944#-AA-7	THE BANK OF NEW YORK SR-SEC 6.063% 06/20/35	06/20/2026	Redemption 100.0000		90,432	90,432	90,432	90,432						90,432				2,289	06/20/2035	2.A
..22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31	06/15/2026	Redemption 100.0000		294,191	294,191	294,191	294,191						294,191				4,246	06/15/2031	1.D
..22955#-AA-3	CTL PASS THRU TRUST UNIV. OF D 2012-SR-SEC 4.110% 06/15/43	06/16/2026	Redemption 100.0000		220,753	220,753	220,753	220,753						220,753				3,287	06/15/2043	1.B
..22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33	06/20/2026	Redemption 100.0000		383,992	383,992	383,992	383,992						383,992				7,217	04/20/2033	1.A
..22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34	06/15/2026	Redemption 100.0000		89,137	89,137	89,137	89,137						89,137				1,543	01/15/2034	1.F
..22960@-AA-8	CTL 2014-04 TRUST TEXAS A&M SR-SEC 4.615% 11/15/34	06/15/2026	Redemption 100.0000		130,367	130,367	130,371	130,369		(1)		(1)		130,367				2,508	11/15/2034	1.B
..22962@-AA-6	CTL PASS THRU TR SER 2014 COST SR-SEC 4.380% 09/15/45	06/15/2026	Redemption 100.0000		60,923	60,923	60,923	60,923						60,923				967	09/15/2045	1.C
..22963@-AA-5	CTL 2014-04A TRUST TEXAS A&M A SR-SEC 4.470% 11/15/34	06/15/2026	Redemption 100.0000		54,596	54,596	54,596	54,596						54,596				951	11/15/2034	1.A
..22966#-AA-0	CTL PASS THRU TR CIRI SR-SEC 4.637% 12/15/44	06/15/2026	Redemption 100.0000		260,424	260,424	268,234	265,830		(5,405)		(5,405)		260,424				4,366	12/15/2044	1.C
..22966*-AA-4	CTL PASS THRU TR COSTCO SR-SEC 4.410% 10/15/45	06/15/2026	Redemption 100.0000		14,813	14,813	14,813	14,813						14,813				253	10/15/2045	1.C
..22966R-AH-9	CUBESMART LP 2.250% 12/15/28	06/03/2026	Various		17,174,172	18,220,000	17,801,122	18,029,987		25,988		25,988		18,055,975		(881,803)	(881,803)	184,478	12/15/2028	2.B FE
..22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36	06/15/2026	Redemption 100.0000		419,054	419,054	419,054	419,054						419,054				6,746	03/15/2036	1.B
..22977#-AA-7	CTL PASS-THRU TR SER 2016 CARE 4.310% 12/10/37	06/10/2026	Redemption 100.0000		136,087	136,087	140,048	138,439		(2,351)		(2,351)		136,087				2,689	12/10/2037	2.A
..22977#-AA-7	CTL PASS-THRU TR SER 2016 CARE 4.310% 12/10/37	04/10/2026	Redemption 100.0000		67,679	67,679	69,648	68,848		(1,169)		(1,169)		67,679				972	12/10/2037	2.B Z
..22978@-AA-8	CTL PASS-THRU TR SER 2017 LOWE 3.650% 09/20/31	06/22/2026	Redemption 100.0000		183,496	183,496	185,771	184,464		(968)		(968)		183,496				2,792	09/20/2031	2.A
..22979@-AA-7	CTL 2016-29 TRUST SPIRIT AEROS 4.694% 12/15/37	06/15/2026	Redemption 100.0000		300,553	300,553	300,553	300,553						300,553				5,881	12/15/2037	4.B
..22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36	06/15/2026	Redemption 100.0000		351,691	351,691	362,237	356,859		(5,167)		(5,167)		351,691				5,851	09/15/2036	1.C
..22984@-AA-0	CTL PASS-THRU TR SER 2015 GUAR SR 3.920% 07/15/36	06/15/2026	Redemption 100.0000		744,368	744,368	751,395	748,403		(4,034)		(4,034)		744,368				12,177	07/15/2036	1.B
..23166M-AA-1	CUSHMAN & WAKEFIELD US SERIES 144A 6.750% 05/15/28	06/15/2026	Call 100.0000		70,000	70,000	66,893	68,217		303		303		68,520		1,480	1,480	2,666	05/15/2028	3.C FE
..23307*-AE-2	DC ARENA L.P. SR-UNSEC 4.260% 05/30/43	05/30/2026	Redemption 100.0000		674,135	674,135	674,135	674,135						674,135					05/30/2043	2.A PL
..23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34	06/20/2026	Redemption 100.0000		384,653	384,653	384,653	384,653						384,653				5,756	07/20/2034	2.B
..23317*-AC-4	Central Intelligence Agency Du DD4 SOUTH LC 3.550% 09/05/33	06/05/2026	Redemption 100.0000		217,390	217,390	217,390	217,390						217,390				3,217	09/05/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	DT MIDSTREAM INC SERIES 144A 4.125%																			
23345M-AA-5	06/15/29	05/28/2026	MORGAN STANLEY & CO. INC.		16,659,490	17,000,000	14,593,750	15,620,453		146,402		146,402		15,766,855		892,635	892,635	319,458	06/15/2029	2.C FE
	DT MIDSTREAM INC SERIES 144A 4.375%																			
23345M-AB-3	06/15/31	06/01/2026	GOLDMAN SACHS & CO.		27,062,560	28,000,000	23,415,040	24,808,769		204,661		204,661		25,013,431		2,049,129	2,049,129	568,264	06/15/2031	2.C FE
	DAIMLER TRUCKS FINAN NA SERIES 144A 2.375%																			
233853-AG-5	12/14/28	06/10/2026	GOLDMAN SACHS & CO.		18,406,175	19,483,000	18,787,262	19,166,083		45,755		45,755		19,211,839		(805,664)	(805,664)	227,505	12/14/2028	1.G FE
	INFIRMARY HEALTH SYSTEM DAPHNE SR-SEC																			
23702T-AA-7	4.136% 04/15/46	06/15/2026	Redemption 100.0000		225,775	225,775	225,775	225,775						225,775				3,892	04/15/2046	1.G
23918K-AS-7	DAVITA INC SERIES 144A 4.625% 06/01/30	06/01/2026	GOLDMAN SACHS & CO.		26,641,409	27,475,000	27,825,520	27,541,220		(19,741)		(19,741)		27,521,479		(880,070)	(880,070)	638,889	06/01/2030	3.C FE
244199-AZ-8	DEERE & COMPANY SR UNSEC 8.100% 05/15/30	06/17/2026	GOLDMAN SACHS & CO.		11,348,500	10,000,000	9,991,500	9,997,465		228		228		9,997,694		1,350,806	1,350,806	479,250	05/15/2030	1.F FE
244199-BD-6	DEERE & COMPANY SR UNSEC 5.375% 10/16/29	06/17/2026	GOLDMAN SACHS & CO.		31,181,500	30,200,000	30,189,128	30,196,964		336		336		30,197,301		984,199	984,199	1,091,185	10/16/2029	1.F FE
	JOHN DEERE CAPITAL CORP SERIES MTN 2.000%																			
24422E-VS-5	06/17/31	04/30/2026	MORGAN STANLEY & CO. INC.		17,786,800	20,000,000	19,781,000	19,870,721		7,398		7,398		19,878,120		(2,091,320)	(2,091,320)	148,889	06/17/2031	1.E FE
247361-ZT-8	DELTA AIR LINES INC 3.750% 10/28/29	04/06/2026	BARCLAYS BANK PLC		3,417,505	3,548,000	2,850,900	3,129,496		25,226		25,226		3,154,721		262,783	262,783	58,764	10/28/2029	2.C FE
	DIGITAL REALTY TRUST LP CO.GUARNT 3.700%																			
25389J-AR-7	08/15/27	05/07/2026	CITADEL SECURITIES LLC		48,667,758	49,083,000	48,701,130	49,005,548		16,261		16,261		49,021,809		(354,051)	(354,051)	1,326,741	08/15/2027	2.B FE
254388-AA-5	DIMENSION ENERGY LLC 4.181% 03/12/28	06/22/2026	DIRECT		105,656,400	108,000,000	103,819,153	104,857,238		632,451		632,451		105,489,689		166,711	166,711	3,185,826	03/12/2028	4.A PL
254388-AA-5	DIMENSION ENERGY LLC 4.181% 03/12/28	06/11/2026	Redemption 100.0000		(59,025)	(59,025)	(56,493)	(59,025)						(59,025)					03/12/2028	4.A PL
	DIRECTV HOLDINGS FING SERIES 144A 5.875%																			
25461L-AA-0	08/15/27	05/22/2026	Various		15,044,249	15,084,000	15,460,282	15,137,585		(23,219)		(23,219)		15,114,366		(70,117)	(70,117)	571,782	08/15/2027	4.A FE
25466A-AJ-0	DISCOVER BANK SR UNSEC 3.450% 07/27/26	04/27/2026	Call 100.0000		68,334,000	68,334,000	67,522,038	68,266,916		35,872		35,872		68,302,788		31,212	31,212	1,768,142	07/27/2026	2.A FE
	WALT DISNEY COMPANY THE SERIES WI 7.125%																			
254687-DM-5	04/08/28	06/17/2026	GOLDMAN SACHS & CO.		15,697,988	14,984,000	18,746,685	16,115,724		(222,625)		(222,625)		15,893,099		(195,111)	(195,111)	741,396	04/08/2028	1.F FE
	City of New York (2736 Cresto 5.950%																			
25657*-AA-1	08/15/64	06/15/2026	Redemption 100.0000		25,041	25,041	25,041	25,041						25,041				621	08/15/2064	1.C
	DOMINION ENERGY INC SERIES A 1.450%																			
25746U-DJ-5	04/15/26	04/15/2026	Maturity		10,000,000	10,000,000	9,995,600	9,999,743		257		257		10,000,000				72,500	04/15/2026	2.B FE
	DORMAN PRODUCTS INC SERIES 144A 6.250%																			
258278-AA-8	06/15/34	06/16/2026	BANK OF AMERICA		1,281,375	1,275,000	1,275,000							1,275,000		6,375	6,375	221	06/15/2034	3.C FE
260003-AF-5	DOVER CORP SR UNSEC 5.375% 10/15/35	06/03/2026	BARCLAYS BANK PLC		15,512,100	15,000,000	14,760,600	14,877,461		4,056		4,056		14,881,517		630,583	630,583	512,865	10/15/2035	2.A FE
260003-AP-3	DOVER CORP 2.950% 11/04/29	05/13/2026	CITADEL SECURITIES LLC		6,161,222	6,475,000	6,447,740	6,463,566		1,036		1,036		6,464,602		(303,380)	(303,380)	100,812	11/04/2029	2.A FE
260543-DC-4	DOW CHEMICAL CO THE 2.100% 11/15/30	04/08/2026	GOLDMAN SACHS & CO.		22,179,500	25,000,000	24,794,000	24,896,566		5,465		5,465		24,902,031		(2,722,531)	(2,722,531)	210,000	11/15/2030	2.C FE
	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968%																			
26061#-AA-5	12/15/41	06/15/2026	Redemption 100.0000		532,562	532,562	532,562	532,562						532,562				11,030	12/15/2041	2.B
	DOW MICHIGAN LEASE-BACKED PASS 4.860%																			
26061@-AA-7	05/15/42	06/15/2026	Redemption 100.0000		246,490	246,490	246,490	246,490						246,490				5,013	05/15/2042	2.B
263534-CP-2	E I DU PONT DE NEMOURS 2.300% 07/15/30	05/07/2026	CITADEL SECURITIES LLC		24,379,608	26,400,000	26,453,118	26,430,986		(2,427)		(2,427)		26,428,559		(2,048,951)	(2,048,951)	494,193	07/15/2030	1.G FE
26444H-AH-4	DUKE ENERGY FLORIDA LLC 2.500% 12/01/29	04/08/2026	GOLDMAN SACHS & CO.		8,475,300	9,000,000	8,226,450	8,655,271		22,242		22,242		8,677,513		202,213	202,213	80,000	12/01/2029	1.F FE
26884A-BG-7	ERP OPERATING LP SR UNSEC 3.250% 08/01/27	04/22/2026	BARCLAYS BANK PLC		4,261,032	4,312,000	4,302,859	4,310,087		365		365		4,310,452		(49,420)	(49,420)	101,991	08/01/2027	1.G FE
26884A-BM-4	ERP OPERATING LP 2.500% 02/15/30	04/22/2026	BARCLAYS BANK PLC		8,628,457	9,203,000	9,376,619	9,285,803		(6,298)		(6,298)		9,279,505		(651,048)	(651,048)	158,496	02/15/2030	1.G FE
26884A-BN-2	ERP OPERATING LP 1.850% 08/01/31	06/10/2026	Various		20,762,509	23,757,000	22,257,617	22,813,251		65,011		65,011		22,878,261		(2,115,752)	(2,115,752)	364,626	08/01/2031	1.G FE
26884L-BD-0	EQT CORP 4.750% 01/15/31	06/03/2026	BARCLAYS BANK PLC		24,764,250	25,000,000	25,134,550	25,133,784		(11,013)		(11,013)		25,122,770		(358,520)	(358,520)	1,052,257	01/15/2031	2.C FE
	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390%																			
26885*-AA-3	11/08/44	06/08/2026	Redemption 100.0000		248,132	248,132	252,083	250,732		(2,600)		(2,600)		248,132				5,576	11/08/2044	2.A
26895@-AA-9	EJ Hugoton ABS I LLC 5.972% 12/15/26	04/30/2026	Redemption 100.0000		126,500,000	126,500,000	126,500,000							126,500,000				2,529,765	12/15/2026	1.G Z
291011-BN-3	EMERSON ELECTRIC CO 1.950% 10/15/30	06/17/2026	GOLDMAN SACHS & CO.		22,521,750	25,000,000	24,812,000	24,895,700		9,603		9,603		24,905,303		(2,383,553)	(2,383,553)	329,063	10/15/2030	1.F FE
29261A-AE-0	ENCOMPASS HEALTH CORP 4.625% 04/01/31	06/01/2026	GOLDMAN SACHS & CO.		6,765,220	7,000,000	5,935,000	6,264,604		48,986		48,986		6,313,591		451,629	451,629	216,733	04/01/2031	3.C FE
29379V-CG-6	ENTERPRISE PRODUCTS OPER 4.950% 02/15/35	06/03/2026	BARCLAYS BANK PLC		24,820,000	25,000,000	24,752,600	24,775,502		8,303		8,303		24,783,805		36,195	36,195	993,438	02/15/2035	1.G FE
294429-AL-9	EQUIFAX INC SR UNSEC 3.250% 06/01/26	06/01/2026	Maturity		27,625,000	27,625,000	27,615,055	27,624,543		457		457		27,625,000				448,906	06/01/2026	2.B FE
29444U-BU-9	EQUINIX INC 3.900% 04/15/32	06/03/2026	BARCLAYS BANK PLC		1,109,517	1,175,000	1,085,947	1,095,579		4,573		4,573		1,100,151		9,366	9,366	29,150	04/15/2032	2.A FE
	ESSEX PORTFOLIO LP CO.GUARNT 3.375%																			
29717P-AQ-0	04/15/26	04/15/2026	Maturity		38,707,000	38,707,000	39,109,708	38,705,637		1,363		1,363		38,707,000				653,181	04/15/2026	2.A FE
	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC																			
29854*-AA-4	3.750% 02/15/35	06/15/2026	Redemption 100.0000		139,610	139,610	139,610	139,610						139,610				1,894	02/15/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30225V-AP-2	EXTRA SPACE STORAGE LP 2.200% 10/15/30	06/03/2026	BARCLAYS BANK PLC		13,416,900	15,000,000	11,843,688	12,767,474		173,279		173,279		12,940,752		476,148	476,148	209,917	10/15/2030	2.B FE
30306#-AA-2	FEDEX CTL PASS-THROUGH TRUST S 5.060% 06/15/36	06/15/2026	Redemption 100.0000		34,157	34,157	34,157	34,157						34,157				721	06/15/2036	1.E PL
30326#-AA-8	FAIR LAKES FAIRFAX VA SENIOR N SR-SEC 4.159% 09/15/56	06/15/2026	Redemption 100.0000		16,698	16,698	17,032	17,012		(314)		(314)		16,698				290	09/15/2056	1.D PL
313747-AY-3	FEDERAL REALTY INVESTMEN SR UNSEC 3.250% 07/15/27	05/07/2026	CITADEL SECURITIES LLC		1,900,577	1,926,000	1,876,926	1,915,804		2,278		2,278		1,918,082		(17,505)	(17,505)	50,945	07/15/2027	2.A FE
313747-BA-4	FEDERAL REALTY INVESTMEN 3.500% 06/01/30	06/03/2026	BARCLAYS BANK PLC		4,758,650	5,000,000	4,878,150	4,929,585		6,238		6,238		4,935,822		(177,172)	(177,172)	88,958	06/01/2030	2.A FE
31428X-DH-6	FEDEX CORP SERIES WI 2.400% 05/15/31	06/03/2026	Various		2,855,488	3,200,000	3,006,912	3,014,200		12,990		12,990		3,027,190		(171,702)	(171,702)	40,960	05/15/2031	2.B FE
31429#-AA-2	FEDEX CHINO FEDEX CHINO CTL PA 3.490% 10/15/35	06/15/2026	Redemption 100.0000		518,100	518,100	518,100	518,100						518,100				7,537	10/15/2035	2.B
31435@-AA-6	FEDEX COLLIERVILLE TN CTL PASS SR-SEC 4.020% 11/15/39	06/15/2026	Redemption 100.0000		979,881	979,881	979,881	976,183		3,698		3,698		979,881				16,420	11/15/2039	2.B
31556T-AA-7	FERTITTA ENTERTAINMENT SERIES 144A 4.625% 01/15/29	06/29/2026	WELLS FARGO		4,850,000	5,000,000	5,000,000	5,000,000						5,000,000		(150,000)	(150,000)	221,615	01/15/2029	4.B FE
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30	06/15/2026	Redemption 100.0000		80,130	80,130	80,130	80,130						80,130				2,185	09/15/2030	2.C
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31	06/15/2026	Redemption 100.0000		196,249	196,249	196,249	196,249						196,249				5,141	07/31/2031	2.C
31620M-BJ-4	FIDELITY NATL INFO SERV SR UNSEC 3.750% 05/21/29	06/03/2026	BARCLAYS BANK PLC		14,563,050	15,000,000	14,973,900	14,990,052		1,179		1,179		14,991,231		(428,181)	(428,181)	301,563	05/21/2029	2.B FE
316773-DA-5	FIFTH THIRD BANCORP 2.550% 05/05/27	05/07/2026	CITADEL SECURITIES LLC		14,466,711	14,700,000	14,671,041	14,694,039		1,535		1,535		14,695,574		(228,863)	(228,863)	190,549	05/05/2027	2.A FE
337120-AA-7	FRST STU BID FRST TRANS SERIES 144A 4.000% 07/31/29	06/01/2026	GOLDMAN SACHS & CO.		10,781,880	11,180,000	11,180,000	11,180,000						11,180,000		(398,120)	(398,120)	375,151	07/31/2029	4.A FE
33738M-AB-7	WELLS FARGO BANK NA SUBORD 6.500% 12/01/28	06/17/2026	GOLDMAN SACHS & CO.		8,873,830	8,500,000	9,265,255	8,653,103		(22,545)		(22,545)		8,630,558		243,273	243,273	302,340	12/01/2028	1.F FE
337738-AR-9	FISERV INC SR UNSEC 4.200% 10/01/28	06/03/2026	BARCLAYS BANK PLC		14,960,928	15,150,000	15,156,060	15,151,961		(287)		(287)		15,151,674		(190,746)	(190,746)	429,503	10/01/2028	2.B FE
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30	06/15/2026	Redemption 100.0000		705,366	705,366	705,366	705,366						705,366				12,259	11/15/2030	2.C
33845*-AA-8	BLUE CROSS BLUE SHIELD MICHIGA 6.010% 12/15/39	06/15/2026	Redemption 100.0000		403,791	403,791	405,145	404,974		(1,183)		(1,183)		403,791				10,206	12/15/2039	1.F
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MORTG 5.950% 10/01/33	06/03/2026	BARCLAYS BANK PLC		4,228,720	4,000,000	3,411,840	3,700,150		12,437		12,437		3,712,587		516,133	516,133	160,650	10/01/2033	1.E FE
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39	06/15/2026	Redemption 100.0000		532,299	532,299	532,299	532,299						532,299				8,987	08/15/2039	1.D
35877#-AA-0	FRISCO HQ OPERATIONS LP 4.130% 12/15/37	06/15/2026	Redemption 100.0000		1,638,755	1,638,755	1,638,755	1,588,016		50,739		50,739		1,638,755				33,840	12/15/2037	2.B PL
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31	04/01/2026	Redemption 100.0000		39,918	39,918	40,179	39,987		(69)		(69)		39,918				790	08/01/2031	2.B FE
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31	06/01/2026	Redemption 100.0000		80,430	80,430	80,956	80,570		(140)		(140)		80,430				2,190	08/01/2031	4.A
36198#-AA-0	GE HUNTSVILLE GE HUNTSVILLE 20 (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46	06/15/2026	Redemption 100.0000		382,208	382,208	382,208	382,208						382,208				9,745	04/15/2046	1.G
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTSV 4.560% 04/15/46	06/15/2026	Redemption 100.0000		103,242	103,242	103,242	103,242						103,242				1,963	04/15/2046	2.A
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33	06/15/2026	Redemption 100.0000		217,857	217,857	217,857	217,857						217,857				3,292	07/15/2033	1.A
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33	06/15/2026	Redemption 100.0000		294,447	294,447	294,450	294,448		(1)		(1)		294,447				4,451	09/15/2033	1.A
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33	06/15/2026	Redemption 100.0000		262,014	262,014	262,014	262,014						262,014				4,369	09/15/2033	1.A
36264F-AL-5	HALEON US CAPITAL LLC SERIES WI 3.375% 03/24/29	04/22/2026	BARCLAYS BANK PLC		9,759,200	10,000,000	9,921,442	9,958,375		3,771		3,771		9,962,146		(202,946)	(202,946)	195,938	03/24/2029	2.A FE
369550-BP-2	GENERAL DYNAMICS CORP 2.250% 06/01/31	04/08/2026	GOLDMAN SACHS & CO.		8,232,224	9,100,000	9,091,810	9,095,404		216		216		9,095,620		(863,396)	(863,396)	72,800	06/01/2031	1.F FE
37045X-DK-9	GENERAL MOTORS FINL CO 1.500% 06/10/26	06/10/2026	Maturity		10,000,000	10,000,000	9,981,800	9,998,344		1,656		1,656		10,000,000				75,000	06/10/2026	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
37045X-DP-8	GENERAL MOTORS FINL CO 2.400% 10/15/28	05/19/2026	MORGAN STANLEY & CO. INC.		21,912,633	23,150,000	23,092,125	23,125,792		3,217		3,217		23,129,008		(1,216,376)	(1,216,376)	331,817	10/15/2028	2.B FE
37246#-AA-0	WELLS FARGO BANK NORTHWEST N.A SR-SEC 6.010% 10/15/27	06/15/2026	Redemption 100.0000		410,164	410,164	410,164	410,164						410,164				10,325	10/15/2027	2.B
373334-KL-4	GEORGIA POWER CO SR UNSEC 2.650% 09/15/29	04/08/2026	GOLDMAN SACHS & CO.		35,855,726	37,725,000	37,466,101	37,618,189		7,403		7,403		37,625,592		(1,769,866)	(1,769,866)	566,504	09/15/2029	1.F FE
37362@-AB-8	GEORGIA TRANSMISSION CORPORATI A-SR-SEC 4.810% 12/30/39	06/30/2026	Redemption 100.0000		294,444	294,444	294,444	294,444						294,444				7,081	12/30/2039	1.E
375558-BG-7	GILEAD SCIENCES INC SR UNSEC 4.600% 09/01/35	06/03/2026	Various		9,416,566	9,700,000	9,667,505	9,680,514		682		682		9,681,196		(264,630)	(264,630)	338,368	09/01/2035	1.G FE
375558-BY-8	GILEAD SCIENCES INC 1.650% 10/01/30	04/08/2026	GOLDMAN SACHS & CO.		22,384,750	25,000,000	23,798,000	24,331,628		35,950		35,950		24,367,578		(1,982,828)	(1,982,828)	215,417	10/01/2030	1.G FE
377372-AB-3	GLAXOSMITHKLINE CAP INC CO.GUARNT 5.375% 04/15/34	06/03/2026	BARCLAYS BANK PLC		36,104,600	35,000,000	33,669,100	34,390,813		24,655		24,655		34,415,468		1,689,132	1,689,132	1,196,684	04/15/2034	1.F FE
378272-AN-8	GLENCORE FUNDING LLC CO.GUARNT 4.000% 03/27/27	06/03/2026	BARCLAYS BANK PLC		39,888,800	40,000,000	39,606,400	39,942,337		19,412		19,412		39,961,749		(72,949)	(72,949)	1,097,778	03/27/2027	2.A FE
38642*-AA-2	GRAND RAPIDS VA LEASE-BACKED P SR-SEC 3.643% 10/15/34	06/15/2026	Redemption 100.0000		220,222	220,222	220,222	220,222						220,222				3,334	10/15/2034	1.A
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33	06/17/2026	Redemption 100.0000		467,071	467,071	467,071	467,071						467,071				7,726	11/15/2033	1.A
39813#-AB-7	GRIDFLEX GENERATION LLC SR-UNSEC 5.210% 12/31/30	06/30/2026	Redemption 100.0000		970,996	970,996	970,996	951,962		19,034		19,034		970,996				23,981	12/31/2030	3.A PL
39942*-AA-7	STAMFORD GROUND LEASE GROUND L (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49	06/10/2026	Redemption 100.0000		58,409	58,409	58,409	58,409						58,409				971	12/10/2049	1.E PL
39949#-AA-6	Terra Funding Urban Towers 4.715% 05/15/52	06/15/2026	Redemption 100.0000		14,959	14,959	14,959	14,959						14,959				294	05/15/2052	1.F PL
39950*-AA-6	Palm Beach Gardens Ground Leas 4.210% 08/15/48	06/15/2026	Redemption 100.0000		78,066	78,066	78,066	78,066						78,066				1,370	08/15/2048	1.G PL
39952*-AA-4	Terra Funding Advanta LLC SR-SEC 4.640% 06/15/53	06/15/2026	Redemption 100.0000		14,885	14,885	5,972	5,972						5,972		8,913	8,913	147	06/15/2053	1.D PL
404119-BW-8	HCA INC CO.GUARNT 5.875% 02/01/29	06/10/2026	GOLDMAN SACHS & CO.		1,610,107	1,575,000	1,575,000	1,575,000						1,575,000		35,107	35,107	79,680	02/01/2029	2.C FE
40414L-AR-0	HCP INC HCP Inc 3.5 07/15/2029 3.500% 07/15/29	06/03/2026	BARCLAYS BANK PLC		5,495,655	5,700,000	5,675,604	5,690,377		1,094		1,094		5,691,472		(195,817)	(195,817)	176,779	07/15/2029	2.A FE
40434L-AK-1	HP INC 4.000% 04/15/29	05/19/2026	MORGAN STANLEY & CO. INC.		24,451,250	25,000,000	24,941,750	24,971,009		3,170		3,170		24,974,179		(522,929)	(522,929)	597,222	04/15/2029	2.B FE
40465@-AD-4	HSRE CORE HOLDING I LLC SR-UNSEC 4.210% 05/02/26	05/04/2026	Maturity		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				446,961	05/02/2026	2.B
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38	06/15/2026	Redemption 100.0000		97,740	97,740	97,740	97,740						97,740				1,611	01/15/2038	1.F
40630@-AA-0	HALLIBURTON STRUCTURED NT LEAS SR-SEC 4.250% 08/15/33	06/15/2026	Redemption 100.0000		24,305	24,305	24,377	24,355		(50)		(50)		24,305				431	08/15/2033	2.A
40630@-AB-8	HALLIBURTON STRUCTURED NT LEAS SR-UNSEC 4.250% 08/15/36	06/15/2026	Redemption 100.0000		1,182,021	1,182,021	1,182,021	1,182,021						1,182,021				21,008	08/15/2036	2.A
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 4.500% 06/15/36	06/15/2026	Redemption 100.0000		626,009	626,009	626,009	626,009						626,009				11,446	06/15/2036	1.F
40833@-AA-5	HAMMES CO CAP LAND HLD SWEDISH SR-SEC 6.400% 06/15/36	06/15/2026	Redemption 100.0000		111,398	111,398	111,398	111,398						111,398				2,784	06/15/2036	1.F
40938*-AA-1	HAMPTON SUSTAINABLE ENERGY PAR 3.110% 12/15/41	06/15/2026	Redemption 100.0000		217,563	217,563	217,563	217,563						217,563				2,820	12/15/2041	2.A
40938*-AB-9	HAMPTON SUSTAINABLE ENERGY PAR 5.920% 12/15/41	04/15/2026	Redemption 100.0000		26,272	26,272	26,272	26,272						26,272				518	12/15/2041	1.G Z
40938*-AB-9	HAMPTON SUSTAINABLE ENERGY PAR 5.920% 12/15/41	06/15/2026	Redemption 100.0000		52,933	52,933	52,933	52,933						52,933				1,437	12/15/2041	2.A
416515-BE-3	HARTFORD FINL SVCS GRP 2.800% 08/19/29	05/13/2026	CITADEL SECURITIES LLC		11,373,164	12,006,000	11,898,277	11,960,364		4,377		4,377		11,964,741		(591,578)	(591,578)	247,457	08/19/2029	1.G FE
41811#-AB-5	Macon-Bibb County GA 5.570% 07/10/39	06/10/2026	Redemption 100.0000		156,793	156,793	156,793	156,793						156,793				3,641	07/10/2039	1.F
418751-AE-3	HAT HOLDINGS I LLC HAT SERIES 144A 3.375% 06/15/26	06/15/2026	Various		16,815,000	16,815,000	16,805,500	16,813,174		1,826		1,826		16,815,000				283,753	06/15/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34	06/30/2026	Redemption 100.0000		325,331	325,331	325,331	325,331						325,331				5,803	04/30/2034	1.F
..42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40	06/30/2026	Redemption 100.0000		126,298	126,298	126,298	126,298						126,298				1,922	04/30/2040	1.F
..42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34	06/30/2026	Redemption 100.0000		493,929	493,929	493,929	490,040		3,888		3,888		493,929				9,766	11/30/2034	1.F
..42225U-AD-6	HEALTHCARE TRUST OF AMER CO.GUARNT 3.500% 08/01/26	05/20/2026	Call 100.0000		49,525,000	49,525,000	49,386,825	49,515,639		6,122		6,122		49,521,761		3,239	3,239	1,391,515	08/01/2026	2.B FE
..42225U-AF-1	HEALTHCARE TRUST OF AMER CO.GUARNT 3.750% 07/01/27	05/19/2026	Various		19,681,254	19,844,000	19,634,518	19,796,004		10,955		10,955		19,806,960		(125,706)	(125,706)	635,188	07/01/2027	2.B FE
..42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT 3.100% 02/15/30	06/03/2026	BARCLAYS BANK PLC		2,348,125	2,500,000	2,387,125	2,447,176		5,073		5,073		2,452,249		(104,124)	(104,124)	62,215	02/15/2030	2.B FE
..42225U-AL-8	HEALTHCARE TRUST OF AMER 2.400% 03/15/30	06/03/2026	BARCLAYS BANK PLC		13,212,911	14,509,000	12,218,348	13,147,951		124,529		124,529		13,272,480		(59,569)	(59,569)	250,522	03/15/2030	2.B FE
..42237R-A*-8	Orlando Heathrow Ground Lease 3.907% 12/15/56	06/15/2026	Redemption 100.0000		64,721	64,721	66,016	65,882		(1,160)		(1,160)		64,721				1,054	12/15/2056	1.D PL
..42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38	06/01/2026	Redemption 100.0000		707,983	707,983	707,983	707,983						707,983				13,252	03/01/2038	1.F
..42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41	06/01/2026	Redemption 100.0000		321,556	321,556	321,556	321,556						321,556				7,806	08/01/2041	1.F
..43037*-AA-5	HIGHLAND LANDMARK 3.797% 01/15/57	04/15/2026	Redemption 100.0000		7,021	7,021	7,161	7,146		(126)		(126)		7,021				67	01/15/2057	1.E PL
..43037*-AA-5	HIGHLAND LANDMARK 3.797% 01/15/57	06/15/2026	Redemption 100.0000		14,108	14,108	14,390	14,361		(253)		(253)		14,108				223	01/15/2057	1.E Z
..431116-AD-4	HIGHMARK INC SERIES 144A 1.450% 05/10/26	05/10/2026	Maturity		5,000,000	5,000,000	4,993,300	4,999,507		493		493		5,000,000				36,250	05/10/2026	2.B FE
..431282-AQ-5	HIGHWOODS REALTY LP SR UNSEC 4.125% 03/15/28	06/03/2026	BARCLAYS BANK PLC		19,029,028	19,300,000	18,990,574	19,218,018		15,121		15,121		19,233,138		(204,110)	(204,110)	572,768	03/15/2028	2.C FE
..432833-AN-1	HILTON DOMESTIC OPERATIN SERIES 144A 3.625% 02/15/32	06/01/2026	GOLDMAN SACHS & CO.		23,829,000	26,000,000	21,294,470	22,595,377		194,002		194,002		22,789,378		1,039,622	1,039,622	751,382	02/15/2032	3.B FE
..436440-AM-3	HOLOGIC INC CO.GUARNT 4.625% 02/01/28	04/08/2026	Call 100.0000		20,000,000	20,000,000	20,012,500	20,000,157		(157)		(157)		20,000,000				634,653	02/01/2028	3.B FE
..436440-AP-6	HOLOGIC INC SERIES 144A 3.250% 02/15/29	04/08/2026	Various		350,000	350,000	295,649	319,966		2,339		2,339		322,306		27,694	27,694	7,362	02/15/2029	3.B FE
..43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28	06/15/2026	Redemption 100.0000		140,022	140,022	141,422	140,242		(220)		(220)		140,022				1,990	01/15/2028	1.F
..43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29	06/10/2026	Redemption 100.0000		412,543	412,543	412,543	412,543						412,543				7,583	01/31/2029	1.F
..43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40	06/15/2026	Redemption 100.0000		146,826	146,826	146,826	146,826						146,826				2,062	10/15/2040	1.F
..44301@-AA-0	HOWE STREET LANDLORD LLC YALE SR-SEC 3.750% 01/25/38	06/25/2026	Redemption 100.0000		282,129	282,129	282,129	282,129						282,129				4,417	01/25/2038	1.E
..443201-AD-0	HOWMET AEROSPACE INC 4.550% 11/15/32	06/03/2026	BARCLAYS BANK PLC		9,803,900	10,000,000	10,036,900	10,036,666		(1,687)		(1,687)		10,034,978		(231,078)	(231,078)	255,306	11/15/2032	2.A FE
..444859-BK-7	HUMANA INC SR UNSEC 3.125% 08/15/29	06/03/2026	Various		18,178,424	19,100,000	19,231,618	19,117,843		(1,988)		(1,988)		19,115,855		(937,431)	(937,431)	462,023	08/15/2029	2.B FE
..444859-BT-8	HUMANA INC 3.700% 03/23/29	06/10/2026	GOLDMAN SACHS & CO.		23,744,128	24,400,000	24,368,768	24,384,618		1,999		1,999		24,386,618		(642,490)	(642,490)	647,007	03/23/2029	2.B FE
..446150-AS-3	HUNTINGTON BANCSHARES 2.550% 02/04/30	06/10/2026	Various		10,893,079	11,834,000	11,236,975	11,510,850		32,107		32,107		11,542,958		(649,879)	(649,879)	248,539	02/04/2030	2.A FE
..446413-AL-0	HUNTINGTON INGALLS INDUS CO.GUARNT 3.483% 12/01/27	05/13/2026	CITADEL SECURITIES LLC		24,304,059	24,700,000	24,700,000	24,700,000						24,700,000		(395,941)	(395,941)	389,525	12/01/2027	2.C FE
..446413-AZ-9	HUNTINGTON INGALLS INDUS 2.043% 08/16/28	05/07/2026	CITADEL SECURITIES LLC		25,783,152	27,200,000	26,960,596	27,093,706		13,757		13,757		27,107,463		(1,324,311)	(1,324,311)	404,423	08/16/2028	2.C FE
..45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45	06/15/2026	Redemption 100.0000		145,602	145,602	145,602	145,602						145,602				2,457	06/15/2045	1.E
..45886*-AA-2	PERSHING ROAD DEVELOPMENT COMP 4.549% 09/15/42	06/15/2026	Redemption 100.0000		662,170	662,170	664,488	664,194		(2,024)		(2,024)		662,170				12,557	09/15/2042	1.E
..459200-KA-8	IBM CORP SR UNSEC 3.500% 05/15/29	06/17/2026	GOLDMAN SACHS & CO.		60,998,167	62,600,000	62,442,874	62,540,815		5,877		5,877		62,546,692		(1,548,525)	(1,548,525)	1,056,351	05/15/2029	1.G FE
..461070-AQ-7	INTERSTATE POWER & LIGHT SR UNSEC 3.600% 04/01/29	06/17/2026	GOLDMAN SACHS & CO.		20,901,095	21,450,000	21,449,312	21,449,617		25		25		21,449,642		(548,547)	(548,547)	551,265	04/01/2029	2.A FE
..46361*-BA-3	THE IRVINE COMPANY LLC SR-UNSEC 3.810% 06/30/26	06/30/2026	Maturity		75,000,000	75,000,000	75,000,000	75,000,000						75,000,000				1,428,750	06/30/2026	1.E PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	ITC HOLDINGS CORP SR UNSEC 3.250% 06/30/26																			
..465685-AK-1		06/30/2026	Maturity		19,750,000	19,750,000	19,948,634	19,755,929		(5,929)		(5,929)		19,750,000				320,938	06/30/2026	2.B FE
	JPMORGAN CHASE & CO SR UNSEC 3.300%																			
..46625H-QW-3	04/01/26	04/01/2026	Maturity		40,000,000	40,000,000	39,952,400	39,998,640		1,360		1,360		40,000,000				660,000	04/01/2026	1.F FE
	JPMORGAN CHASE & CO SR UNSEC 3.200%																			
..46625H-RS-1	06/15/26	06/15/2026	Maturity		20,000,000	20,000,000	19,991,400	19,999,555		445		445		20,000,000				320,000	06/15/2026	1.F FE
..466313-AM-5	JABIL INC 4.250% 05/15/27	05/19/2026	MORGAN STANLEY & CO. INC.		24,963,250	25,000,000	24,895,500	24,969,394		8,378		8,378		24,977,772		(14,522)	(14,522)	546,007	05/15/2027	2.C FE
	JLL SECURITIES CREDIT LEASE-BA 3.387%																			
..46670#-AA-6	11/15/40	06/15/2026	Redemption 100.0000		874,666	874,666	887,786	881,329		(6,663)		(6,663)		874,666				(78)	11/15/2040	1.A
	(CHARTER COMMUNICATIONS) JLL S 3.974%																			
..46672#-AA-4	02/15/37	06/15/2026	Redemption 100.0000		429,749	429,749	434,046	432,998		(3,249)		(3,249)		429,749				7,119	02/15/2037	2.B PL
..46673*-AA-7	JRD HOLDINGS LLC 3.214% 12/15/41	06/15/2026	Redemption 100.0000		365,576	365,576	365,576	365,576						365,576				4,898	12/15/2041	2.B
	Memorial Hermann Health System 3.510%																			
..46674@-AA-4	12/15/43	06/15/2026	Redemption 100.0000		509,433	509,433	519,622	517,927		(8,494)		(8,494)		509,433				7,453	12/15/2043	1.D
..46678#-AA-8	UNITED STATES OF AMERICA 6.710% 01/15/37	06/15/2026	Redemption 100.0000		636,643	636,643	642,069	641,607		(4,963)		(4,963)		636,643				17,813	01/15/2037	1.A
	State Farm Mutual Automobile I 6.640%																			
..46680*-AA-8	06/15/37	06/15/2026	Redemption 100.0000		196,750	196,750	196,750	196,750						196,750				5,336	06/15/2037	1.B
..46684@-AA-2	Drexel University 6.672% 05/15/56	06/15/2026	Redemption 100.0000		16,193	16,193	16,193	16,193						16,193				844	05/15/2056	2.A Z
	JACKSON NATL LIFE GLOBAL SR SEC 3.050%																			
..46849L-SQ-5	04/29/26	04/29/2026	Maturity		10,000,000	10,000,000	9,958,100	9,998,434		1,566		1,566		10,000,000				152,500	04/29/2026	1.F FE
	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745%																			
..46975#-AA-8	11/15/33	06/15/2026	Redemption 100.0000		648,061	648,061	667,800	657,125		(9,064)		(9,064)		648,061				8,807	11/15/2033	1.A
	Pioneer HoldCo Transmission LL 6.393%																			
..47103*-AA-5	11/30/49	05/31/2026	Redemption 100.0000		515,153	515,153	515,153	515,153						515,153				16,467	11/30/2049	2.A Z
	JERSEY CITY PUBLIC HQ JERSEY C SR-SEC																			
..47659#-AA-9	3.600% 09/15/52	06/15/2026	Redemption 100.0000		147,189	147,189	148,505	148,246		(1,057)		(1,057)		147,189				2,209	09/15/2052	1.E
	JOHNSON & JOHNSON SR UNSEC 6.950% 09/01/29																			
..478160-AJ-3		06/17/2026	GOLDMAN SACHS & CO.		13,521,875	12,500,000	13,444,515	12,733,975		(26,494)		(26,494)		12,707,480		814,395	814,395	692,587	09/01/2029	1.A FE
..48121@-AB-7	JRD HOLDINGS LLC B-SR 4.650% 04/30/27	04/30/2026	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				116,250	04/30/2027	2.B PL
..487836-BP-2	KELLOGG CO SR UNSEC 3.250% 04/01/26	04/01/2026	Maturity		14,325,000	14,325,000	14,310,102	14,324,583		417		417		14,325,000				232,781	04/01/2026	1.F FE
	KERN CMNTY COLLEGE DIST CTL PA SR-SEC																			
..49224*-AA-5	3.312% 12/15/41	06/15/2026	Redemption 100.0000		210,538	210,538	210,538	210,538						210,538				2,907	12/15/2041	1.D
..49306C-AB-7	KEY BANK NA SUBORD 6.950% 02/01/28	06/17/2026	GOLDMAN SACHS & CO.		2,219,669	2,146,350	1,126,125	1,873,669		54,143		54,143		1,927,812		291,858	291,858	131,354	02/01/2028	2.B FE
..49327V-2A-1	KEY BANK NA SUBORD 3.400% 05/20/26	05/20/2026	Maturity		20,000,000	20,000,000	19,951,200	19,997,808		2,192		2,192		20,000,000				340,000	05/20/2026	2.B FE
	KIMBERLY-CLARK CORP SR UNSEC 6.625%																			
..494368-BC-6	08/01/37	06/03/2026	BARCLAYS BANK PLC		5,775,240	5,100,000	5,041,967	5,063,937		891		891		5,064,829		710,411	710,411	284,378	08/01/2037	1.F FE
..494368-CB-7	KIMBERLY CLARK CORP 3.100% 03/26/30	06/17/2026	GOLDMAN SACHS & CO.		2,069,600	2,175,000	2,173,325	2,174,228		79		79		2,174,307		(104,708)	(104,708)	49,070	03/26/2030	1.F FE
..494368-CD-3	KIMBERLY CLARK CORP 2.000% 11/02/31	04/22/2026	BARCLAYS BANK PLC		22,242,250	25,000,000	24,896,500	24,937,078		3,148		3,148		24,940,226		(2,697,976)	(2,697,976)	237,500	11/02/2031	1.F FE
..49446R-AW-9	KIMCO REALTY CORP 2.700% 10/01/30	04/22/2026	BARCLAYS BANK PLC		28,064,700	30,000,000	29,862,900	29,932,384		4,111		4,111		29,936,496		(1,871,796)	(1,871,796)	454,500	10/01/2030	1.G FE
	KRAFT HEINZ FOODS CO SERIES WI 3.000%																			
..50077L-AD-8	06/01/26	06/01/2026	Maturity		10,000,000	10,000,000	9,900,000	9,989,540		10,460		10,460		10,000,000				150,000	06/01/2026	2.B FE
..501044-DJ-7	KROGER CO SR UNSEC 3.700% 08/01/27	04/08/2026	GOLDMAN SACHS & CO.		21,310,790	21,450,000	21,437,345	21,447,704		382		382		21,448,086		(137,296)	(137,296)	546,737	08/01/2027	2.A FE
	LCM INVESTMENTS HOLDINGS SERIES 144A 4.875%																			
..50190E-AA-2	05/01/29	06/29/2026	BANK OF AMERICA		1,947,500	2,000,000	2,000,000	2,000,000						2,000,000		(52,500)	(52,500)	64,729	05/01/2029	4.B FE
	L3HARRIS TECH INC SERIES WI 4.400% 06/15/28																			
..502431-AM-1		05/13/2026	CITADEL SECURITIES LLC		64,918,100	65,000,000	70,520,881	66,687,877		(271,641)		(271,641)		66,416,236		(1,498,136)	(1,498,136)	1,183,722	06/15/2028	2.B FE
..50540R-AX-0	LABORATORY CORP OF AMER 1.550% 06/01/26	06/01/2026	Maturity		10,000,000	10,000,000	9,993,300	9,999,427		573		573		10,000,000				77,500	06/01/2026	2.B FE
	LAMAR MEDIA CORP SERIES WI 4.000% 02/15/30																			
..513075-BT-7		06/01/2026	GOLDMAN SACHS & CO.		21,651,930	22,600,000	20,961,837	21,611,733		88,977		88,977		21,700,710		(48,780)	(48,780)	419,356	02/15/2030	3.B FE
	LAMAR MEDIA CORP SERIES WI 3.625% 01/15/31																			
..513075-BZ-3		06/29/2026	BARCLAYS BANK PLC		4,662,500	5,000,000	4,857,998	4,905,976		7,985		7,985		4,913,961		(251,461)	(251,461)	128,385	01/15/2031	3.C FE

SCHEDULE D - PART 4

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33	06/15/2026	Redemption 100.0000		128,464	128,464	128,464	128,464						128,464				1,601	05/15/2033	1.A
..52210#-AA-1	PHILLY HOTEL HOME 2 SR-UNSEC 3.967% 09/15/52	06/15/2026	Redemption 100.0000		39,545	39,545	39,545	39,545						39,545				654	09/15/2052	1.G PL
..52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28	04/01/2026	Redemption 100.0000		79,513	79,513	79,513	79,513						79,513				1,696	01/01/2028	2.C Z
..52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28	06/01/2026	Redemption 100.0000		160,300	160,300	160,300	160,300						160,300				4,703	01/01/2028	4.A
..52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28	04/01/2026	Redemption 100.0000		18,345	18,345	18,345	18,345						18,345				390	10/01/2028	2.C Z
..52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28	06/01/2026	Redemption 100.0000		36,982	36,982	36,982	36,982						36,982				1,080	10/01/2028	4.A
..52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34	06/15/2026	Redemption 100.0000		43,616	43,616	43,616	43,616						43,616				1,080	05/15/2034	4.A
..52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34	06/15/2026	Redemption 100.0000		2,677,835	2,677,835	2,677,835	2,677,835						2,677,835				78,629	05/15/2034	4.A
..53079E-BG-8	LIBERTY MUTUAL GROUP INC CO.GUARNT 4.569% 02/01/29	06/03/2026	BARCLAYS BANK PLC		27,160,868	27,282,000	26,867,286	27,132,916		19,262		19,262		27,152,179		8,689	8,689	1,049,150	02/01/2029	2.B FE
..53359K-AA-9	LINCOLN FIN GLBL FUNDING SERIES 144A 5.300% 01/13/30	06/03/2026	BARCLAYS BANK PLC		5,053,450	5,000,000	4,997,600	4,998,017		190		190		4,998,207		55,243	55,243	236,292	01/13/2030	1.E FE
..534187-BH-1	LINCOLN NATIONAL CORP SR UNSEC 3.800% 03/01/28	06/17/2026	Various		7,915,254	8,028,000	8,205,900	8,072,506		(9,540)		(9,540)		8,062,966		(147,712)	(147,712)	155,033	03/01/2028	2.B FE
..53621@-AF-3	LION INDUSTRIAL PROPERTIES L.P 3.990% 05/16/26	05/18/2026	Maturity		9,500,000	9,500,000	9,314,085	9,442,851		57,149		57,149		9,500,000				191,631	05/16/2026	2.A
..539830-BR-9	LOCKHEED MARTIN CORP 3.900% 06/15/32	05/07/2026	CITADEL SECURITIES LLC		16,036,185	16,500,000	16,485,480	16,489,725		493		493		16,490,218		(454,033)	(454,033)	255,613	06/15/2032	1.F FE
..548661-DR-5	LOWE'S COS INC SR UNSEC 3.650% 04/05/29	06/17/2026	GOLDMAN SACHS & CO.		11,366,228	11,625,000	11,608,609	11,618,995		806		806		11,619,801		(253,574)	(253,574)	298,197	04/05/2029	2.A FE
..55279H-AQ-3	MANUF & TRADERS TRUST CO SUBORD 3.400% 08/17/27	05/07/2026	CITADEL SECURITIES LLC		8,854,556	8,975,000	8,971,949	8,974,431		119		119		8,974,550		(119,995)	(119,995)	221,234	08/17/2027	1.G FE
..55336V-AK-6	MPLX LP SR UNSEC 4.125% 03/01/27	06/03/2026	BARCLAYS BANK PLC		13,432,515	13,450,000	13,427,673	13,446,976		1,080		1,080		13,448,056		(15,541)	(15,541)	420,733	03/01/2027	2.B FE
..55646@-AA-0	MADERA H&HS - 3 BUILDINGS CTL SR-SEC 4.740% 01/15/50	06/15/2026	Redemption 100.0000		161,465	161,465	163,055	162,737		(1,271)		(1,271)		161,465				3,191	01/15/2050	1.D
..56081*-AB-0	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.640% 12/10/43	06/10/2026	Redemption 100.0000		97,121	97,121	97,121	97,121						97,121				1,768	12/10/2043	1.G FE
..56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.610% 12/10/44	06/10/2026	Redemption 100.0000		238,074	238,074	238,074	238,074						238,074				4,297	12/10/2044	1.G FE
..56081*-AD-6	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.640% 12/10/43	06/10/2026	Redemption 100.0000		180,368	180,368	180,368	180,368						180,368				3,283	12/10/2043	1.G FE
..56475#-AB-0	GCFP LEASE-BACKED PASS-THROUGH SR-SEC 7.003% 12/10/28	06/10/2026	Redemption 100.0000		615,672	615,672	615,672	615,672						615,672				16,820	12/10/2028	3.B
..570535-AR-5	MARKEL CORP SR UNSEC 3.500% 11/01/27	05/13/2026	CITADEL SECURITIES LLC		33,564,768	34,060,000	33,948,164	34,036,426		4,594		4,594		34,041,020		(476,252)	(476,252)	639,098	11/01/2027	2.B FE
..57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/29	05/07/2026	Redemption 100.0000		2,932,848	2,932,848	2,892,366	2,844,844		29,306		29,306		2,932,848				(109,993)	05/15/2029	5.B Z
..571748-AK-8	MARSH & MCLENNAN COS INC SR UNSEC 5.875% 08/01/33	06/03/2026	BARCLAYS BANK PLC		21,254,800	20,000,000	19,827,200	19,925,164		3,371		3,371		19,928,535		1,326,265	1,326,265	988,958	08/01/2033	1.G FE
..571748-BG-6	MARSH & MCLENNAN COS INC SR UNSEC 4.375% 03/15/29	06/17/2026	GOLDMAN SACHS & CO.		8,801,526	8,825,000	9,203,240	8,955,688		(19,348)		(19,348)		8,936,340		(134,815)	(134,815)	292,788	03/15/2029	1.G FE
..573284-AT-3	MARTIN MARIETTA MATERIAL SR UNSEC 3.500% 12/15/27	05/07/2026	CITADEL SECURITIES LLC		22,903,272	23,200,000	23,142,000	23,186,988		2,262		2,262		23,189,250		(285,978)	(285,978)	322,544	12/15/2027	2.B FE
..57763#-AA-1	Maury Sustainable Energy Partn 6.460% 08/25/48	06/25/2026	Redemption 100.0000		40,417	40,417	40,417	40,417						40,417				1,089	08/25/2048	2.B
..58013M-FQ-2	MCDONALD S CORP SERIES MTN 3.600% 07/01/30	04/08/2026	GOLDMAN SACHS & CO.		9,760,800	10,000,000	11,078,900	10,568,243		(34,722)		(34,722)		10,533,521		(772,721)	(772,721)	278,000	07/01/2030	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..58013M-FY-5	MCDONALD S CORP SERIES GMTN 5.200% 05/17/34	06/03/2026	BARCLAYS BANK PLC		20,405,200	20,000,000	20,482,000	20,438,444		(18,793)		(18,793)		20,419,651		(14,451)	(14,451)	569,111	05/17/2034	2.A FE
..58278L-A*-7	M360 ADVISORS MCREIF SUBREIT L SR-UNSEC 6.750% 12/31/26	06/18/2026	Capital Distribution		1,445,291		1,445,291	1,445,291						1,445,291					12/31/2026	6. *
..58278L-A@-5	(M360 ADVISORS) MCREIF SUBREIT 5.000% 10/15/26	06/10/2026	Capital Distribution		1,747,015		1,747,015	1,747,015						1,747,015					10/15/2026	6.
..585055-BT-2	MEDTRONIC INC CO.GUARNT 4.375% 03/15/35	06/03/2026	BARCLAYS BANK PLC		14,385,600	15,000,000	14,869,669	14,924,939		2,819		2,819		14,927,758		(542,158)	(542,158)	472,135	03/15/2035	1.G FE
..58933Y-AZ-8	MERCK & CO INC 1.450% 06/24/30	06/17/2026	Various		10,028,812	11,275,000	9,759,248	10,390,143		84,502		84,502		10,474,645		(445,833)	(445,833)	76,194	06/24/2030	1.E FE
..59156R-AJ-7	METLIFE INC SR UNSEC 6.375% 06/15/34	05/07/2026	CITADEL SECURITIES LLC		21,910,400	20,000,000	15,088,400	17,133,097		81,814		81,814		17,214,911		4,695,489	4,695,489	506,458	06/15/2034	1.G FE
..59156R-AM-0	METLIFE INC SR UNSEC 5.700% 06/15/35	04/22/2026	BARCLAYS BANK PLC		36,957,200	35,000,000	24,178,770	28,296,034		144,418		144,418		28,440,452		8,516,748	8,516,748	709,333	06/15/2035	1.G FE
..59156R-BZ-0	METLIFE INC 4.550% 03/23/30	06/17/2026	GOLDMAN SACHS & CO.		12,050,880	12,000,000	11,951,400	11,976,762		2,321		2,321		11,979,084		71,796	71,796	401,917	03/23/2030	1.G FE
..59171E-A*-9	METROPARK PORTFOLIO ISELIN NJ SR-SEC 4.506% 03/15/57	06/15/2026	Redemption 100.0000		55,056	55,056	56,152	56,031		(975)		(975)		55,056				1,034	03/15/2057	1.D PL
..59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55	06/15/2026	Redemption 100.0000		37,150	37,150	36,588	36,639		511		511		37,150				810	08/15/2055	1.D PL
..59217G-DC-0	MET LIFE GLOB FUNDING I SECURED 3.050% 06/17/29	06/10/2026	GOLDMAN SACHS & CO.		14,298,750	15,000,000	14,987,100	14,995,089		599		599		14,995,689		(696,939)	(696,939)	221,125	06/17/2029	1.D FE
..59217G-EZ-8	MET LIFE GLOB FUNDING I SERIES 144A 3.300% 03/21/29	06/17/2026	GOLDMAN SACHS & CO.		5,677,071	5,875,000	5,857,904	5,866,648		1,140		1,140		5,867,789		(190,717)	(190,717)	143,791	03/21/2029	1.D FE
..59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31	06/15/2026	Redemption 100.0000		532,181	532,181	532,181	532,181						532,181				9,427	08/15/2031	1.A
..59523U-AQ-0	MID-AMERICA APARTMENTS SR UNSEC 3.950% 03/15/29	04/22/2026	BARCLAYS BANK PLC		12,044,781	12,150,000	13,100,981	12,479,251		(32,924)		(32,924)		12,446,327		(401,546)	(401,546)	290,621	03/15/2029	1.G FE
..59619@-AA-5	MIDDLEBURY COLLEGE (MONTEREY, 2.750% 08/15/51	06/15/2026	Redemption 100.0000		46,837	46,837	46,837	46,837						46,837				537	08/15/2051	1.D PL
..59835@-AA-3	MIDWEST ENERGY INC. SR-SEC 4.140% 07/20/43	04/20/2026	Redemption 100.0000		195,759	195,759	195,759	195,759						195,759				4,060	07/20/2043	1.F YE
..608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30	06/10/2026	GOLDMAN SACHS & CO.		4,785,950	5,000,000	4,626,050	4,779,229		20,383		20,383		4,799,612		(13,662)	(13,662)	103,715	05/15/2030	2.A FE
..60855R-AJ-9	MOLINA HEALTHCARE INC SERIES 144A 4.375% 06/15/28	05/01/2026	GOLDMAN SACHS & CO.		6,502,518	6,600,000	6,600,000	6,600,000						6,600,000		(97,482)	(97,482)	111,490	06/15/2028	3.B FE
..61171#-AA-9	MONSANTO LEASE-BKD PASS-THRU T 4.609% 10/15/38	04/15/2026	Redemption 100.0000		316,615	316,615	316,615	316,615						316,615				4,864	10/15/2038	2.B Z
..61171#-AA-9	MONSANTO LEASE-BKD PASS-THRU T 4.609% 10/15/38	06/15/2026	Redemption 100.0000		636,883	636,883	636,883	636,883						636,883				13,456	10/15/2038	2.B
..61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35	06/15/2026	Redemption 100.0000		216,713	216,713	216,713	216,713						216,713				3,518	06/15/2035	1.A
..617446-8P-7	MORGAN STANLEY SERIES MTN 3.622% 04/01/31	06/17/2026	GOLDMAN SACHS & CO.		38,338,400	40,000,000	40,000,000	40,000,000						40,000,000		(1,661,600)	(1,661,600)	1,034,282	04/01/2031	1.E FE
..62311#-AA-8	MOUNT SINAI HOSPITAL MOUNT SI SR-SEC 3.720% 01/15/51	06/15/2026	Redemption 100.0000		127,551	127,551	127,551	127,551						127,551				2,026	01/15/2051	2.B
..62544#-AA-7	Centurion Washington 5 LLC 5.050% 10/15/43	06/15/2026	Redemption 100.0000		110,602	110,602	110,602	110,602						110,602				2,329	10/15/2043	1.E
..62544#-AB-5	Centurion Washington 5 LLC 5.040% 09/15/43	06/15/2026	Redemption 100.0000		135,841	135,841	135,841	135,841						135,841				2,854	09/15/2043	1.E
..62544#-AC-3	Centurion Washington 5 LLC 5.060% 04/15/44	06/15/2026	Redemption 100.0000		105,471	105,471	105,471	105,471						105,471				2,225	04/15/2044	1.E
..62715*-AA-4	MURRAY ORE SPE EQUITIES LLC PR SR-SEC 5.610% 10/15/31	06/15/2026	Redemption 100.0000		1,089,150	1,089,150	1,089,150	1,089,150						1,089,150				20,593	10/15/2031	1.F
..62879*-AA-6	THE NBCU MIAMI FL CTL PASS-THR SR-SEC 4.238% 01/31/38	06/30/2026	Redemption 100.0000		825,900	825,900	825,900	825,900						825,900				14,591	01/31/2038	1.G
..62879*-AB-4	NBCU MIAMI FL CTL PASS-THRU TR 3.821% 01/31/38	06/30/2026	Redemption 100.0000		166,122	166,122	166,122	166,122						166,122				2,646	01/31/2038	1.G

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..62897*-AA-4	NCT LOUISVILLE KY GROUND LEASE SR-SEC 3.770% 03/10/45	06/10/2026	Redemption 100.0000		401,551	401,551	401,551	401,551						401,551				6,310	03/10/2045	3.C PL
..62927#-AH-9	NFL VENTURES L.P. 2015-A-Tranche E-SR 3.860% 04/15/41	04/15/2026	Redemption 100.0000		138,694	138,694	138,694	138,694						138,694				2,677	04/15/2041	1.E FE
..62927#-AR-7	NFL VENTURES L.P. 2019-A Tranche B-SR-UNSEC 3.540% 04/15/45	04/15/2026	Redemption 100.0000		259,884	259,884	259,884	259,884						259,884				4,600	04/15/2045	1.E FE
..62927#-AT-3	NFL VENTURES L.P. SR-UNSEC 3.420% 04/15/45	04/15/2026	Redemption 100.0000		488,967	488,967	488,967	488,967						488,967				8,361	04/15/2045	1.E FE
..63007@-AA-7	NP Keystone Building 6, LLC 5.480% 12/31/44	04/01/2026	Redemption 100.0000		273,723	273,723	273,723	273,723						273,723				3,750	12/31/2044	1.G PL
..63707#-AA-8	NATIONAL OILWELL VARCO LEASED SR-SEC 4.510% 08/15/38	06/15/2026	Redemption 100.0000		242,569	242,569	242,569	242,569						242,569				4,266	08/15/2038	2.B
..637417-AK-2	NATIONAL RETAIL PROP INC SR UNSEC 3.500% 10/15/27	04/22/2026	BARCLAYS BANK PLC		9,897,900	10,000,000	9,959,300	9,991,771		1,378		1,378		9,993,149		(95,249)	(95,249)	182,778	10/15/2027	2.A FE
..637417-AN-6	NATIONAL RETAIL PROP INC 2.500% 04/15/30	06/03/2026	Various		19,578,955	21,236,000	20,818,194	20,984,958		23,778		23,778		21,008,736		(1,429,781)	(1,429,781)	322,964	04/15/2030	2.A FE
..63743H-EW-8	NATIONAL RURAL UTIL COOP 1.000% 06/15/26	06/15/2026	Maturity		10,000,000	10,000,000	9,974,300	9,997,747		2,253		2,253		10,000,000				50,000	06/15/2026	1.F FE
..64325*-AA-2	NEW CARROLLTON COMMERCIAL I LL 3.750% 02/05/34	06/05/2026	Redemption 100.0000		337,647	337,647	337,647	337,647						337,647				5,278	02/05/2034	1.D
..64939#-AA-6	NEW YORK ANIMAL SHELTER LEASE- SR-SEC 4.430% 06/15/52	06/15/2026	Redemption 100.0000		355,509	355,509	355,509	355,509						355,509				6,565	06/15/2052	1.B
..64943*-AA-4	1374 Blondell LLC 3.922% 06/15/54	04/15/2026	Redemption 100.0000		79,285	79,285	79,285	79,348		(64)		(64)		79,285				1,037	06/15/2054	1.C Z
..64943*-AA-4	1374 Blondell LLC 3.922% 06/15/54	06/15/2026	Redemption 100.0000		159,347	159,347	159,348	159,475		(128)		(128)		159,347				2,864	06/15/2054	1.C
..64948#-AA-5	NYC DHS NEW YORK FULTON RE-ENT 6.750% 01/15/43	06/15/2026	Redemption 100.0000		65,996	65,996	66,254	66,232		(236)		(236)		65,996				1,858	01/15/2043	1.B
..64949*-AA-8	NYC DHS NEW YORK FULTON RE-ENT SR-SEC 4.000% 01/15/43	06/15/2026	Redemption 100.0000		153,921	153,921	154,263	154,195		(273)		(273)		153,921				2,567	01/15/2043	1.B
..64952W-DS-9	NEW YORK LIFE GLOBAL FDG SERIES 144A 1.200% 08/07/30	06/17/2026	GOLDMAN SACHS & CO.		8,739,300	10,000,000	8,405,300	9,064,822		87,598		87,598		9,152,420		(413,120)	(413,120)	103,667	08/07/2030	1.B FE
..64952W-ED-1	NEW YORK LIFE GLOBAL FDG SERIES 144A 1.150% 06/09/26	06/09/2026	Maturity		15,000,000	15,000,000	14,985,450	14,998,695		1,305		1,305		15,000,000				86,250	06/09/2026	1.B FE
..65339K-BJ-8	NEXTERA ENERGY CAPITAL CO.GUARNT 3.500% 04/01/29	06/17/2026	Various		11,506,239	11,800,000	11,754,688	11,783,491		1,854		1,854		11,785,345		(279,106)	(279,106)	263,288	04/01/2029	2.A FE
..65342Q-AB-8	NEXTERA ENERGY OPERATING CO.GUARNT 4.500% 09/15/27	04/09/2026	WELLS FARGO		13,664,063	13,750,000	13,564,375	13,704,427		6,477		6,477		13,710,903		(46,841)	(46,841)	352,344	09/15/2027	3.A FE
..65348*-AA-2	Nexamp Midco I LLC 7.984% 02/20/31	06/22/2026	DIRECT		31,177,600	32,000,000	30,000,000			106,970		106,970		30,106,970		1,070,630	1,070,630	421,393	02/20/2031	3.C Z
..65442*-AA-7	939 ROUTE 1 EDISON LLC WAL-MAR SR-SEC 5.760% 06/28/30	06/29/2026	Redemption 100.0000		311,762	311,762	311,762	311,762						311,762				7,531	06/28/2030	1.C
..65449@-AA-8	City of New York Olmstead Bron 6.506% 03/15/54	06/15/2026	Redemption 100.0000		178,806	178,806	178,806	178,806						178,806				4,851	03/15/2054	1.C Z
..65473P-AH-8	NISOURCE INC SR UNSEC 2.950% 09/01/29	05/19/2026	MORGAN STANLEY & CO. INC.		14,167,950	15,000,000	14,973,900	14,989,661		1,023		1,023		14,990,684		(822,734)	(822,734)	318,354	09/01/2029	2.B FE
..65473P-AJ-4	NISOURCE INC 3.600% 05/01/30	05/13/2026	CITADEL SECURITIES LLC		5,993,617	6,225,000	6,046,210	6,085,076		10,746		10,746		6,095,822		(102,205)	(102,205)	120,143	05/01/2030	2.B FE
..662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH SR-SEC 4.200% 05/01/30	05/01/2026	Redemption 100.0000		1,811,200	1,811,200	1,811,200	1,811,200						1,811,200				38,035	05/01/2030	1.G
..665772-BQ-1	NORTHERN STATES PWR-MINN 1ST MORTG 6.500% 03/01/28	06/17/2026	GOLDMAN SACHS & CO.		2,208,792	2,146,000	1,657,785	2,053,259		18,311		18,311		2,071,570		137,222	137,222	111,205	03/01/2028	1.F FE
.66807T-AA-0	NORTHWESTERN CORP SERIES 144A 5.073% 03/21/30	06/03/2026	BARCLAYS BANK PLC		3,028,560	3,000,000	3,010,320	3,008,873		(806)		(806)		3,008,066		20,494	20,494	106,956	03/21/2030	1.G FE
.66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30	06/15/2026	Redemption 100.0000		844,391	844,391	844,391	832,628		11,764		11,764		844,391				14,041	10/15/2030	1.G
..66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30	06/15/2026	Redemption 100.0000		97,365	97,365	97,365	97,365						97,365				1,663	10/15/2030	1.G
..67021C-AN-7	NSTAR ELECTRIC CO SR UNSEC 3.250% 05/15/29	06/17/2026	GOLDMAN SACHS & CO.		9,912,263	10,250,000	10,227,450	10,241,561		1,104		1,104		10,242,665		(330,403)	(330,403)	197,099	05/15/2029	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	O'REILLY AUTOMOTIVE INC SR UNSEC 3.600%																			
..67103H-AF-4	09/01/27	. 04/22/2026 .	BARCLAYS BANK PLC		10,115,544	10,200,000	10,183,680	10,196,903		558		558		10,197,461		(81,917)	(81,917)	236,640	09/01/2027 .	2.A FE
..67105#-AF-8	OSI GROUP LLC SR-SECURED 4.350% 03/22/28	. 04/02/2026 .	Redemption 100.0000		34	34	34	34						34				54,393	03/22/2028 .	2.B PL
	OCCIDENTAL PETROLEUM COR SR UNSEC 3.000%																			
..674599-CM-5	02/15/27	. 06/12/2026 .	BLAYLOCK & COMPANY INC.		20,790,420	21,000,000	20,556,941	20,943,898		22,452		22,452		20,966,350		(175,930)	(175,930)	525,000	02/15/2027 .	2.C FE
	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC																			
..67624#-AA-1	4.000% 02/15/41	. 06/15/2026 .	Redemption 100.0000		139,632	139,632	139,632	139,632						139,632				1,866	02/15/2041 .	1.E PL
	OGLETHORPE POWER CORP 1ST MORTG 4.550%																			
..677050-AK-2	06/01/44	. 06/29/2026 .	Various		20,963,000	20,963,000	19,890,210	14,927,931		7,005		7,005		19,919,646		1,043,354	1,043,354	551,094	06/01/2044 .	2.A FE
..678858-BV-2	OKLAHOMA G&E CO 3.250% 04/01/30	. 05/13/2026 .	CITADEL SECURITIES LLC		7,031,620	7,375,000	7,371,239	7,373,254		141		141		7,373,394		(341,774)	(341,774)	148,473	04/01/2030 .	1.G FE
	OLYMPUS WTR US HLDG CORP SERIES 144A 4.250%																			
..681639-AA-8	10/01/28	. 05/01/2026 .	GOLDMAN SACHS & CO.		23,788,362	24,490,000	24,490,000	24,490,000						24,490,000		(701,639)	(701,639)	615,821	10/01/2028 .	4.C FE
..681919-BP-0	OMNICOM GROUP INC 4.650% 10/01/28	. 06/17/2026 .	GOLDMAN SACHS & CO.		8,144,377	8,150,000	8,141,566			1,711		1,711		8,143,277		1,100	1,100	270,546	10/01/2028 .	2.A FE
..68235P-AH-1	ONE GAS INC 2.000% 05/15/30	. 05/07/2026 .	CITADEL SECURITIES LLC		4,505,540	4,950,000	4,924,062	4,938,051		919		919		4,938,970		(433,431)	(433,431)	47,575	05/15/2030 .	1.G FE
..682680-CL-5	ONEOK INC 4.850% 07/15/26	. 04/15/2026 .	Call 100.0000		100,000	100,000	99,981	99,995		2		2		99,997		3	3	1,213	07/15/2026 .	2.B FE
..682680-CR-2	ONEOK INC SERIES 144A 6.500% 09/01/30	. 06/03/2026 .	BARCLAYS BANK PLC		10,326,528	9,805,000	9,805,000	9,805,000						9,805,000		521,528	521,528	483,305	09/01/2030 .	2.B FE
	St. Louis GSA USDA Ground Leas 6.750%																			
..68295#-AA-5	08/15/37	. 06/15/2026 .	Redemption 100.0000		389,946	389,946	389,946	389,946						389,946				10,976	08/15/2037 .	1.D PL
	1298 INWOOD AVE CONTRACT-BKD P 5.970%																			
..68295*-AA-9	02/15/56	. 06/15/2026 .	Redemption 100.0000		428,657	428,657	428,657	428,657						428,657				10,670	02/15/2056 .	1.C Z
	ORGILL SIKESTON MO CTL PASS-TH SR SEC NOTE																			
..68622#-AA-9	3.800% 10/31/39	. 06/30/2026 .	Redemption 100.0000		396,873	396,873	396,873	396,873						396,873				6,287	10/31/2039 .	3.B
	ORGANON FINANCE 1 LLC SERIES 144A 4.125%																			
..68622T-AA-9	04/30/28	. 05/01/2026 .	GOLDMAN SACHS & CO.		39,222,900	39,800,000	37,470,070	38,753,913		142,026		142,026		38,895,939		326,961	326,961	839,117	04/30/2028 .	3.B FE
. 68666*-AA-0	UNIVERSITY OF NEW ORLEANS 5.710% 02/25/48	. 06/25/2026 .	Redemption 100.0000		59,484	59,484	59,484	59,484						59,484				1,416	02/25/2048 .	2.C
..693475-AZ-8	PNC FINANCIAL SERVICES 2.550% 01/22/30	. 05/13/2026 .	CITADEL SECURITIES LLC		4,661,650	5,000,000	4,626,800	4,792,341		17,558		17,558		4,809,899		(148,249)	(148,249)	103,417	01/22/2030 .	1.G FE
..69349L-AR-9	PNC BANK NA SUBORD 4.050% 07/26/28	. 06/17/2026 .	GOLDMAN SACHS & CO.		8,364,993	8,450,000	8,429,382	8,443,888		1,056		1,056		8,444,945		(79,952)	(79,952)	306,101	07/26/2028 .	1.F FE
	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870%																			
..6934K#-AA-6	12/18/34	. 06/18/2026 .	Redemption 100.0000		58,542	58,542	58,543	58,542						58,542				1,677	12/18/2034 .	4.A
	PPL CAPITAL FUNDING INC CO.GUARNT 3.100%																			
..69352P-AL-7	05/15/26	. 05/15/2026 .	Maturity		15,925,000	15,925,000	15,904,616	15,924,128		872		872		15,925,000				246,838	05/15/2026 .	2.A FE
	PACIFIC LIFE GF II SERIES 144A 1.375%																			
..6944PL-2E-8	04/14/26	. 04/14/2026 .	Maturity		10,000,000	10,000,000	9,994,700	9,999,691		309		309		10,000,000				68,750	04/14/2026 .	1.D FE
	PACKAGING CORP OF AMERIC SR UNSEC 3.400%																			
..695156-AT-6	12/15/27	. 04/22/2026 .	BARCLAYS BANK PLC		18,882,858	19,150,000	19,073,996	19,126,211		3,634		3,634		19,129,845		(246,988)	(246,988)	231,502	12/15/2027 .	2.A FE
	PARKER-HANNIFIN CORP SR UNSEC 3.250%																			
..701094-AN-4	06/14/29	. 04/08/2026 .	GOLDMAN SACHS & CO.		5,151,547	5,300,000	5,283,411	5,293,656		471		471		5,294,127		(142,580)	(142,580)	55,024	06/14/2029 .	2.A FE
	PARKER-HANNIFIN CORP SR UNSEC 4.200%																			
..70109H-AM-7	11/21/34	. 06/03/2026 .	BARCLAYS BANK PLC		12,569,872	13,175,000	13,160,903	13,167,286		307		307		13,167,593		(597,720)	(597,720)	296,657	11/21/2034 .	1.G FE
	Parliament Securities SPV LLC 6.256%																			
..70168#-AA-5	12/25/26	. 04/10/2026 .	Paydown		137,139,559	137,139,559	137,139,559	137,139,559						137,139,559				2,835,984	12/25/2026 .	2.C Z
	Parliament Securities SPV LLC 5.732%																			
..70168K-AA-4	03/15/41	. 06/15/2026 .	Paydown		2,199,100	2,199,100	2,199,100							2,199,100				10,852	03/15/2041 .	1.G Z
	Parliament Securities SPV LLC 6.706%																			
..70168K-AB-2	03/15/41	. 06/15/2026 .	Paydown		1,139,222	1,139,222	1,139,222							1,139,222				7,257	03/15/2041 .	2.B Z
	Parliament Securities SPV LLC 10.278%																			
..70168K-AC-0	03/15/41	. 06/15/2026 .	Paydown		764,873	764,873	764,873							764,873				6,776	03/15/2041 .	3.C Z
	PARTSTAT GE 2020 I SUPPLY AGRE SR-SEC																			
..70215@-AA-0	3.780% 10/15/30	. 04/15/2026 .	Redemption 100.0000		95,650	95,650	96,607	96,240		(590)		(590)		95,650				1,808	10/15/2030 .	1.G
	PATTERN ENERGY OP LP PAT SERIES 144A 4.500%																			
..70339P-AA-7	08/15/28	. 05/01/2026 .	GOLDMAN SACHS & CO.		6,192,774	6,300,000	6,223,975	6,222,838		7,866		7,866		6,230,704		(37,930)	(37,930)	203,963	08/15/2028 .	3.C FE
	PEF ST. PETERSBURG FL LLC PROG SR-SEC																			
..70556#-AA-5	5.270% 08/15/27	. 06/15/2026 .	Redemption 100.0000		373,758	373,758	373,758	373,758						373,758				6,804	08/15/2027 .	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	PENNSYLVANIA ELECTRIC CO SR UNSEC 3.600%																			
..708696-BZ-1	06/01/29	06/10/2026	GOLDMAN SACHS & CO.		3,384,605	3,500,000	3,493,315	3,497,440		314		314		3,497,754		(113,149)	(113,149)	66,500	06/01/2029	1.G FE
	Perdido Energy Holdings LLC 10.750% 11/12/28																			
..71369@-AA-2		06/11/2026	DIRECT		9,800,000	10,000,000	9,777,985	8,066,640		(152,384)		(152,384)		9,789,256		10,744	10,744	(381,437)	11/12/2028	3.C PL
	Perdido Energy Holdings LLC 10.750% 11/12/28																			
..71369@-AA-2		06/11/2026	Redemption 100.0000		(8,800,000)	(8,800,000)	(8,601,646)	(9,139,715)		29,683		29,683		(8,800,000)				(40,820)	11/12/2028	3.C PL
	Enfra Permian Basin Behavioral 6.400%																			
..71431*-AA-8	05/25/41	06/25/2026	Redemption 100.0000		96,108	96,108	96,108							96,108				444	05/25/2041	2.A Z
	PHOENIX GARAGE PASS THRU TRUST SR-SEC																			
..71904#-AA-2	4.670% 08/15/40	06/15/2026	Redemption 100.0000		173,339	173,339	173,339	173,339						173,339				3,377	08/15/2040	1.B
..723787-AQ-0	PIONEER NATURAL RESOURCE 1.900% 08/15/30	04/22/2026	Various		6,887,652	7,600,000	7,490,166	7,546,047		1,760		1,760		7,547,807		(660,155)	(660,155)	27,276	08/15/2030	1.D FE
	Terra Funding Urban Towers 4.095%																			
..73054#-AA-6	02/15/57	06/15/2026	Redemption 100.0000		30,845	30,845	31,462	31,402		(557)		(557)		30,845				527	02/15/2057	1.D Z
	POLAR TANKERS INC CO.GUARNT 5.951% 05/10/37																			
..73102Q-AA-4		05/10/2026	Redemption 100.0000		1,269,639	1,269,639	1,251,228	1,261,807		7,832		7,832		1,269,639				37,778	05/10/2037	1.F FE
	POST HOLDINGS INC SERIES 144A 4.625%																			
..737446-AQ-7	04/15/30	06/01/2026	GOLDMAN SACHS & CO.		11,251,683	11,615,000	9,685,638	10,386,049		103,056		103,056		10,489,105		762,578	762,578	338,731	04/15/2030	4.B FE
	POWERSOUTH ENERGY COOPERATIVE 2018A-SR-SEC																			
..73937@-AA-1	4.050% 04/04/39	04/06/2026	Redemption 100.0000		1,857,143	1,857,143	1,857,143	1,857,143						1,857,143				37,607	04/04/2039	1.G
	PRAIRIE WIND TRANSMISSION LLC SR-SEC 3.680%																			
..73971#-AA-6	12/01/44	06/01/2026	Redemption 100.0000		2,894,366	2,894,366	2,894,366	2,894,366						2,894,366				10,334	12/01/2044	1.G
	PRIME SECSRVC BRW/FINANC SR SEC 5.750%																			
..74166M-AC-0	04/15/26	04/15/2026	Maturity		417,000	417,000	417,000	417,000						417,000				13,987	04/15/2026	3.C FE
	PRIMO TRITON WATER HLD SERIES 144A 4.375%																			
..74168R-AB-9	04/30/29	06/01/2026	GOLDMAN SACHS & CO.		20,565,090	21,000,000	20,878,412	20,901,176		11,570		11,570		20,912,746		(347,656)	(347,656)	541,042	04/30/2029	3.C FE
	PRINCIPAL FINANCIAL GRP SERIES 144A 4.111%																			
..74251V-AP-7	02/15/28	06/17/2026	GOLDMAN SACHS & CO.		19,833,200	20,000,000	19,576,600	19,685,126		65,891		65,891		19,751,017		82,183	82,183	692,018	02/15/2028	1.G FE
	PRINCIPAL FINANCIAL GRP CO.GUARNT 3.700%																			
..74251V-AR-3	05/15/29	06/17/2026	Various		7,274,925	7,450,000	7,420,349	7,438,785		1,279		1,279		7,440,064		(165,139)	(165,139)	147,779	05/15/2029	1.G FE
..74251V-AS-1	PRINCIPAL FINANCIAL GRP 2.125% 06/15/30	06/03/2026	Various		1,619,271	1,800,000	1,677,348	1,702,025		8,431		8,431		1,710,456		(91,185)	(91,185)	17,213	06/15/2030	1.G FE
	PRINCIPAL LFE GLB FND II SR SEC 3.000%																			
..74256L-AU-3	04/18/26	04/18/2026	Maturity		8,825,000	8,825,000	8,801,526	8,824,207		793		793		8,825,000				132,375	04/18/2026	1.E FE
	PROJECT AXIS GARNER NC SENIOR SR-SEC 4.034%																			
..74338*-AA-6	11/15/39	06/15/2026	Redemption 100.0000		598,047	598,047	598,047	598,047						598,047				10,057	11/15/2039	1.D
..74340X-BM-2	PROLOGIS LP 2.250% 04/15/30	05/07/2026	CITADEL SECURITIES LLC		10,899,505	11,823,000	11,769,205	11,798,333		1,915		1,915		11,800,249		(900,743)	(900,743)	150,004	04/15/2030	1.F FE
..74340X-BY-6	PROLOGIS LP 2.875% 11/15/29	04/08/2026	GOLDMAN SACHS & CO.		14,283,750	15,000,000	15,531,477	15,291,093		(20,923)		(20,923)		15,270,171		(986,421)	(986,421)	172,500	11/15/2029	1.F FE
	PROJECT ARROW OAK CREEK WI SR SR-SEC 4.067%																			
..74351@-AA-6	07/10/40	06/10/2026	Redemption 100.0000		668,384	668,384	668,384	668,384						668,384				11,331	07/10/2040	1.D
	PROTECTIVE LIFE CORP SERIES 144A 3.400%																			
..743674-BE-2	01/15/30	06/03/2026	BARCLAYS BANK PLC		14,216,100	15,000,000	14,953,800	14,980,935		1,887		1,887		14,982,821		(766,721)	(766,721)	451,917	01/15/2030	1.G FE
	PROTECTIVE LIFE GLOBAL SERIES 144A 1.618%																			
..74368C-BC-7	04/15/26	04/15/2026	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				121,350	04/15/2026	1.D FE
	PUBLIC SERVICE COLORADO SERIES 38 4.100%																			
..744448-CW-9	06/01/32	06/03/2026	BARCLAYS BANK PLC		7,858,464	8,175,000	8,123,661	8,139,893		2,037		2,037		8,141,930		(283,466)	(283,466)	170,381	06/01/2032	1.E FE
	QUEST DIAGNOSTICS INC SR UNSEC 3.450%																			
..74834L-AZ-3	06/01/26	06/01/2026	Maturity		9,500,000	9,500,000	9,473,685	9,498,724		1,276		1,276		9,500,000				163,875	06/01/2026	2.A FE
	RELX CAPITAL INC CO.GUARNT 4.000% 03/18/29																			
..74949L-AC-6		06/17/2026	GOLDMAN SACHS & CO.		17,579,930	17,850,000	17,704,646	17,796,741		7,212		7,212		17,803,953		(224,024)	(224,024)	535,500	03/18/2029	1.G FE
..74949L-AE-2	RELX CAPITAL INC 4.750% 05/20/32	06/03/2026	BARCLAYS BANK PLC		6,985,730	7,025,000	6,963,250	6,982,252		2,452		2,452		6,984,704		1,026	1,026	179,820	05/20/2032	1.G FE
..74971N-AA-7	REP HS ACQUISITION CORP 12.250% 08/31/30	04/21/2026	Redemption 100.0000		2,488,584	2,488,584	2,427,892	2,437,272		51,312		51,312		2,488,584				(403,632)	08/31/2030	4.A PL
..75113#-AA-0	UNITED STATES OF AMERICA 4.570% 10/15/44	06/15/2026	Redemption 100.0000		348,611	348,611	348,611	348,611						348,611				8,367	10/15/2044	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	RAYBURN COUNTRY ELECTRIC COOPE SR-SEC																			
..75458*-AA-7	3.110% 06/15/50	. 06/15/2026 .	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				6,220	. 06/15/2050 .	2.B
	REDDING CALIF VA LEASE BACKED 4.107%																			
..75731#-AA-2	09/15/41	. 06/15/2026 .	Redemption 100.0000		341,140	341,140	341,141	341,139		1		1		341,140				5,798	. 09/15/2041 .	1.C PL
	REGENCY CENTERS LP CO.GUARNT 3.600%																			
..75884R-AV-5	02/01/27	. 06/22/2026 .	RBC DAIN RAUSCHER INC.		23,517,270	23,625,000	23,670,002	23,629,699		(2,709)		(2,709)		23,626,991		(109,721)	(109,721)	760,725	. 02/01/2027 .	1.G FE
	REGENCY CENTERS LP CO.GUARNT 4.125%																			
..75884R-AX-1	03/15/28	. 06/17/2026 .	GOLDMAN SACHS & CO.		7,857,735	7,900,000	7,887,123	7,896,716		662		662		7,897,378		(39,643)	(39,643)	247,122	. 03/15/2028 .	1.G FE
..75884R-BA-0	REGENCY CENTERS LP 3.700% 06/15/30	. 05/07/2026 .	CITADEL SECURITIES LLC		19,418,800	20,000,000	19,961,000	19,981,332		1,356		1,356		19,982,688		(563,888)	(563,888)	293,944	. 06/15/2030 .	1.G FE
	REINSURANCE GRP OF AMER SR UNSEC 3.900%																			
..759351-AN-9	05/15/29	. 06/17/2026 .	GOLDMAN SACHS & CO.		10,873,560	11,100,000	11,099,874	11,099,886		2		2		11,099,888		(226,328)	(226,328)	256,133	. 05/15/2029 .	2.A FE
	RELIANCE STAND LIFE II SERIES 144A 2.750%																			
..75951A-AN-8	01/21/27	. 05/19/2026 .	MORGAN STANLEY & CO. INC.		44,215,223	44,665,000	44,035,131	44,557,666		38,663		38,663		44,596,330		(381,106)	(381,106)	1,020,161	. 01/21/2027 .	1.E FE
..760759-BH-2	REPUBLIC SERVICES INC 5.000% 12/15/33	. 05/13/2026 .	CITADEL SECURITIES LLC		10,131,200	10,000,000	9,943,200	9,953,473		1,021		1,021		9,954,494		176,706	176,706	206,944	. 12/15/2033 .	1.G FE
..760768-AA-5	Republc Services Inc. 5.680% 05/15/51	. 06/15/2026 .	Redemption 100.0000		2,347,202	2,347,202	2,347,202	2,347,202						2,347,202				55,839	. 05/15/2051 .	1.G
	RIVEREDGE ATLANTA GA SR NT LEA SR-SEC																			
..76870*-AA-5	4.389% 04/15/56	. 06/15/2026 .	Redemption 100.0000		11,078	11,078	11,299	11,274		(196)		(196)		11,078				207	. 04/15/2056 .	1.D PL
	RIVERSIDE ON THE JAMES SR-SEC 4.501%																			
..76923*-AA-2	03/15/56	. 06/15/2026 .	Redemption 100.0000		32,977	32,977	32,977	32,904		73		73		32,977				560	. 03/15/2056 .	1.D PL
..776743-AL-0	ROPER TECHNOLOGIES INC 1.750% 02/15/31	. 06/03/2026 .	BARCLAYS BANK PLC		1,643,158	1,900,000	1,578,463	1,631,758		19,758		19,758		1,651,516		(8,358)	(8,358)	26,692	. 02/15/2031 .	2.A FE
	ROSENTHAL & ROSENTHAL INC. SR-UNSEC 7.910%																			
..77775*-BW-0	04/01/27	. 04/01/2026 .	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				316,400	. 04/01/2027 .	2.B PL
..78409V-BG-8	S&P GLOBAL INC SERIES WI 4.250% 05/01/29	. 04/08/2026 .	GOLDMAN SACHS & CO.		34,725,678	34,700,000	37,655,101	36,297,889		(134,929)		(134,929)		36,162,961		(1,437,283)	(1,437,283)	647,251	. 05/01/2029 .	1.G FE
	SCE RECOVERY FUNDING LLC SERIES A-1 1.977%																			
..78433L-AD-8	11/15/28	. 05/15/2026 .	Redemption 100.0000		599,261	599,261	599,239	599,261						599,261				5,924	. 11/15/2028 .	1.A FE
	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630%																			
..78434#-AA-6	05/15/36	. 06/15/2026 .	Redemption 100.0000		368,903	368,903	368,903	368,903						368,903				6,149	. 05/15/2036 .	1.D
	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630%																			
..78434#-AA-6	05/15/36	. 04/15/2026 .	Redemption 100.0000		180,135	180,135	180,135	180,135						180,135				2,180	. 05/15/2036 .	1.G YE
	SPS AMARILLO TX LANDLORD LLC-X SR-SEC																			
..78475#-AA-6	3.593% 03/31/37	. 06/30/2026 .	Redemption 100.0000		445,476	445,476	445,476	443,620		1,856		1,856		445,476				7,595	. 03/31/2037 .	2.A
	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC																			
..78482@-AA-9	5.411% 12/15/39	. 06/15/2026 .	Redemption 100.0000		462,088	462,088	464,399	463,615		(1,527)		(1,527)		462,088				10,424	. 12/15/2039 .	1.E
	SVF HOLDING REAL ESTATE INVEST 3.740%																			
..78488@-AC-9	04/01/26	. 04/01/2026 .	Maturity		8,000,000	8,000,000	7,964,640	7,997,759		2,241		2,241		8,000,000				149,600	. 04/01/2026 .	2.B
	SVF HOLDING REAL ESTATE INVEST 3.740%																			
..78488@-AD-7	04/01/26	. 04/01/2026 .	Maturity		16,000,000	16,000,000	15,929,280	15,995,204		4,796		4,796		16,000,000				299,200	. 04/01/2026 .	2.B
	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC																			
..78615#-AA-7	3.420% 09/15/36	. 06/15/2026 .	Redemption 100.0000		74,721	74,721	74,721	74,721						74,721				1,065	. 09/15/2036 .	1.A
	SAMMONS FINANCIAL GROUP SERIES 144A 4.450%																			
..79588T-AC-4	05/12/27	. 06/03/2026 .	BARCLAYS BANK PLC		16,959,880	17,000,000	18,765,790	17,388,381		(146,819)		(146,819)		17,241,562		(281,682)	(281,682)	424,481	. 05/12/2027 .	2.A FE
..797440-BH-6	SAN DIEGO G & E 1ST MORTG 6.000% 06/01/26	. 06/01/2026 .	Maturity		10,000,000	10,000,000	8,998,900	9,959,920		40,080		40,080		10,000,000				300,000	. 06/01/2026 .	1.F FE
..80257*-AB-8	LEGACY VA CHESAPEAKE LLC 3.160% 05/15/44	. 06/15/2026 .	Redemption 100.0000		474,698	474,698	474,698	474,698						474,698				6,232	. 05/15/2044 .	2.C PL
..80257*-AC-6	VA Lakeland 3.190% 02/15/44	. 06/15/2026 .	Redemption 100.0000		241,341	241,341	241,341	241,341						241,341				3,102	. 02/15/2044 .	1.D PL
	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC																			
..80483N-AA-5	3.780% 08/15/35	. 06/15/2026 .	Redemption 100.0000		413,785	413,785	413,785	413,785						413,785				5,236	. 08/15/2035 .	1.F
..808513-BC-8	CHARLES SCHWAB CORP 4.625% 03/22/30	. 06/17/2026 .	GOLDMAN SACHS & CO.		10,074,300	10,000,000	9,985,800	9,993,191		680		680		9,993,871		80,429	80,429	341,736	. 03/22/2030 .	1.F FE
..808513-BR-5	CHARLES SCHWAB CORP 1.150% 05/13/26	. 05/13/2026 .	Maturity		10,000,000	10,000,000	9,976,800	9,998,262		1,738		1,738		10,000,000				57,500	. 05/13/2026 .	1.F FE
..808513-BS-3	CHARLES SCHWAB CORP 2.300% 05/13/31	. 06/10/2026 .	Various		2,862,256	3,200,000	2,979,008	3,015,123		13,558		13,558		3,028,681		(166,425)	(166,425)	39,764	. 05/13/2031 .	1.F FE
	SEALED AIR CORP SERIES 144A 5.000% 04/15/29																			
..81211K-BA-7		. 04/15/2026 .	Call 101.2500		8,100,000	8,000,000	8,000,000	8,000,000						8,000,000				300,000	. 04/15/2029 .	3.B FE
	SEALED AIR SEALED AIR US SERIES 144A 7.250%																			
..812127-AB-4	02/15/31	. 04/09/2026 .	Call 105.2963		6,312,514	5,995,000	5,995,000	5,995,000						5,995,000				491,369	. 02/15/2031 .	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..812127-AC-2	SEALED AIR CORP SERIES 144A 6.500% 07/15/32	04/09/2026	Various		9,242,998	8,735,000	8,769,720	8,763,477		(1,979)		(1,979)		8,761,498		(26,498)	(26,498)	924,366	07/15/2032	3.B FE
..813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29	04/10/2026	Redemption 100.0000		93,035	93,035	96,343	93,582		(547)		(547)		93,035				1,822	07/10/2029	1.C FE
..813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29	06/10/2026	Redemption 100.0000		193,069	193,069	199,933	194,204		(1,135)		(1,135)		193,069				5,071	07/10/2029	4.A
..817565-CF-9	SERVICE CORP INTL 3.375% 08/15/30	06/01/2026	GOLDMAN SACHS & CO.		4,634,950	5,000,000	4,037,500	4,375,493		49,194		49,194		4,424,688		210,262	210,262	134,531	08/15/2030	3.C FE
..817565-CG-7	SERVICE CORP INTL 4.000% 05/15/31	06/01/2026	GOLDMAN SACHS & CO.		2,811,180	3,000,000	2,759,110	2,782,301		14,722		14,722		2,797,023		14,157	14,157	65,667	05/15/2031	3.C FE
..822905-AC-9	SHELL FINANCE US INC 4.125% 05/11/35	06/03/2026	BARCLAYS BANK PLC		9,419,900	10,000,000	9,710,800	9,738,255		9,661		9,661		9,747,916		(328,016)	(328,016)	232,604	05/11/2035	1.D FE
..825638-AA-3	Naperville Ground Lease 4.095% 03/15/57	06/15/2026	Redemption 100.0000		22,097	22,097	22,539	22,515		(418)		(418)		22,097				377	03/15/2057	1.D PL
..82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28	06/05/2026	Redemption 100.0000		504,277	504,277	504,277	504,277						504,277				8,009	12/05/2028	1.A
..82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28	06/05/2026	Redemption 100.0000		251,717	251,717	251,717	251,717						251,717				4,082	12/05/2028	1.A
..82967N-BJ-6	SIRIUS XM RADIO INC SERIES 144A 4.000% 07/15/28	05/01/2026	GOLDMAN SACHS & CO.		7,245,870	7,450,000	7,334,824	7,363,908		10,828		10,828		7,374,735		(128,865)	(128,865)	239,228	07/15/2028	3.C FE
..83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36	06/10/2026	Redemption 100.0000		278,158	278,158	278,158	278,158						278,158				5,002	12/31/2036	1.F
..83012@-AA-8	Tulane 2021 6823 Energy Partne 3.150% 01/15/52	06/15/2026	Redemption 100.0000		124,384	124,384	124,384	124,384						124,384				1,633	01/15/2052	1.F
..83274@-AA-1	Smoky Mountain Holdings LLC 6.090% 12/31/34	04/30/2026	Redemption 100.0000		125,695	125,695	125,695	125,695						125,695				11,641	12/31/2034	2.B PL
..83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC 3.950% 06/30/35	06/30/2026	Redemption 100.0000		108,346	108,346	108,346	108,346						108,346				2,140	06/30/2035	2.B FE
..837004-BX-7	DOMINION ENERGY SOUTH 1ST MORTG 5.300% 05/15/33	06/10/2026	GOLDMAN SACHS & CO.		4,086,520	4,000,000	3,170,120	3,593,021		19,007		19,007		3,612,029		474,491	474,491	121,311	05/15/2033	1.F FE
..84055*-AD-0	SOUTH TEXAS ELECTRIC COOPERATI B-SR-SEC 3.620% 11/15/43	05/15/2026	Redemption 100.0000		1,785,714	1,785,714	1,785,714	1,785,714						1,785,714					11/15/2043	1.F
..842688-AA-7	Southern Company Services Inc. 5.784% 03/15/44	06/15/2026	Redemption 100.0000		98,972	98,972	99,951	99,941		(969)		(969)		98,972				2,387	03/15/2044	1.G Z
..84737#-AA-8	Spearmint Renewable Developmen TRANCHE A TERM LN 13.000% 06/09/27	06/04/2026	DIRECT				(110,359)	(3,000,000)		31,268		31,268		(79,090)		79,090	79,090	311,894	06/09/2027	4.C Z
..84737#-AA-8	Spearmint Renewable Developmen TRANCHE A TERM LN 13.000% 06/09/27	04/01/2026	DIRECT		1,790,323	1,850,000	1,775,853			4,915		4,915		1,780,768		9,554	9,554	48,063	06/09/2027	5.B GI
..84737#-AA-8	Spearmint Renewable Developmen TRANCHE A TERM LN 13.000% 06/09/27	06/04/2026	Redemption 100.0000		(1,790,323)	(1,790,323)	(1,790,323)	(1,790,323)						(1,790,323)					06/09/2027	5.B GI
..84737#-AA-8	Spearmint Renewable Developmen TRANCHE A TERM LN 13.000% 06/09/27	06/04/2026	Tax Free Exchange		16,962,481	17,215,844	16,617,657			344,824		344,824		16,962,481				2,594,009	06/09/2027	4.B PL
..84737#-AB-6	Spearmint Renewable Developmen TRANCHE B TERM LN 10.000% 09/09/26	06/04/2026	DIRECT				(267,415)	(12,000,000)		124,309		124,309		(143,107)		143,107	143,107	883,802	09/09/2026	4.C Z
..84737#-AB-6	Spearmint Renewable Developmen TRANCHE B TERM LN 10.000% 09/09/26	04/01/2026	DIRECT		5,709,678	5,900,000	5,710,052			23,680		23,680		5,733,732		(24,054)	(24,054)	100,618	09/09/2026	5.B GI
..84737#-AB-6	Spearmint Renewable Developmen TRANCHE B TERM LN 10.000% 09/09/26	06/04/2026	Redemption 100.0000		(5,709,678)	(5,709,678)	(5,709,678)	(5,709,678)						(5,709,678)					09/09/2026	5.B GI
..84737#-AB-6	Spearmint Renewable Developmen TRANCHE B TERM LN 10.000% 09/09/26	06/04/2026	Tax Free Exchange		75,927,925	76,138,538	74,628,594			1,299,331		1,299,331		75,927,925				13,508,293	09/09/2026	4.B PL
..84737*-AA-2	SPEARMINT INFRASTRUCTURE GROUP 13.000% 04/02/29	06/22/2026	DIRECT		75,886,730	76,862,889	76,480,876			(3,319)		(3,319)		76,477,558		(590,827)	(590,827)		04/02/2029	4.B Z
..85170#-AA-9	INFIRMARY HEALTH SYSTEM INC. 6.381% 07/01/50	04/01/2026	Redemption 100.0000		29,371	29,371	29,371	29,371						29,371				625	07/01/2050	2.A YE
..85170#-AA-9	INFIRMARY HEALTH SYSTEM INC. 6.381% 07/01/50	06/01/2026	Redemption 100.0000		59,212	59,212	59,212	59,212						59,212				1,732	07/01/2050	2.A
..857477-BN-2	STATE STREET CORP SERIES WI 3.152% 03/30/31	04/08/2026	GOLDMAN SACHS & CO.		6,706,840	7,000,000	7,000,000	7,000,000						7,000,000		(293,160)	(293,160)	115,836	03/30/2031	1.F FE

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									10	11	12	13	14							
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..857477-BT-9	STATE STREET CORP 2.623% 02/07/33	06/03/2026	BARCLAYS BANK PLC		6,948,551	7,815,000	6,886,187	7,158,913		34,233		34,233		7,193,146		(244,595)	(244,595)	169,115	02/07/2033	1.F FE
..857477-BU-6	STATE STREET CORP 4.421% 05/13/33	06/03/2026	BARCLAYS BANK PLC		3,905,680	4,000,000	4,000,000	4,000,000						4,000,000		(94,320)	(94,320)	98,736	05/13/2033	1.F FE
..86657#-AA-9	SUMTER ELECTRIC COOPERATIVE IN SR-UNSEC 3.450% 03/20/39	06/20/2026	Redemption 100.0000		98,163	98,163	98,163	98,163						98,163				1,717	03/20/2039	1.G
..86657#-AB-7	SUMTER ELECTRIC COOPERATIVE IN SR-UNSEC 3.400% 09/20/36	06/22/2026	Redemption 100.0000		134,635	134,635	134,635	134,635						134,635				2,324	09/20/2036	1.G
..86787G-AJ-1	SUNTRUST BANK SUBORD 3.300% 05/15/26	05/15/2026	Maturity		31,070,000	31,070,000	31,274,146	31,076,616		(6,616)		(6,616)		31,070,000				512,655	05/15/2026	1.G FE
..86803#-AA-2	Sunzia FinCo Holdings LLC SUNZIA WIND SUNZIA TRANSMISSIO 8.725% 07/31/26	06/22/2026	DIRECT		101,763,200	102,666,667	101,211,707	41,152,150		1,191,815		1,191,815		102,654,447		(891,247)	(891,247)	2,229,299	07/31/2026	3.C PL
..86803#-AA-2	Sunzia FinCo Holdings LLC SUNZIA WIND SUNZIA TRANSMISSIO 8.725% 07/31/26	05/29/2026	DIRECT			2,681	(87,226,362)			174,481		174,481		85,016		(85,016)	(85,016)		07/31/2026	5.B GI
..86803*-AA-6	SunZia Finco LLC SUNZIA WIND SUNZIA TRANSMISSIO 5.744% 10/31/26	06/22/2026	DIRECT		116,400,000	120,000,000	112,200,000	117,043,233		1,570,863		1,570,863		118,614,096		(2,214,096)	(2,214,096)	5,839,127	10/31/2026	3.B Z
..86803*-AA-6	SunZia Finco LLC SUNZIA WIND SUNZIA TRANSMISSIO 5.744% 10/31/26	06/11/2026	Redemption 100.0000		(5,611,799)	(5,611,799)	(5,247,032)	(5,611,799)						(5,611,799)					10/31/2026	3.B PL
..872287-AL-1	TCI COMMUNICATIONS INC SR UNSEC 7.125% 02/15/28	06/02/2026	TENDER SALE		15,710,400	15,000,000	15,216,750	15,034,034		(6,453)		(6,453)		15,027,581		682,819	682,819	860,938	02/15/2028	1.G FE
..873316-A*-4	BMH LLC (BMH) and Subsidiaries 6.162% 11/15/41	06/15/2026	Redemption 100.0000		300,123	300,123	300,123	300,123						300,123				7,711	11/15/2041	1.G
..87422V-AK-4	TALEN ENERGY SUPPLY LLC SERIES 144A 8.625% 06/01/30	04/30/2026	Call 104.4995		261,249	250,000	260,038	255,773		(723)		(723)		255,050		(5,050)	(5,050)	20,173	06/01/2030	3.A FE
..87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC 4.690% 01/15/40	06/15/2026	Redemption 100.0000		43,746	43,746	44,182	44,065		(319)		(319)		43,746				2,664	01/15/2040	1.F
..87612E-BK-1	TARGET CORP 2.650% 09/15/30	04/22/2026	BARCLAYS BANK PLC		4,582,970	4,900,000	4,880,057	4,890,327		596		596		4,890,923		(307,953)	(307,953)	78,631	09/15/2030	1.F FE
..87612E-BT-2	TARGET CORP 5.000% 04/15/35	06/03/2026	BARCLAYS BANK PLC		19,985,200	20,000,000	19,941,400	19,945,637		1,965		1,965		19,947,602		37,598	37,598	636,111	04/15/2035	1.F FE
..879369-AF-3	TELEFLEX INC CO.GUARNT 4.625% 11/15/27	04/06/2026	JP MORGAN SECURITIES INC		13,860,000	14,000,000	13,966,250	13,967,303		4,435		4,435		13,971,738		(111,738)	(111,738)	255,403	11/15/2027	3.B FE
..880451-AV-1	TENNESSEE GAS PIPELINE CO.GUARNT 7.000% 10/15/28	06/10/2026	GOLDMAN SACHS & CO.		10,520,700	10,000,000	9,864,100	9,972,661		3,987		3,987		9,976,647		544,053	544,053	458,889	10/15/2028	2.A FE
..882508-BL-7	TEXAS INSTRUMENTS INC 1.900% 09/15/31	04/08/2026	GOLDMAN SACHS & CO.		13,280,400	15,000,000	14,737,050	14,842,019		7,047		7,047		14,849,065		(1,568,665)	(1,568,665)	161,500	09/15/2031	1.E FE
..883556-CL-4	THERMO FISHER SCIENTIFIC 2.000% 10/15/31	04/08/2026	GOLDMAN SACHS & CO.		12,268,752	13,800,000	13,481,226	13,607,013		8,411		8,411		13,615,424		(1,346,672)	(1,346,672)	133,400	10/15/2031	1.G FE
..885568-AA-9	35 Wacker Properties LLC 3.861% 01/15/58	06/15/2026	Redemption 100.0000		42,471	42,471	43,321	43,237		(766)		(766)		42,471				684	01/15/2058	1.D PL
..89055F-AC-7	TOPBUILD CORP SERIES 144A 4.125% 02/15/32	06/01/2026	GOLDMAN SACHS & CO.		27,279,450	27,000,000	24,141,875	24,990,306		112,838		112,838		25,103,144		2,176,306	2,176,306	887,906	02/15/2032	3.B FE
..89055F-AD-5	TOPBUILD CORP SERIES 144A 5.625% 01/31/34	06/01/2026	GOLDMAN SACHS & CO.		2,029,560	2,000,000	2,000,000	2,000,000						2,000,000		29,560	29,560	77,500	01/31/2034	3.B FE
..891027-AS-3	GLOBE LIFE INC 4.550% 09/15/28	06/10/2026	GOLDMAN SACHS & CO.		13,750,444	13,778,000	15,261,202	14,270,645		(85,848)		(85,848)		14,184,797		(434,353)	(434,353)	463,209	09/15/2028	2.A FE
..891906-AC-3	TOTAL SYSTEM SERVICES IN SR UNSEC 4.800% 04/01/26	04/01/2026	Maturity		15,000,000	15,000,000	14,959,500	14,998,770		1,230		1,230		15,000,000				360,000	04/01/2026	2.C FE
..891906-AF-6	TOTAL SYSTEM SERVICES IN SR UNSEC 4.450% 06/01/28	06/03/2026	BARCLAYS BANK PLC		9,922,600	10,000,000	9,909,700	9,973,767		4,385		4,385		9,978,153		(55,553)	(55,553)	226,208	06/01/2028	2.C FE
..89236T-GY-5	TOYOTA MOTOR CREDIT CORP SERIES MTN 3.375% 04/01/30	06/17/2026	GOLDMAN SACHS & CO.		21,441,739	22,375,000	22,360,009	22,368,016		710		710		22,368,726		(926,988)	(926,988)	539,098	04/01/2030	1.E FE
..893574-AS-2	TRANSCONT GAS PIPE LINE SERIES 144A 5.100% 03/15/36	04/10/2026	Tax Free Exchange		44,615,087	44,375,000	44,623,400	44,621,698		(6,611)		(6,611)		44,615,087				880,104	03/15/2036	2.A FE
..89420G-AE-9	TRAVELERS PPTY CASUALTY CO.GUARNT 6.375% 03/15/33	06/10/2026	GOLDMAN SACHS & CO.		164,123	150,000	111,723	129,681		910		910		130,591		33,532	33,532	7,066	03/15/2033	1.F FE
..89453#-AA-9	TRAVIS CNTY TEX AUSTIN TX CTL SR-SEC 4.665% 02/15/46	06/15/2026	Redemption 100.0000		187,525	187,525	187,525	187,525						187,525				3,647	02/15/2046	1.A
..89529#-AA-9	Tres Energy LLC 6.500% 11/02/29	06/11/2026	DIRECT		3,460,191	3,630,573	2,693,059	(24,725,251)		152,028		152,028		2,807,336		652,855	652,855	971,073	11/02/2029	3.B PL
..89529#-AA-9	Tres Energy LLC 6.500% 11/02/29	06/11/2026	DIRECT				(333,333)	(9,877,530)		13,058		13,058		(322,805)		322,805	322,805		11/02/2029	5.B Z
..89529#-AA-9	Tres Energy LLC 6.500% 11/02/29	06/11/2026	Redemption 100.0000		(3,310,483)	(3,310,483)	(3,460,723)	(11,009,700)		268,851		268,851		(3,310,483)				251,706	11/02/2029	3.B PL
..89529#-AA-9	Tres Energy LLC 6.500% 11/02/29	06/11/2026	Redemption 100.0000		(1,313,285)	(1,313,285)	(1,359,369)	(3,188,285)		85,938		85,938		(1,313,285)				27,884	11/02/2029	5.B GI
..896522-AJ-8	TRINITY INDUSTRIES INC SERIES 144A 7.750% 07/15/28	06/01/2026	GOLDMAN SACHS & CO.		7,204,544	7,035,000	7,046,250	7,039,718		(1,237)		(1,237)		7,038,481		166,062	166,062	480,090	07/15/2028	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	AEROQUIP-VICKERS INC SR UNSEC 7.875%																			
896678-AD-1	06/01/26	06/01/2026	Maturity		33,000,000	33,000,000	32,622,900	32,986,749		13,251		13,251		33,000,000				1,299,375	06/01/2026	1.G FE
	TRUIST FINANCIAL CORP SERIES MTN 5.153%																			
89788M-AT-9	08/05/32	06/03/2026	BARCLAYS BANK PLC		15,096,900	15,000,000	15,000,000	15,000,000						15,000,000		96,900	96,900	641,978	08/05/2032	1.G FE
	TULSA OKLA VA LEASE BACKED PAS 3.230%																			
89967*-AA-2	05/15/41	06/15/2026	Redemption 100.0000		849,344	849,344	849,344	849,344						849,344				11,329	05/15/2041	1.C PL
	TURBINE ENGINE SPECIALIST INC 13.232%																			
89993#-AA-6	03/01/29	04/01/2026	Redemption 100.0000		23,606	23,606	23,016	23,215		391		391		23,606				784	03/01/2029	2.B PL
90138F-AD-4	TWILIO INC 3.875% 03/15/31	06/01/2026	GOLDMAN SACHS & CO.		12,608,730	13,400,000	13,400,000	13,400,000						13,400,000		(791,270)	(791,270)	370,687	03/15/2031	3.A FE
	209-215 DRYDEN CTL PASS THRU T 3.900%																			
90184*-AA-7	07/15/47	06/15/2026	Redemption 100.0000		291,851	291,851	291,851	291,851						291,851				4,745	07/15/2047	1.C
902104-AC-2	II VI INC SERIES 144A 5.000% 12/15/29	06/01/2026	GOLDMAN SACHS & CO.		5,094,689	5,150,000	5,150,000	5,150,000						5,150,000		(55,311)	(55,311)	119,451	12/15/2029	3.C FE
	2014 REPLACEMENT POWER STATUTO A-SR-SEC																			
90226#-AA-3	3.850% 05/31/29	06/28/2026	Redemption 100.0000		908,674	908,674	908,674	888,394		20,280		20,280		908,674				17,480	05/31/2029	1.D PL
	2020-9 GROUND LEASE TR-SHORT H 3.747%																			
90228#-AA-1	04/10/56	06/10/2026	Redemption 100.0000		108,541	108,541	108,541	108,541						108,541				1,816	04/10/2056	1.D PL
902494-BC-6	TYSON FOODS INC SR UNSEC 3.550% 06/02/27	04/22/2026	BARCLAYS BANK PLC		20,241,900	20,400,000	20,543,832	20,419,749		(5,173)		(5,173)		20,414,576		(172,676)	(172,676)	283,645	06/02/2027	2.B FE
	WASTE MANAGEMENT INC CO.GUARNT 7.000%																			
902917-AH-6	07/15/28	04/22/2026	BARCLAYS BANK PLC		21,174,242	20,030,500	20,388,906	20,095,610		(7,461)		(7,461)		20,088,150		1,086,092	1,086,092	1,082,760	07/15/2028	1.G FE
	UCONN LEASED BACK TRUST UCONN SR-SEC 4.809%																			
90362*-AA-1	03/15/40	06/15/2026	Redemption 100.0000		1,790,984	1,790,984	1,790,984	1,790,984						1,790,984				31,211	03/15/2040	1.E
904764-BQ-9	UNILEVER CAPITAL CORP 1.750% 08/12/31	04/08/2026	GOLDMAN SACHS & CO.		13,212,300	15,000,000	14,521,500	14,713,947		12,948		12,948		14,726,895		(1,514,595)	(1,514,595)	172,813	08/12/2031	1.E FE
	UNION PACIFIC CORP SR UNSEC 6.625% 02/01/29																			
907818-CF-3		06/17/2026	GOLDMAN SACHS & CO.		52,642,273	49,870,000	51,797,660	50,286,116		(57,695)		(57,695)		50,228,422		2,413,852	2,413,852	2,909,256	02/01/2029	1.G FE
91135@-AE-5	United Power Inc. 6.010% 04/25/44	04/27/2026	Redemption 100.0000		725,000	725,000	725,000	725,000						725,000				21,786	04/25/2044	1.F FE
91135@-AF-2	United Power Inc. 6.200% 04/25/54	04/27/2026	Redemption 100.0000		174,892	174,892	174,892	174,892						174,892				5,422	04/25/2054	1.F FE
911363-AM-1	UNITED RENTALS NORTH AM 3.875% 02/15/31	06/01/2026	GOLDMAN SACHS & CO.		21,694,060	23,000,000	21,171,250	21,789,032		85,567		85,567		21,874,599		(180,539)	(180,539)	710,524	02/15/2031	3.B FE
911365-BP-8	UNITED RENTALS NORTH AM 3.750% 01/15/32	06/01/2026	GOLDMAN SACHS & CO.		24,488,915	26,500,000	23,355,070	24,303,230		129,167		129,167		24,432,397		56,518	56,518	875,052	01/15/2032	3.B FE
	UNITED RENTALS NORTH AM SERIES 144A 6.000%																			
911365-BQ-6	12/15/29	05/01/2026	GOLDMAN SACHS & CO.		38,883,763	38,215,000	38,215,000	38,215,000						38,215,000		668,763	668,763	885,314	12/15/2029	2.C FE
91159H-HM-5	US BANCORP SUBORD 3.100% 04/27/26	04/27/2026	Maturity		24,750,000	24,750,000	24,730,943	24,749,300		700		700		24,750,000				383,625	04/27/2026	1.G FE
91159H-HW-3	US BANCORP SUBORD 3.000% 07/30/29	06/17/2026	GOLDMAN SACHS & CO.		23,828,500	25,000,000	24,997,750	24,999,111		110		110		24,999,221		(1,170,721)	(1,170,721)	662,500	07/30/2029	1.G FE
913017-AT-6	RTX CORP SR UNSEC 6.700% 08/01/28	06/17/2026	GOLDMAN SACHS & CO.		10,439,900	10,000,000	10,193,000	10,036,532		(6,110)		(6,110)		10,030,423		409,477	409,477	589,972	08/01/2028	2.A FE
913017-BA-6	RTX CORP SR UNSEC 7.500% 09/15/29	06/17/2026	GOLDMAN SACHS & CO.		1,088,070	1,000,000	1,134,860	1,034,176		(3,825)		(3,825)		1,030,352		57,718	57,718	56,875	09/15/2029	2.A FE
913017-BJ-7	RTX CORP SR UNSEC 5.400% 05/01/35	06/03/2026	Various		61,711,200	60,000,000	58,199,450	59,055,410		33,020		33,020		59,088,430		2,622,770	2,622,770	1,917,000	05/01/2035	2.A FE
91324P-EJ-7	UNITEDHEALTH GROUP INC 4.200% 05/15/32	05/19/2026	MORGAN STANLEY & CO. INC.		11,614,669	12,100,000	12,068,782	12,078,567		1,133		1,133		12,079,700		(465,031)	(465,031)	261,158	05/15/2032	1.F FE
	VZ SENIOR NOTE CTL PASS-THROUG SR SECURED																			
91845#-AA-2	3.810% 05/15/35	06/15/2026	Redemption 100.0000		1,158,541	1,158,541	1,157,970	1,158,192		349		349		1,158,541				18,446	05/15/2035	2.A
	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC																			
91851@-AA-5	4.270% 10/15/36	06/15/2026	Redemption 100.0000		370,101	370,101	370,101	370,101						370,101				5,227	10/15/2036	1.A
	VZ IRVING TX SENIOR NOTE CTL P 3.620%																			
91854*-AA-4	08/15/36	06/15/2026	Redemption 100.0000		385,542	385,542	385,542	385,542						385,542				5,818	08/15/2036	2.A
91866@-AA-8	VA Muskegon 3.260% 12/30/43	06/30/2026	Redemption 100.0000		53,899	53,899	53,899	53,899						53,899				1,047	12/30/2043	1.A
	City of New York West 722 E 21 6.424%																			
91868@-AA-6	06/05/64	06/05/2026	Redemption 100.0000		22,752	22,752	22,752	22,752						22,752				609	06/05/2064	1.C
	City of New York 4427 White Pl 6.424%																			
91869*-AA-7	07/05/64	06/05/2026	Redemption 100.0000		21,767	21,767	21,767	21,767						21,767				583	07/05/2064	1.C
	VALLEY 2016 LEASE TRUST-VALLEY 4.000%																			
91927#-AA-3	01/15/43	06/15/2026	Redemption 100.0000		127,253	127,253	127,253	127,253						127,253				2,122	01/15/2043	1.F
	VANLAN HLDGS LLC MT. SINAI VANLAN HLDGS LLC																			
92207@-AA-4	(MT. SINAI)- 3.760% 05/15/26	04/14/2026	Redemption 100.0000		21,500,000	21,500,000	21,500,000	21,500,000						21,500,000				267,221	05/15/2026	1.D PL
	VENTAS REALTY LP CO.GUARNT 4.000% 03/01/28																			
92277G-AM-9		06/17/2026	GOLDMAN SACHS & CO.		14,861,550	15,000,000	14,884,950	14,971,123		5,925		5,925		14,977,048		(115,498)	(115,498)	478,333	03/01/2028	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92277G-AW-7	VENTAS REALTY LP 2.500% 09/01/31	. 06/03/2026 .	BARCLAYS BANK PLC		6,471,406	7,290,000	6,454,202	6,750,079		36,164		36,164		6,786,243		(314,837)	(314,837)	138,206	. 09/01/2031 .	2.A FE
..92332Y-AA-9	VENTURE GLOBAL LNG INC SERIES 144A 8.125% 06/01/28	. 06/11/2026 .	Call 102.0310		204,062	200,000	203,488	201,778		(557)		(557)		201,221		(1,221)	(1,221)	12,638	. 06/01/2028 .	3.B FE
..92343E-AL-6	VERISIGN INC SR UNSEC 4.750% 07/15/27	. 06/10/2026 .	GOLDMAN SACHS & CO.		9,980,300	10,000,000	10,000,000	10,000,000						10,000,000		(19,700)	(19,700)	430,139	. 07/15/2027 .	2.B FE
..92343V-EA-8	VERIZON COMMUNICATIONS SR UNSEC 4.500% 08/10/33	. 05/19/2026 .	Various		34,404,120	36,000,000	35,898,480	35,942,873		2,275		2,275		35,945,148		(1,541,028)	(1,541,028)	1,125,000	. 08/10/2033 .	2.A FE
..92343V-ES-9	VERIZON COMMUNICATIONS SR UNSEC 3.875% 02/08/29	. 06/17/2026 .	GOLDMAN SACHS & CO.		7,199,479	7,300,000	7,286,203	7,295,137		689		689		7,295,826		(96,347)	(96,347)	243,587	. 02/08/2029 .	2.A FE
..92564R-AK-1	VICI PROPERTIES NOTE SERIES 144A 4.500% 01/15/28	. 06/03/2026 .	BARCLAYS BANK PLC		8,134,072	8,200,000	8,015,910	8,128,560		14,333		14,333		8,142,893		(8,821)	(8,821)	326,975	. 01/15/2028 .	2.C FE
..925650-AB-9	VICI PROPERTIES LP 4.750% 02/15/28	. 06/03/2026 .	BARCLAYS BANK PLC		14,161,179	14,150,000	14,140,378	14,145,793		807		807		14,146,600		14,578	14,578	539,567	. 02/15/2028 .	2.C FE
..925650-AC-7	VICI PROPERTIES LP 4.950% 02/15/30	. 06/03/2026 .	BARCLAYS BANK PLC		19,099,444	19,150,000	19,106,147	19,123,927		2,443		2,443		19,126,370		(26,926)	(26,926)	760,973	. 02/15/2030 .	2.C FE
..92778*-AA-5	VIRGINA COMWLTH UNIV HEALTH SY 3.008% 09/15/49	. 06/15/2026 .	Redemption 100.0000		29,111	29,111	29,111	29,111						29,111				365	. 09/15/2049 .	1.A
..92826C-AE-2	VISA INC SR UNSEC 4.150% 12/14/35	. 06/03/2026 .	BARCLAYS BANK PLC		6,867,074	7,225,000	7,215,246	7,219,157		203		203		7,219,359		(352,286)	(352,286)	141,590	. 12/14/2035 .	1.D FE
..928668-BN-1	VOLKSWAGEN GROUP AMERICA SERIES 144A 1.625% 11/24/27	. 06/03/2026 .	BARCLAYS BANK PLC		9,562,100	10,000,000	9,159,300	9,702,996		64,981		64,981		9,767,977		(205,877)	(205,877)	85,814	. 11/24/2027 .	2.A FE
..929160-AZ-2	VULCAN MATERIALS CO 3.500% 06/01/30	. 06/10/2026 .	Various		10,252,421	10,700,000	10,683,109	10,659,423		3,895		3,895		10,663,318		(410,897)	(410,897)	173,503	. 06/01/2030 .	2.B FE
..93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 6.050% 05/15/32	. 06/15/2026 .	Redemption 100.0000		131,873	131,873	131,873	131,873						131,873				2,821	. 05/15/2032 .	4.A
..93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31	. 06/17/2026 .	Redemption 100.0000		69,152	69,152	70,632	69,581		(429)		(429)		69,152				1,487	. 11/15/2031 .	4.A
..941848-E@-8	WATERS CORP WATERS CORP-SR-UNSEC 3.440% 05/12/26	. 05/12/2026 .	Maturity		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				688,000	. 05/12/2026 .	2.B
..949746-RW-3	WELLS FARGO & COMPANY SR UNSEC 3.000% 04/22/26	. 04/22/2026 .	Maturity		28,000,000	28,000,000	27,903,960	27,996,633		3,367		3,367		28,000,000				420,000	. 04/22/2026 .	2.A FE
..94974B-FY-1	WELLS FARGO & COMPANY SUBORD 4.100% 06/03/26	. 06/03/2026 .	Maturity		32,900,000	32,900,000	32,866,113	32,898,515		1,485		1,485		32,900,000				674,450	. 06/03/2026 .	2.B FE
..94978#-CQ-8	WELLS FARGO BANK CVS 2010 SECO SR-SEC 5.610% 08/10/27	. 06/10/2026 .	Redemption 100.0000		469,372	469,372	446,720	466,800		2,571		2,571		469,372				11,105	. 08/10/2027 .	2.B
..94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27	. 06/21/2026 .	Redemption 100.0000		66,324	66,324	66,578	66,356		(32)		(32)		66,324				1,867	. 09/21/2027 .	2.A
..94978*-AL-5	Terra Funding - Wake Forest LL SR-SEC 5.930% 05/14/27	. 06/15/2026 .	Redemption 100.0000		1,610,382	1,610,382	1,610,382	1,610,382						1,610,382				39,850	. 05/14/2027 .	1.D
..95000U-2D-4	WELLS FARGO & COMPANY SR UNSEC 4.150% 01/24/29	. 06/17/2026 .	GOLDMAN SACHS & CO.		21,733,779	21,900,000	21,861,018	21,886,314		1,961		1,961		21,888,275		(154,496)	(154,496)	817,965	. 01/24/2029 .	2.A FE
..95040Q-AC-8	WELLTOWER INC SR UNSEC 4.250% 04/01/26	. 04/01/2026 .	Maturity		24,575,000	24,575,000	24,822,179	24,570,404		4,596		4,596		24,575,000				522,219	. 04/01/2026 .	1.G FE
..95040Q-AJ-3	WELLTOWER INC SR UNSEC 3.100% 01/15/30	. 05/13/2026 .	CITADEL SECURITIES LLC		13,842,023	14,575,000	14,548,182	14,563,444		993		993		14,564,437		(722,414)	(722,414)	375,266	. 01/15/2030 .	1.G FE
..95109#-AA-4	THE CITY OF NEW YORK 4.000% 01/15/60	. 06/15/2026 .	Various		258,681	258,681	258,681	258,681						258,681				4,313	. 01/15/2060 .	1.B
..95144#-AA-1	City of New York West Harlem 4.306% 07/15/52	. 06/15/2026 .	Redemption 100.0000		86,402	86,402	86,402	86,402						86,402				1,551	. 07/15/2052 .	1.B
..962166-AW-4	WEYERHAEUSER CO SR UNSEC 6.950% 10/01/27	. 06/03/2026 .	BARCLAYS BANK PLC		13,383,240	13,000,000	12,337,650	12,905,862		21,680		21,680		12,927,542		455,699	455,699	609,863	. 10/01/2027 .	2.B FE
..96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47	. 06/15/2026 .	Redemption 100.0000		133,564	133,564	133,564	133,564						133,564				2,617	. 05/15/2047 .	1.E PL
..96337R-AA-0	WHISTLER PIPELINE LLC SERIES 144A 5.400% 09/30/29	. 06/03/2026 .	BARCLAYS BANK PLC		20,320,400	20,000,000	19,989,200	19,993,974		622		622		19,994,596		325,804	325,804	732,000	. 09/30/2029 .	2.C FE
..96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29	. 06/15/2026 .	Redemption 100.0000		67,139	67,139	67,139	67,139						67,139				1,572	. 07/15/2029 .	4.A
..96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32	. 06/15/2026 .	Redemption 100.0000		46,458	46,458	46,458	46,458						46,458				1,123	. 12/15/2032 .	4.A
..96928*-CE-5	WILLIAM BLAIR & CO PASS THRU T SR-SEC 6.710% 07/15/34	. 06/17/2026 .	Redemption 100.0000		45,081	45,081	45,081	45,081						45,081				1,184	. 07/15/2034 .	4.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35	06/15/2026	Redemption 100.0000		378,218	378,218	378,218	378,218						378,218				9,051	01/15/2035	1.G
..96928*-CW-5	BLAW CTL PASS-THROUGH SERIES 2 SR-SEC 6.600% 06/15/37	06/15/2026	Redemption 100.0000		351,963	351,963	355,412	353,625		(1,663)		(1,663)		351,963				8,414	06/15/2037	1.D
..96928*-FB-8	WILLIAM BLAIR CTL TRUST FEDEX 2012-SR-SEC 3.900% 07/15/30	06/16/2026	Redemption 100.0000		326,290	326,290	328,453	326,937		(646)		(646)		326,290				4,963	07/15/2030	2.B
..96928*-FC-6	WILLIAM BLAIR PASS THRU TRUST SR-SEC 3.950% 09/30/27	06/15/2026	Redemption 100.0000		943,991	943,991	953,421	945,585		(1,593)		(1,593)		943,991				15,543	09/30/2027	2.B
..973148-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34	06/30/2026	Redemption 100.0000		194,444	194,444	194,444	194,444						194,444				3,568	12/18/2034	1.F PL
..97806*-AD-4	WOLVERINE POWER SUPPLY COOPERA 10A-SR-SEC 5.040% 05/31/40	06/01/2026	Redemption 100.0000		666,666	666,666	666,666	666,666						666,666				16,800	05/31/2040	1.F
..97806*-AF-9	WOLVERINE POWER SUPPLY COOPERA A-SR-SEC 4.210% 12/02/43	06/02/2026	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				52,625	12/02/2043	1.F
..97806*-AH-5	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.870% 05/21/49	05/21/2026	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				16,125	05/21/2049	1.F
..98389B-AY-6	XCEL ENERGY INC 3.400% 06/01/30	05/13/2026	CITADEL SECURITIES LLC		8,534,720	8,950,000	8,920,465	8,936,183		1,066		1,066		8,937,248		(402,528)	(402,528)	137,780	06/01/2030	2.A FE
..988498-AR-2	YUM BRANDS INC 5.375% 04/01/32	06/29/2026	Various		32,717,360	32,825,000	32,695,625	32,735,191		5,971		5,971		32,741,162		(23,802)	(23,802)	1,202,033	04/01/2032	3.C FE
..98984*-AA-2	ZURICH LEASE-BACKED PASS THRU SR-SEC 4.918% 11/15/37	06/15/2026	Redemption 100.0000		861,065	861,065	865,370	863,326		(2,261)		(2,261)		861,065				14,158	11/15/2037	1.C
..G1745*-A6-8	BGREEN III RSPV Portfolio 1 LL 5.700% 01/31/56	04/30/2026	Redemption 100.0000		691,473	691,473	691,473	691,473						691,473				12,149	01/31/2056	1.G Z
..013716-AQ-8	RIO TINTO ALCAN INC SR UNSEC 7.250% 03/15/31	06/17/2026	GOLDMAN SACHS & CO.		11,054,100	10,000,000	9,924,100	9,973,144		1,992		1,992		9,975,136		1,078,964	1,078,964	549,792	03/15/2031	1.F FE
..06368D-H7-2	BANK OF MONTREAL 3.088% 01/10/37	06/22/2026	MORGAN STANLEY & CO. INC.		4,457,650	5,000,000	4,910,150	4,929,707		2,557		2,557		4,932,264		(474,614)	(474,614)	147,109	01/10/2037	2.A FE
..08891*-AA-3	BID III Note Issuer L.P. CLASS A NOTES 5.000% 06/30/42	04/15/2026	Redemption 100.0000		100,120	100,120	100,120	94,189						100,120				2,331	06/30/2042	1.G PL
..136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL 7.262% 04/10/32	04/10/2026	Redemption 100.0000		598,956	598,956	598,956	598,956						598,956				21,748	04/10/2032	1.C FE
..13607H-R5-3	CANADIAN IMPERIAL BANK 3.600% 04/07/32	06/03/2026	BARCLAYS BANK PLC		819,534	875,000	791,875	800,871		4,281		4,281		805,152		14,381	14,381	20,738	04/07/2032	1.F FE
..13607H-VE-9	CANADIAN IMPERIAL BANK 1.250% 06/22/26	06/22/2026	Maturity		5,000,000	5,000,000	5,007,763	5,000,774		(774)		(774)		5,000,000				31,250	06/22/2026	1.F FE
..13645R-AV-6	CANADIAN PACIFIC RAILWAY SR UNSEC 4.800% 09/15/35	06/03/2026	Various		7,372,200	7,500,000	7,465,575	7,479,288		715		715		7,480,003		(107,803)	(107,803)	259,000	09/15/2035	2.A FE
..13648T-AB-3	CANADIAN PACIFIC RAILWAY 3.125% 06/01/26	06/01/2026	Maturity		8,530,000	8,530,000	8,128,263	8,473,136		56,864		56,864		8,530,000				133,281	06/01/2026	2.A FE
..559222-AV-6	MAGNA INTERNATIONAL INC 2.450% 06/15/30	06/03/2026	Various		2,932,688	3,200,000	3,006,640	3,038,620		13,836		13,836		3,052,456		(119,768)	(119,768)	34,627	06/15/2030	1.G FE
..68245X-AP-4	1011778 BC NEW RED FIN SERIES 144A 3.500% 02/15/29	06/01/2026	GOLDMAN SACHS & CO.		5,765,100	6,000,000	5,015,020	5,463,724		65,625		65,625		5,529,349		235,751	235,751	167,417	02/15/2029	2.C FE
..683715-AF-3	OPEN TEXT CORP SERIES 144A 6.900% 12/01/27	04/06/2026	GOLDMAN SACHS & CO.		5,058,375	4,935,000	4,935,000	4,935,000						4,935,000		123,375	123,375	119,180	12/01/2027	2.C FE
..71644E-AE-2	SUNCOR ENERGY INC SR UNSEC 7.875% 06/15/26	06/15/2026	Maturity		31,250,000	31,250,000	31,109,688	31,244,677		5,323		5,323		31,250,000				1,230,469	06/15/2026	2.A FE
..78016F-ZQ-0	ROYAL BANK OF CANADA 3.875% 05/04/32	05/13/2026	CITADEL SECURITIES LLC		23,975,500	25,000,000	24,954,000	24,969,347		1,574		1,574		24,970,921		(995,421)	(995,421)	511,285	05/04/2032	1.E FE
..89114T-ZD-7	TORONTO DOMINION BANK SERIES MTN 1.200% 06/03/26	06/03/2026	Maturity		12,200,000	12,200,000	11,973,648	12,160,351		39,649		39,649		12,200,000				73,200	06/03/2026	1.F FE
..89114T-ZJ-4	TORONTO DOMINION BANK SERIES MTN 2.000% 09/10/31	04/08/2026	GOLDMAN SACHS & CO.		8,888,800	10,000,000	9,828,500	9,897,329		4,576		4,576		9,901,905		(1,013,105)	(1,013,105)	116,111	09/10/2031	1.F FE
..891160-MJ-9	TORONTO-DOMINION BANK SUBORD 3.625% 09/15/31	06/17/2026	GOLDMAN SACHS & CO.		81,213,112	81,424,000	80,961,856	81,174,018		12,706		12,706		81,186,724		26,388	26,388	2,238,312	09/15/2031	1.G FE
. 000000-00-0	Goldcup 101311 AB 4.450% 10/03/34	04/03/2026	Redemption 100.0000		177,490	177,490	163,681	181,727					(18,046)	177,490	13,809		13,809	3,999	10/03/2034	2.A Z
..00182E-BN-8	ANZ NEW ZEALAND INTL LDN SERIES 144A 1.250% 06/22/26	06/22/2026	Maturity		15,000,000	15,000,000	14,976,750	14,997,739		2,261		2,261		15,000,000				93,750	06/22/2026	1.E FE
..00217G-AB-9	APTIV PLC APTIV CORP 3.250% 03/01/32	04/01/2026	TENDER SALE		2,186,232	2,400,000	2,002,704	2,087,259		11,227		11,227		2,098,486		87,746	87,746	46,800	03/01/2032	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00652M-AD-4	ADANI PORTS AND SPECIAL SR UNSEC 4.000% 07/30/27	05/01/2026	GOLDMAN SACHS & CO.		1,432,267	1,450,000	1,437,356	1,447,674		487		487		1,448,161		(15,895)	(15,895)	44,144	07/30/2027	2.C FE
..00652X-AB-4	ADANI TRANSMISSION LTD SERIES 144A 4.250% 05/21/36	05/21/2026	Redemption 100.0000		396,000	396,000	396,000	396,000						396,000				8,415	05/21/2036	2.C FE
..00774M-AB-1	AERCAP IRELAND CAP/GLOBA CO.GUARNT 3.650% 07/21/27	05/07/2026	CITADEL SECURITIES LLC		19,892,987	20,085,000	19,057,989	19,861,407		49,155		49,155		19,910,562		(17,574)	(17,574)	584,446	07/21/2027	2.A FE
..00774M-AW-5	AERCAP IRELAND CAP GLOBA 3.000% 10/29/28	05/19/2026	MORGAN STANLEY & CO. INC.		13,947,921	14,550,000	14,428,865	14,464,700		10,850		10,850		14,475,550		(527,629)	(527,629)	243,713	10/29/2028	2.A FE
..046353-AT-5	ASTRAZENECA PLC SR UNSEC 4.000% 01/17/29	06/17/2026	GOLDMAN SACHS & CO.		10,904,080	11,000,000	10,954,900	10,984,726		2,209		2,209		10,986,934		(82,854)	(82,854)	404,556	01/17/2029	1.E FE
..052528-AK-2	AUST & NZ BANKING GROUP SUBORD 4.400% 05/19/26	05/19/2026	Maturity		26,165,000	26,165,000	26,474,926	26,184,051		(19,051)		(19,051)		26,165,000				575,630	05/19/2026	1.G FE
..05523R-AD-9	BAE SYSTEMS PLC SERIES 144A 3.400% 04/15/30	06/10/2026	GOLDMAN SACHS & CO.		8,603,803	9,025,000	8,961,464	8,995,085		2,881		2,881		8,997,966		(394,162)	(394,162)	201,157	04/15/2030	1.G FE
..055451-BL-1	BHP BILLITON FIN USA LTD 5.300% 02/21/35	06/03/2026	BARCLAYS BANK PLC		10,189,000	10,000,000	10,048,200	10,045,507		(1,689)		(1,689)		10,043,818		145,182	145,182	416,639	02/21/2035	1.F FE
..05565A-AR-4	BNP PARIBAS SUBORD 4.375% 05/12/26	05/12/2026	Maturity		21,970,000	21,970,000	22,621,897	22,013,304		(43,304)		(43,304)		21,970,000				480,594	05/12/2026	2.A FE
..05583J-AC-6	BPCE SA SR UNSEC 3.500% 10/23/27	04/08/2026	GOLDMAN SACHS & CO.		4,931,350	5,000,000	5,353,900	5,092,595		(13,514)		(13,514)		5,079,081		(147,731)	(147,731)	80,694	10/23/2027	2.A FE
..05606*-AB-3	BD DALLAS TX LANDLORD LLC BBA SR-SEC 4.425% 01/31/36	06/30/2026	Redemption 100.0000		82,428	82,428	79,306	80,349		2,079		2,079		82,428				2,128	01/31/2036	3.B Z
..05606*-AB-3	BD DALLAS TX LANDLORD LLC BBA SR-SEC 4.425% 01/31/36	05/30/2026	Redemption 100.0000		163,948	163,948	157,740	159,813		4,135		4,135		163,948				3,326	01/31/2036	4.A Z
..05606*-AC-1	BD DALLAS TX LANDLORD LLC BBA SR 4.600% 01/31/36	06/30/2026	Redemption 100.0000		22,952	22,952	22,952	22,827		125		125		22,952				616	01/31/2036	3.B Z
..05606*-AC-1	BD DALLAS TX LANDLORD LLC BBA SR 4.600% 01/31/36	05/30/2026	Redemption 100.0000		45,642	45,642	45,642	45,393		249		249		45,642				962	01/31/2036	4.A Z
..05964H-AB-1	BANCO SANTANDER SA 4.250% 04/11/27	05/07/2026	CITADEL SECURITIES LLC		5,001,300	5,000,000	5,440,450	5,088,474		(23,861)		(23,861)		5,064,612		(63,312)	(63,312)	122,188	04/11/2027	1.G FE
..05964H-AF-2	BANCO SANTANDER SA SR UNSEC 3.800% 02/23/28	05/13/2026	CITADEL SECURITIES LLC		4,934,650	5,000,000	5,313,250	5,094,115		(15,629)		(15,629)		5,078,486		(143,836)	(143,836)	137,750	02/23/2028	1.G FE
..05971K-AC-3	BANCO SANTANDER SA Banco Santander SA 3.306 06/27 3.306% 06/27/29	05/13/2026	CITADEL SECURITIES LLC		2,487,933	2,585,000	2,666,117	2,616,903		(3,199)		(3,199)		2,613,704		(125,771)	(125,771)	32,522	06/27/2029	1.E FE
.06000B-AB-8	BANGKOK BANK PCL HK SERIES 144A 4.300% 06/15/27	06/22/2026	JP MORGAN SECURITIES INC		4,239,418	4,250,000	4,244,305	4,248,218		570		570		4,248,788		(9,371)	(9,371)	95,436	06/15/2027	2.A FE
..111021-AE-1	BRITISH TELECOMMUNICATIO SR UNSEC 9.625% 12/15/30	06/17/2026	GOLDMAN SACHS & CO.		66,450,160	56,000,000	59,996,370	57,521,461		(115,655)		(115,655)		57,405,806		9,044,354	9,044,354	2,739,917	12/15/2030	2.B FE
..125276-AA-3	CFE FIBRA E SERIES 144A 5.875% 09/23/40	06/23/2026	Redemption 100.0000		40,183	40,183	40,006	40,008		175		175		40,183				1,180	09/23/2040	2.C FE
..127288-AA-2	CGA CAPITAL CREDIT LEASE-BACKE SR-UNSEC 3.721% 06/10/43	04/10/2026	Redemption 100.0000		74,852	74,852	74,852	74,852						74,852				928	06/10/2043	2.A Z
..127288-AA-2	CGA CAPITAL CREDIT LEASE-BACKE SR-UNSEC 3.721% 06/10/43	06/10/2026	Redemption 100.0000		150,406	150,406	150,406	150,406						150,406				2,566	06/10/2043	2.B
..143658-CA-8	CARNIVAL CORP SERIES 144A 5.750% 08/01/32	06/29/2026	GOLDMAN SACHS & CO.		5,062,500	5,000,000	5,000,000	5,000,000						5,000,000		62,500	62,500	274,722	08/01/2032	3.A FE
..20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	04/24/2026	Redemption 100.0000		320,125	320,125	313,287	315,314		4,811		4,811		320,125				10,204	04/24/2035	2.C FE
..2027A0-HT-9	COMMONWEALTH BANK AUST SR UNSEC 2.850% 05/18/26	05/18/2026	Maturity		10,000,000	10,000,000	9,994,800	9,999,776		224		224		10,000,000				142,500	05/18/2026	1.C FE
..225313-AK-1	CREDIT AGRICOLE SA SUBORD 4.000% 01/10/33	06/22/2026	MORGAN STANLEY & CO. INC.		9,820,700	10,000,000	11,175,500	10,355,503		(82,463)		(82,463)		10,273,039		(452,339)	(452,339)	381,111	01/10/2033	2.A FE
..22535W-AB-3	CREDIT AGRICOLE LONDON SR UNSEC 4.125% 01/10/27	04/08/2026	GOLDMAN SACHS & CO.		27,971,720	28,000,000	27,859,440	27,982,783		4,491		4,491		27,987,274		(15,554)	(15,554)	863,042	01/10/2027	1.G FE
..225401-AF-5	UBS GROUP AG SR UNSEC 3.869% 01/12/29	05/07/2026	CITADEL SECURITIES LLC		9,893,300	10,000,000	10,555,800	10,160,405		(27,039)		(27,039)		10,133,366		(240,066)	(240,066)	318,118	01/12/2029	1.F FE
..22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33	06/10/2026	Redemption 100.0000		283,629	283,629	283,629	283,629						283,629				5,865	10/10/2033	1.G
..22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36	06/15/2026	Redemption 100.0000		264,435	264,435	264,435	264,435						264,435				5,871	12/15/2036	2.B
..23291K-AH-8	DH EUROPE FINANCE II 2.600% 11/15/29	04/22/2026	BARCLAYS BANK PLC		4,724,950	5,000,000	5,210,300	5,101,872		(8,410)		(8,410)		5,093,462		(368,512)	(368,512)	57,056	11/15/2029	1.G FE
..24820R-AG-3	EQUINOR ASA CO.GUARNT 6.500% 12/01/28	06/17/2026	GOLDMAN SACHS & CO.		5,249,250	5,000,000	4,557,700	4,903,590		13,948		13,948		4,917,538		331,712	331,712	177,847	12/01/2028	1.D FE
..251526-CP-2	DEUTSCHE BANK NY 2.311% 11/16/27	06/03/2026	BARCLAYS BANK PLC		19,795,600	20,000,000	20,000,000	20,000,000						20,000,000		(204,400)	(204,400)	254,210	11/16/2027	2.A FE
..25243Y-BB-4	DIAGEO CAPITAL PLC 2.375% 10/24/29	04/22/2026	BARCLAYS BANK PLC		9,379,600	10,000,000	9,225,700	9,582,849		31,549		31,549		9,614,399		(234,799)	(234,799)	118,090	10/24/2029	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..29082H-AD-4	EMBRAER NETHERLANDS FINA SERIES 144A 7.000% 07/28/30	06/02/2026	Call 108.4100		5,745,730	5,300,000	5,263,960	5,274,517		2,013		2,013		5,276,530		23,470	23,470	759,019	07/28/2030	2.C FE
..29249B-AA-3	ENA MASTER TRUST SERIES 144A 4.000% 05/19/48	05/19/2026	Redemption 100.0000		178,313	178,313	163,704	94,782		14,835		14,835		178,313				3,566	05/19/2048	2.C FE
..29286D-AA-3	ENGIE SA SERIES 144A 5.250% 04/10/29	06/03/2026	BARCLAYS BANK PLC		9,143,190	9,000,000	8,968,770	8,978,658		2,552		2,552		8,981,210		161,980	161,980	307,125	04/10/2029	2.A FE
..29977L-AA-9	EVERARC ESCROW SARL SERIES 144A 5.000% 10/30/29	06/29/2026	U.S. BANCORP LIBRA		4,881,250	5,000,000	5,000,000	5,000,000						5,000,000		(118,750)	(118,750)	166,667	10/30/2029	4.B FE
..30251G-BE-6	FMG RESOURCES AUG 2006 SERIES 144A 6.125% 04/15/32	06/01/2026	GOLDMAN SACHS & CO.		14,168,276	13,740,000	13,693,750	13,708,056		1,760		1,760		13,709,816		458,460	458,460	530,660	04/15/2032	3.A FE
..33938X-AB-1	FLEX LTD 4.875% 05/12/30	06/03/2026	BARCLAYS BANK PLC		4,977,850	5,000,000	4,956,100	4,974,045		2,284		2,284		4,976,329		1,521	1,521	136,771	05/12/2030	2.C FE
..404280-BB-4	HSBC HOLDINGS PLC SR UNSEC 3.900% 05/25/26	05/25/2026	Maturity		575,000	575,000	572,970	574,903		97		97		575,000				11,213	05/25/2026	1.G FE
..404280-BK-4	HSBC HOLDINGS PLC SR UNSEC 4.041% 03/13/28	06/17/2026	GOLDMAN SACHS & CO.		9,893,836	9,925,000	9,925,000	9,925,000						9,925,000		(31,165)	(31,165)	306,372	03/13/2028	1.G FE
..438127-AC-6	HONDA MOTOR CO LTD 2.967% 03/10/32	04/08/2026	GOLDMAN SACHS & CO.		26,896,800	30,000,000	30,000,000	30,000,000						30,000,000		(3,103,200)	(3,103,200)	516,753	03/10/2032	2.A FE
..45112E-AH-2	ICICI BANK LTD/DUBAI SR UNSEC 3.800% 12/14/27	06/09/2026	Various		21,076,832	21,350,000	21,291,928	21,336,881		2,740		2,740		21,339,621		(262,789)	(262,789)	381,541	12/14/2027	2.C FE
..456837-AH-6	ING GROEP NV SR UNSEC 3.950% 03/29/27	04/08/2026	GOLDMAN SACHS & CO.		29,665,808	29,750,000	30,308,478	29,859,038		(23,497)		(23,497)		29,835,541		(169,734)	(169,734)	620,205	03/29/2027	1.G FE
..456837-AM-5	ING GROEP NV SR UNSEC 4.550% 10/02/28	06/17/2026	GOLDMAN SACHS & CO.		38,030,020	38,000,000	37,870,040	37,958,219		6,639		6,639		37,964,858		65,162	65,162	1,229,511	10/02/2028	1.G FE
..456837-AQ-6	ING GROEP NV SR UNSEC 4.050% 04/09/29	06/17/2026	GOLDMAN SACHS & CO.		5,400,759	5,475,000	5,473,193	5,474,328		89		89		5,474,418		(73,659)	(73,659)	153,368	04/09/2029	1.G FE
..456837-AV-5	ING GROEP NV SERIES VAR 4.550% 04/01/27	04/01/2026	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				43,150	04/01/2027	1.G FE
..46128M-AJ-0	INVERSIONES CMPC SA CO.GUARNT 4.375% 04/04/27	04/28/2026	Various		24,190,250	24,250,000	24,297,788	24,261,982		(3,060)		(3,060)		24,258,923		(68,673)	(68,673)	602,565	04/04/2027	2.C FE
..47032F-AB-5	JAMES HARDIE INTL FIN CO.GUARNT 5.000% 01/15/28	05/01/2026	GOLDMAN SACHS & CO.		21,317,868	21,450,000	21,642,125	21,426,779		2,343		2,343		21,429,122		(111,254)	(111,254)	860,979	01/15/2028	3.A FE
..47216F-AA-5	JAZZ SECURITIES DAC SERIES 144A 4.375% 01/15/29	06/01/2026	GOLDMAN SACHS & CO.		28,538,201	29,145,000	26,951,799	27,968,690		149,955		149,955		28,118,645		419,556	419,556	1,122,791	01/15/2029	3.A FE
..48668N-AA-9	KAZTRANSGAS JSC CO.GUARNT 4.375% 09/26/27	05/11/2026	TENDER SALE		17,700,000	17,700,000	17,664,423	17,692,685		1,565		1,565		17,694,249		5,751	5,751	503,344	09/26/2027	3.A FE
..49647Q-AA-6	KINGSTON AIRPORT REV FIN SERIES 144A 6.750% 12/15/36	06/15/2026	Redemption 100.0000		8,495	8,495	8,587	8,588		(92)		(92)		8,495				287	12/15/2036	3.C FE
..500631-AW-6	KOREA ELECTRIC POWER CO SERIES 144A 4.000% 06/14/27	06/22/2026	JP MORGAN SECURITIES INC		3,731,325	3,750,000	3,744,263	3,748,216		573		573		3,748,789		(17,464)	(17,464)	78,750	06/14/2027	1.C FE
..50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	06/10/2026	Redemption 100.0000		564,430	564,430	564,430	564,430						564,430				7,293	11/10/2041	1.G
..532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC 4.350% 04/05/36	04/05/2026	Redemption 100.0000		141,590	141,590	141,590	141,590						141,590				3,080	04/05/2036	2.C FE
..55608J-AP-3	MACQUARIE GROUP LTD SR UNSEC 5.033% 01/15/30	06/03/2026	BARCLAYS BANK PLC		20,096,000	20,000,000	20,000,000	20,000,000						20,000,000		96,000	96,000	891,959	01/15/2030	1.F FE
..603051-AC-7	MINERAL RESOURCES LTD SERIES 144A 8.000% 11/01/27	04/30/2026	Various		255,000	250,000	249,695	249,743		4		4		249,747		253	253	14,944	11/01/2027	3.C FE
..603051-AE-3	MINERAL RESOURCES LTD SERIES 144A 9.250% 10/01/28	04/30/2026	Call 104.6250		1,125,765	1,076,000	1,076,566	1,076,280		(49)		(49)		1,076,231		(231)	(231)	107,548	10/01/2028	3.C FE
..60475D-AB-7	MISC CAPITAL TWO LABUAN SERIES 144A 3.750% 04/06/27	04/15/2026	HSBC SECURITIES USA INC		5,407,430	5,445,000	5,429,536	5,440,824		935		935		5,441,759		(34,330)	(34,330)	107,766	04/06/2027	2.B FE
.60687Y-AX-7	MIZUHO FINANCIAL GROUP SR UNSEC 3.153% 07/16/30	06/17/2026	Various		28,653,300	30,000,000	30,000,000	30,000,000						30,000,000		(1,346,700)	(1,346,700)	872,330	07/16/2030	1.G FE
..62854A-AN-4	MYLAN NV CO.GUARNT 3.950% 06/15/26	06/15/2026	Maturity		81,840,000	81,840,000	83,060,444	81,862,938		(22,938)		(22,938)		81,840,000				1,616,340	06/15/2026	2.C FE
..62954H-AJ-7	NXP BV NXP FDG NXP USA 2.650% 02/15/32	06/03/2026	BARCLAYS BANK PLC		4,416,100	5,000,000	4,401,051	4,596,191		24,791		24,791		4,620,982		(204,882)	(204,882)	106,368	02/15/2032	2.A FE
..62954H-AY-4	NXP BV NXP FDG NXP USA 3.400% 05/01/30	05/13/2026	CITADEL SECURITIES LLC		3,170,986	3,325,000	3,318,114	3,321,044		312		312		3,321,357		(150,371)	(150,371)	60,607	05/01/2030	2.A FE
..62954H-AZ-1	NXP BV NXP FDG NXP USA 3.875% 06/18/26	04/20/2026	Call 100.0000		10,000,000	10,000,000	9,997,784	9,999,762		154		154		9,999,917		83	83	131,319	06/18/2026	2.A FE
..62983P-AA-3	NAKILAT INC SR SEC 6.067% 12/31/33	06/30/2026	Redemption 100.0000		348,200	348,200	348,200	348,200						348,200				10,563	12/31/2033	1.D FE
..62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	06/30/2026	Redemption 100.0000		249,800	249,800	249,800	249,800						249,800				7,827	12/31/2033	1.E FE
..632525-AS-0	NATIONAL AUSTRALIA BANK SUBORD 3.933% 08/02/34	06/10/2026	GOLDMAN SACHS & CO.		57,873,000	60,000,000	60,000,000	60,000,000						60,000,000		(2,127,000)	(2,127,000)	2,025,495	08/02/2034	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	NETWORK I2I LTD SERIES 144A HYB 7.570%																			
..64132N-AC-0	Perpet.	05/29/2026	Call 100.0000		5,000,000	5,000,000	4,994,400	4,994,400						4,994,400		5,600	5,600	97,167	01/01/9999	3.B FE
..656531-AG-5	EQUINOR ASA CO.GUARNT 6.800% 01/15/28	06/17/2026	GOLDMAN SACHS & CO.		48,751,220	47,000,000	46,303,992	46,891,679		23,299		23,299		46,914,978		1,836,242	1,836,242	2,956,300	01/15/2028	1.D FE
	OMGRID FUNDING LTD CO.GUARNT 5.196%																			
..68217J-AA-2	05/16/27	04/16/2026	MIZUHO INTERNATIONAL PLC		7,607,600	7,600,000	7,600,000	7,600,000						7,600,000		7,600	7,600	264,361	05/16/2027	3.A FE
	PERUSAHAAN LISTRIK NEGAR SR UNSEC 4.125%		BNP PARIBAS SECURITIES SERVICE																	
..71568P-AC-3	05/15/27	05/07/2026			5,993,670	6,025,000	5,964,148	6,015,082		2,481		2,481		6,017,564		(23,894)	(23,894)	119,433	05/15/2027	2.B FE
	PETROBRAS GLOBAL FINANCE CO.GUARNT 7.375%																			
..71647N-AS-8	01/17/27	06/26/2026	Call 101.6037		19,914,328	19,600,000	19,600,000	19,600,000						19,600,000				1,655,964	01/17/2027	3.B FE
	COOPERATIEVE RABOBANK UA SERIES 144A 3.758%																			
..74977R-DP-6	04/06/33	06/03/2026	BARCLAYS BANK PLC		9,366,600	10,000,000	9,770,100	9,837,232		8,230		8,230		9,845,463		(478,863)	(478,863)	248,446	04/06/2033	1.G FE
	SENSATA TECHNOLOGIES BV SERIES 144A 4.000%																			
..81725W-AK-9	04/15/29	06/01/2026	GOLDMAN SACHS & CO.		6,990,192	7,200,000	7,200,000	7,200,000						7,200,000		(209,808)	(209,808)	181,600	04/15/2029	3.B FE
..83368R-AK-8	SOCIETE GENERALE SR UNSEC 4.000% 01/12/27	05/19/2026	MORGAN STANLEY & CO. INC.		19,958,600	20,000,000	19,864,800	19,983,425		6,105		6,105		19,989,530		(30,930)	(30,930)	684,444	01/12/2027	2.B FE
	SOCIETE GENERALE SERIES 144A 1.792%																			
..83368R-BC-5	06/09/27	06/09/2026	Call 100.0000		6,675,000	6,675,000	6,675,000	6,675,000						6,675,000				59,808	06/09/2027	2.B FE
	STAR ENERGY GEOTHERMAL SR SEC 6.750%																			
..85511X-AC-4	04/24/33	04/24/2026	Redemption 100.0000		350,000	350,000	350,000	350,000						350,000				11,813	04/24/2033	3.C FE
	SUMITOMO MITSUI FINL GRP SR UNSEC 4.306%																			
..86562M-BG-4	10/16/28	06/17/2026	GOLDMAN SACHS & CO.		24,907,250	25,000,000	25,000,000	25,000,000						25,000,000		(92,750)	(92,750)	723,647	10/16/2028	1.G FE
	SUMITOMO MITSUI FINL GRP SR UNSEC 3.040%																			
..86562M-BP-4	07/16/29	05/19/2026	MORGAN STANLEY & CO. INC.		18,952,200	20,000,000	20,000,000	20,000,000						20,000,000		(1,047,800)	(1,047,800)	513,422	07/16/2029	1.G FE
	TAKEDA PHARMACEUTICAL SERIES WI 5.000%																			
..874060-AW-6	11/26/28	05/07/2026	CITADEL SECURITIES LLC		10,128,700	10,000,000	10,147,768	10,050,466		(6,562)		(6,562)		10,043,904		84,796	84,796	225,000	11/26/2028	2.A FE
	TELFON CELUAR DEL PARAGU SERIES 144A 5.875%																			
..87936V-AB-3	04/15/27	04/29/2026	Call 100.0000		752,000	752,000	799,940	752,000						752,000				23,808	04/15/2027	3.B FE
	TEVA PHARMACEUTICALS NE CO.GUARNT 4.100%																			
..88167A-AF-8	10/01/46	06/24/2026	U.S. BANCORP LIBRA		6,926,250	9,000,000	7,823,900	8,013,112		13,269		13,269		8,026,381		(1,100,131)	(1,100,131)	270,144	10/01/2046	3.A FE
..892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	06/03/2026	BARCLAYS BANK PLC		6,132,287	6,075,000	6,057,140	6,059,355		634		634		6,059,989		72,299	72,299	147,167	06/13/2034	1.G FE
	TRANSPORT DE GAS PERU SR UNSEC 4.250%																			
..89388A-AA-0	04/30/28	04/30/2026	Redemption 100.0000		8,415,000	8,415,000	8,164,105	8,379,162		35,838		35,838		8,415,000				263,447	04/30/2028	2.A FE
	TRANSURBAN FINANCE CO SR SEC 3.375%																			
..89400P-AG-8	03/22/27	06/10/2026	GOLDMAN SACHS & CO.		26,654,208	26,880,000	26,853,229	26,875,114		1,234		1,234		26,876,349		(222,141)	(222,141)	652,680	03/22/2027	2.A FE
..902613-AA-6	UBS GROUP AG SR UNSEC 3.126% 08/13/30	06/03/2026	BARCLAYS BANK PLC		13,544,548	14,275,000	14,275,000	14,275,000						14,275,000		(730,452)	(730,452)	360,708	08/13/2030	1.F FE
..902674-YH-7	UBS AG LONDON SERIES 144A 1.250% 06/01/26	06/01/2026	Maturity		10,000,000	10,000,000	9,961,400	9,996,701		3,299		3,299		10,000,000				62,500	06/01/2026	1.C FE
	UBS GROUP FUNDING SWITZE CO.GUARNT 4.125%																			
..90351D-AF-4	04/15/26	04/15/2026	Maturity		29,625,000	29,625,000	29,559,529	29,622,760		2,240		2,240		29,625,000				611,016	04/15/2026	1.F FE
	VIRGIN MEDIA SECURED FIN SERIES 144A 4.500%																			
..92769X-AR-6	08/15/30	05/05/2026	JP MORGAN SECURITIES INC		4,400,000	5,000,000	4,250,000	4,501,736		31,824		31,824		4,533,560		(133,560)	(133,560)	163,125	08/15/2030	3.C FE
	WESTPAC BANKING CORP SUBORD 4.322% 11/23/31																			
..961214-DF-7		06/17/2026	GOLDMAN SACHS & CO.		67,959,929	68,030,000	67,543,444	67,757,127		16,055		16,055		67,773,182		186,747	186,747	1,674,313	11/23/2031	1.G FE
..961214-ER-0	WESTPAC BANKING CORP 1.150% 06/03/26	06/03/2026	Maturity		5,000,000	5,000,000	4,996,150	4,999,668		332		332		5,000,000				28,750	06/03/2026	1.C FE
	YARA INTERNATIONAL ASA SR UNSEC 3.800%																			
..984851-AD-7	06/06/26	06/06/2026	Maturity		34,890,000	34,890,000	34,991,876	34,889,633		367		367		34,890,000				662,910	06/06/2026	2.B FE
..98955D-AA-8	ZIGGO BV SERIES 144A 4.875% 01/15/30	05/06/2026	Various		4,696,875	5,000,000	4,275,000	4,542,112		33,883		33,883		4,575,995		120,880	120,880	136,432	01/15/2030	4.A FE
..F0405#-AA-9	SERVIER S.A.S. SR-UNSEC 4.220% 06/20/26	06/22/2026	Maturity		75,000,000	75,000,000	75,000,000	75,000,000						75,000,000				1,582,500	06/20/2026	2.B YE
	BUNZL FINANCE PLC D-SR-UNSEC 4.190%																			
..G16696#-BE-5	05/15/26	05/15/2026	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				419,000	05/15/2026	2.A
	CHRISTIE'S INTERNATIONAL PLC A-SR-UNSEC																			
..G1710#-AC-2	4.340% 05/15/26	05/15/2026	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				434,000	05/15/2026	3.B PL
	RRPF ENGINE LEASING LIMITED SR-UNSEC 4.350%																			
..G7334@-AL-7	06/13/26	06/15/2026	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				220,400	06/13/2026	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	VIRIDOR ENERGY GROUP LIMITED 6.480%																			
..G9369*-AC-3	03/31/45	04/08/2026	Redemption 0.0000															37,993	03/31/2045	2.B PL
	ISRAEL ELECTRIC CORP LTD SERIES GMTN 144A																			
..M60170-AW-3	3.750% 02/22/32	06/26/2026	Various		8,945,600	9,700,000	9,669,542	9,679,966		1,424		1,424		9,681,391		(735,791)	(735,791)	308,115	02/22/2032	2.A FE
..M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD 6.190% 04/07/31	04/07/2026	Call 100.0000		16,325,000	16,325,000	16,325,000	16,325,000						16,325,000				251,160	04/07/2031	2.C FE
..Q7724#-AF-5	POWERCO LTD C-SR-SEC 4.860% 06/07/26	06/08/2026	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				366,503	06/07/2026	2.B FE
	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC																			
..Q8501*-AD-1	4.410% 09/12/28	05/06/2026	Redemption 100.0000		10,000,000	10,000,000	10,308,400	10,102,547		(102,547)		(102,547)		10,000,000				286,650	09/12/2028	2.A
	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC																			
..Q8501*-AE-9	4.610% 09/12/31	05/06/2026	Redemption 100.0000		24,000,000	24,000,000	24,157,560	24,083,891		(83,891)		(83,891)		24,000,000				731,730	09/12/2031	2.A FE
	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC																			
..Q8501*-AF-6	4.710% 09/12/33	05/06/2026	Redemption 100.0000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				918,450	09/12/2033	2.A FE
..W6447@-AA-9	Goldcup 101311 AB 4.360% 10/03/35	04/03/2026	Redemption 100.0000		173,544	173,544	149,948	177,688				(27,739)		173,544	23,596		23,596	3,831	10/03/2035	2.A PL
..W6447@-AC-5	Goldcup 101311 AB 5.550% 10/03/35	04/03/2026	Redemption 100.0000		25,942	25,942	22,681	25,016				(2,335)		25,942	3,260		3,260	708	10/03/2035	2.A PL
..W6447@-AF-8	Goldcup 101311 AB 4.430% 10/03/35	04/03/2026	Redemption 100.0000		117,692	117,692	123,188							117,692	(5,496)		(5,496)	652	10/03/2035	2.A PL
..W6447@-AG-6	Goldcup 101311 AB 4.670% 10/03/39	04/03/2026	Redemption 100.0000		117,692	117,692	123,188							117,692	(5,496)		(5,496)	687	10/03/2039	2.A PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					8,216,342,157	8,360,236,579	8,237,938,024	7,684,720,786		10,385,827		10,385,827	(48,120)	8,279,931,351	29,673	(65,344,860)	(65,315,187)	230,663,318	XXX	XXX
	BB&T GROUND LEASE BB&T CTR CHA SR-SEC																			
..05609*-AA-2	4.120% 01/15/56	06/15/2026	Redemption 100.0000		39,427	39,427	40,216	40,105		(677)		(677)		39,427				677	01/15/2056	1.E PL
	200 Crossing Properties LLC 3.915% 03/15/57																			
..10862@-AA-2		05/15/2026	Redemption 100.0000		61,203	61,203	62,427	62,359		(1,156)		(1,156)		61,203				932	03/15/2057	1.D PL
	BRITISH AIR 21 1 A PPT SERIES 144A 2.900%																			
..11042C-AA-8	09/15/36	06/15/2026	Redemption 100.0000		417,742	417,742	418,368	418,164		(422)		(422)		417,742				6,057	09/15/2036	1.E FE
	BRITISH AIR 18-1 AA PTT PT CERTS 3.800%																			
..11042T-AA-1	09/20/31	06/20/2026	Redemption 100.0000		213,881	213,881	213,881	213,881						213,881				4,064	09/20/2031	1.C FE
	STATE OF CALIFORNIA-CHP STOCKT SR-SEC																			
..12557#-AA-6	4.310% 03/15/36	06/15/2026	Redemption 100.0000		365,308	365,308	365,308	365,308						365,308				5,266	03/15/2036	1.C
	CVS PASS-THROUGH TRUST PT CERTS 6.036%																			
..126650-BP-4	12/10/28	06/10/2026	Redemption 100.0000		505,375	505,375	504,545	503,876		1,499		1,499		505,375				12,719	12/10/2028	2.B FE
	(LEHIGH VALLEY 2019) CTL PASS- 3.570%																			
..12716@-AA-6	05/15/34	06/15/2026	Redemption 100.0000		649,136	649,136	649,136	649,136						649,136				9,670	05/15/2034	1.F
	CHP TRACY 2021 LEASE-BKD PASS 3.400%																			
..12737@-AA-1	12/15/42	06/15/2026	Redemption 100.0000		450,954	450,954	450,954	450,954						450,954				6,391	12/15/2042	1.C
..13008*-AA-3	Century City Ground Lease 3.180% 10/15/41	06/15/2026	Redemption 100.0000		205,199	205,199	205,199	205,199						205,199				2,694	10/15/2041	1.E FE
	METROPARK (ISELIN NJ) (SR NT) 4.356%																			
..591720-AA-5	08/15/55	06/15/2026	Redemption 100.0000		13,625	13,625	13,932	13,901		(276)		(276)		13,625				297	08/15/2055	1.D PL
	PATRONS LEGACY 2004 I SERIES 144A 6.673%																			
..70338C-10-9	05/04/54	06/19/2026	Redemption 100.0000		(540,035)	(540,035)	(558,936)	(555,759)		15,724		15,724		(540,035)					05/04/2054	1.G FE
	SBA TOWER TRUST SERIES 144A 2.328% 01/15/28																			
..78403D-AR-1		06/29/2026	CITIGROUP GLOBAL MARKETS INC.		16,371,000	17,000,000	17,000,000	17,000,000						17,000,000		(629,000)	(629,000)	214,370	01/15/2028	1.F FE
	SBA TOWER TRUST SERIES 144A 1.631% 05/15/51																			
..78403D-AT-7		05/05/2026	DEUTSCHE BANK SECURITIES INCOR		24,524,340	24,880,000	24,880,000	24,880,000						24,880,000		(355,660)	(355,660)	158,936	05/15/2051	1.F FE
	UNION PACIFIC RR 2014-1 PT CERTS 3.227%																			
..907825-AA-1	05/14/26	05/14/2026	Redemption 100.0000		18,648,087	18,648,087	18,648,087	18,648,087						18,648,087				300,887	05/14/2026	1.D FE
	UNION PACIFIC RR 2015-1 PT CERTS 2.695%																			
..90782J-AA-1	05/12/27	05/12/2026	Redemption 100.0000		1,424,885	1,424,885	1,424,885	1,424,885						1,424,885				19,200	05/12/2027	1.D FE
	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875%																			
..90931G-AA-7	10/15/27	04/02/2026	CITIGROUP GLOBAL MARKETS INC.		7,947,853	7,822,690	7,988,281	7,883,693		(8,098)		(8,098)		7,875,595		72,258	72,258	218,302	10/15/2027	1.E FE
	AIR CANADA 2020 2A PTT SERIES 144A 5.250%																			
..00909D-AA-1	10/01/30	04/01/2026	Redemption 100.0000		78,148	78,148	77,598	77,680		468		468		78,148				2,051	10/01/2030	1.F FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					71,376,128	72,235,625	72,383,881	72,281,469		7,062		7,062		72,288,530		(912,402)	(912,402)	962,513	XXX	XXX
	IMPACT PARENT CORPORATION FOURTH AMENDMENT																			
..45256T-AJ-1	DDTL 03/23/29	06/30/2026	Redemption 100.0000		4,581	4,581	4,512	4,574		7		7		4,581				208	03/23/2029	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					4,581	4,581	4,512	4,574		7		7		4,581				208	XXX	XXX
. 000000-00-0	Sayers Technology 12.000% 05/30/27	. 06/30/2026 .	Redemption 100.0000		556,107	556,107	556,107	556,107						556,107				34,055	. 05/30/2027 .	4.A Z
. 000000-00-0	VRC COMPANIES LLC Amendment No.2 Term Loan 06/29/27	. 06/30/2026 .	Redemption 100.0000		191,259	191,259	190,303	190,328		931		931		191,259				8,403	. 06/29/2027 .	4.B Z
. 000000-00-0	MC GROUP VENTURES CORPORATION 2024 Delayed Draw Term Loan 06/30/27	. 06/30/2026 .	Redemption 100.0000		972	972	968			4		4		972				29	. 06/30/2027 .	3.B PL
. 000000-00-0	WHITSONS HOLDING GROUP LLC 2025-A Incremental Revolving L 08/27/27	. 06/09/2026 .	Redemption 100.0000		11,631,416	11,631,416	11,631,416	1,395,770						11,631,416				212,618	. 08/27/2027 .	2.C Z
. 000000-00-0	NEXUS INTERMEDIATE III LLC Amendment No.4 Term Loan 12/09/27	. 04/01/2026 .	Redemption 100.0000		32,999	32,999	32,834	32,838		160		160		32,999				860	. 12/09/2027 .	3.A Z
. 000000-00-0	NEXUS INTERMEDIATE III LLC Amendment No.4 Delayed Draw Te 12/09/27	. 04/01/2026 .	Redemption 100.0000		12,752	12,752	12,752							12,752				152	. 12/09/2027 .	3.A Z
. 000000-00-0	NEXUS INTERMEDIATE III LLC Amendment No.4 Term Loan 12/09/27	. 06/30/2026 .	Redemption 100.0000		32,999	32,999	32,834	32,838		160		160		32,999				1,557	. 12/09/2027 .	3.A Z
. 000000-00-0	NEXUS INTERMEDIATE III LLC Amendment No.4 Delayed Draw Te 12/09/27	. 06/30/2026 .	Redemption 100.0000		12,752	12,752	12,752							12,752				269	. 12/09/2027 .	3.A Z
. 000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche B Revolving Loan 02/03/28	. 05/02/2026 .	No Broker		86,281	86,281	86,281							86,281					. 02/03/2028 .	1.A Z
. 000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche B Revolving Loan 02/03/28	. 05/02/2026 .	Redemption 0.0000															14,593	. 02/03/2028 .	1.A
. 000000-00-0	SOUTHERN AIR & HEAT HOLDINGS 2026 Incremental DDTL 04/03/28	. 06/30/2026 .	Redemption 100.0000		1,694	1,694	1,694							1,694				34	. 04/03/2028 .	3.C Z
. 000000-00-0	CHASE INDUSTRIES INC 2026 Refinancing Term Loan 04/03/28	. 06/30/2026 .	Redemption 100.0000		28,998	28,998	28,780			217		217		28,998					. 04/03/2028 .	4.C Z
. 000000-00-0	TJC Spartech Acquisition Corp. Initial Term Loan 05/06/28	. 06/05/2026 .	DIRECT		60,026											60,027	60,027		. 05/06/2028 .	5.C FE
. 000000-00-0	360INTERMEDIATE DELAYED DRAW TERM LOAN 08/02/28	. 06/30/2026 .	Redemption 100.0000		534	534	534							534				6	. 08/02/2028 .	3.A Z
. 000000-00-0	YARD NIQUE INC Term A Loan 09/29/28	. 06/30/2026 .	Redemption 100.0000		33,343	33,343	33,135			208		208		33,343				907	. 09/29/2028 .	3.B Z
. 000000-00-0	NEW YOU BARIATRIC GROUP LLC First-Out DDTL 10/31/28	. 06/30/2026 .	Redemption 100.0000		1,223	1,223	1,223	1,223						1,223				56	. 10/31/2028 .	3.C Z
. 000000-00-0	Turbine Engine Specialists Inc 13.214% 03/01/29	. 04/01/2026 .	Redemption 100.0000		7,511	7,511	7,323	7,330		181		181		7,511				314	. 03/01/2029 .	4.A Z
. 000000-00-0	TSS BUYER LLC 2026 Incremental Term Loan 06/22/29	. 06/30/2026 .	Redemption 100.0000		3,536	3,536	3,519			18		18		3,536				88	. 06/22/2029 .	3.B PL
. 000000-00-0	BOUNTEOUS INC 2025 DDTL Loan 08/02/29	. 06/30/2026 .	Redemption 100.0000		8,327	8,327	8,327							8,327				95	. 08/02/2029 .	3.A PL
. 000000-00-0	GUIDEPOINT SECURITY HOLDINGS L DELAYED DRAW TERM LOAN 10/02/29	. 06/30/2026 .	Redemption 100.0000		1,475	1,475	1,475							1,475				48	. 10/02/2029 .	3.B Z
. 000000-00-0	AIM ACQUISITION LLC Fifth Amendment Term Loan 12/03/29	. 06/30/2026 .	Redemption 100.0000		3,913	3,913	3,893			20		20		3,913				75	. 12/03/2029 .	3.B Z
. 000000-00-0	BCPE North Star US Holdco 2, I 01/01/30	. 06/30/2026 .	Redemption 100.0000		10,019	10,019	9,750	9,805		214		214		10,019				392	. 01/01/2030 .	4.C FE
. 000000-00-0	AEC Parent Holdings Inc 01/01/30	. 06/30/2026 .	Redemption 100.0000		526	526	500	505		21		21		526				25	. 01/01/2030 .	5.B FE
. 000000-00-0	ALTA BUYER LLC REFI 2026 TL 02/20/30	. 06/30/2026 .	Redemption 100.0000		39,379	39,379	39,231			148		148		39,379				1,164	. 02/20/2030 .	2.C Z
. 000000-00-0	ICE USA INFRASTRUCTURE INC 3rd Amendment Incremental TL 03/15/30	. 06/30/2026 .	Redemption 100.0000		5,019	5,019	4,988			31		31		5,019				46	. 03/15/2030 .	2.C PL
. 000000-00-0	SAGEBRUSH BUYER LLC Incremental Term Loan 07/01/30	. 06/30/2026 .	Redemption 100.0000		12,860	12,860	12,780			80		80		12,860				417	. 07/01/2030 .	2.C Z
. 000000-00-0	SAGEBRUSH BUYER LLC StoneTurn Incremental TL 07/01/30	. 06/30/2026 .	Redemption 100.0000		8,038	8,038	7,987			50		50		8,038				261	. 07/01/2030 .	2.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	RFI BUYER 4th Amendment DDTL 08/05/30	. 06/30/2026 .	Redemption 100.0000		27,909	27,909	27,909							27,909				733	. 08/05/2030 .	3.C Z
. 000000-00-0	GANNETT FLEMING INC REVOLVING COMMITMENT 08/05/30	. 06/16/2026 .	Redemption 100.0000		131,471	131,471	129,499			1,972		1,972		131,471				3,082	. 08/05/2030 .	4.B PL
. 000000-00-0	RMS ENERGY BORROWER LLC DELAYED DRAW TERM LOAN 09/30/30	. 06/30/2026 .	Redemption 100.0000		7,038	7,038	7,021			18		18		7,038				67	. 09/30/2030 .	3.A Z
. 000000-00-0	FH DMI BUYER Inc First Amendment Term Loan 10/11/30	. 04/01/2026 .	Redemption 100.0000		3,992	3,992	3,972	3,972		20		20		3,992				92	. 10/11/2030 .	3.A Z
. 000000-00-0	WCI MOMENTUM BIDCO LLC REVOLVER 12/31/30	. 04/27/2026 .	Redemption 100.0000		400,000	400,000	398,000	398,000		2,000		2,000		400,000				10,957	. 12/31/2030 .	3.A Z
. 000000-00-0	WCI MOMENTUM BIDCO LLC Term Loan 12/31/30	. 06/30/2026 .	Redemption 100.0000		7,685	7,685	7,647	7,647		38		38		7,685				326	. 12/31/2030 .	3.A Z
. 000000-00-0	SMITH HOWARD AMENDMENT NO. 2 TERM LOAN 01/07/31	. 04/30/2026 .	Redemption 100.0000		8,678	8,678	8,626			51		51		8,678				243	. 01/07/2031 .	3.A PL
. 000000-00-0	SMITH HOWARD INCREMENTAL DDTL 01/07/31	. 04/30/2026 .	Redemption 100.0000		843	843	843							843				17	. 01/07/2031 .	3.A PL
. 000000-00-0	W50 HOLDINGS LLC Loan-First Lien-Senior Unsecur 11.500% 03/22/31	. 04/01/2026 .	Redemption 100.0000		4,580,021	4,580,021	4,522,771	4,532,138		47,884		47,884		4,580,021				131,813	. 03/22/2031 .	3.C Z
. 000000-00-0	BASIN INNOVATION GROUP LLC 2nd Amendment Incr TL 03/23/31	. 06/30/2026 .	Redemption 100.0000		5,017	5,017	5,017							5,017				110	. 03/23/2031 .	3.B PL
. 000000-00-0	Orion Midco LLC 8.386% 05/21/31	. 06/30/2026 .	Redemption 100.0000		7,925	7,925	7,727	7,746		178		178		7,925				367	. 05/21/2031 .	5.A Z
. 000000-00-0	TRILON GROUP LLC Revolver 06/12/31	. 06/16/2026 .	Redemption 100.0000		420,000	420,000	420,000							420,000				386	. 06/12/2031 .	4.B Z
. 000000-00-0	VESSCO MIDCO HOLDINGS LLC REVOLVING LOAN 07/24/31	. 06/30/2026 .	Redemption 100.0000		170,743	170,743	169,720			1,022		1,022		170,743					. 07/24/2031 .	3.B PL
. 000000-00-0	APRIO ADVISORY GROUP LLC Revolving Loan 08/01/31	. 04/30/2026 .	Redemption 100.0000		232,555	232,555	231,393			1,163		1,163		232,555				3,070	. 08/01/2031 .	4.B Z
. 000000-00-0	ENVIRON ENERGY LLC Delayed Draw Term Loan 10/01/31	. 06/30/2026 .	Redemption 100.0000		2,362	2,362	2,344			18		18		2,362				15	. 10/01/2031 .	3.B Z
. 000000-00-0	SENTINEL TECHNOLOGIES LLC First Amendment Term Loan 11/03/31	. 06/30/2026 .	Redemption 100.0000		2,118	2,118	2,107			11		11		2,118					. 11/03/2031 .	3.B Z
. 000000-00-0	AMERICAN LOUVER COMPANY LLC First Amendment Term Loan 01/02/32	. 06/30/2026 .	Redemption 100.0000		12,247	12,247	12,186			61		61		12,247				528	. 01/02/2032 .	3.A Z
. 000000-00-0	Frozen Garlic Bread Holdings Initial Term Loan 01/22/32	. 06/29/2026 .	Redemption 100.0000		28,781	28,781	28,637			144		144		28,781				965	. 01/22/2032 .	4.A Z
. 000000-00-0	CPL CONSULTANTS LLC Closing Date Term Loan 02/17/32	. 06/30/2026 .	Redemption 100.0000		3,577	3,577	3,559			18		18		3,577				57	. 02/17/2032 .	2.B PL
. 000000-00-0	CPL CONSULTANTS LLC Delayed Draw Term Loan 02/17/32	. 06/30/2026 .	Redemption 100.0000		143	143	143							143				2	. 02/17/2032 .	2.B PL
. 000000-00-0	TRANSIT BUYER LLC Amendment No. 4 Term Loan 02/18/32	. 06/30/2026 .	Redemption 100.0000		35,166	35,166	34,990			176		176		35,166				987	. 02/18/2032 .	3.A PL
. 000000-00-0	IMPACT ADVISORS LLC DDTL 03/19/32	. 06/30/2026 .	Redemption 100.0000		45	45	44							45				1	. 03/19/2032 .	3.A Z
. 000000-00-0	SWOOP INTERMEDIATE III INC Delayed Draw Term Loan 04/09/32	. 05/12/2026 .	Tax Free Exchange		1,161,514	1,161,514	1,161,514							1,161,514					. 04/09/2032 .	3.A Z
. 000000-00-0	SYNDIGO LLC Revolver 08/12/32	. 04/14/2026 .	Redemption 100.0000		227,962	227,962	226,822			1,140		1,140		227,962				2,526	. 08/12/2032 .	3.B Z
. 000000-00-0	EMPOWER BRANDS FRANCHISING LLC Delayed Draw Term Loan 10/10/32	. 06/30/2026 .	Redemption 100.0000		2,270	2,270	2,270							2,270				92	. 10/10/2032 .	3.B Z
. 000000-00-0	BROADWAY BUYER LLC Revolving Credit 12/01/32	. 05/22/2026 .	Redemption 100.0000		428,571	428,571	428,571							428,571				12,353	. 12/01/2032 .	3.B PL
. 000000-00-0	USA Industries Holdings LLC Initial Term Loan 12/10/32	. 06/30/2026 .	Redemption 100.0000		18,149	18,149	18,060	13,294		89		89		18,149				633	. 12/10/2032 .	3.B PL
. 000000-00-0	Experigreen Intermediate Holdi Initial Term Loan 12/10/32	. 06/30/2026 .	Redemption 100.0000		84,816	84,816	84,415	79,667		401		401		84,816				3,949	. 12/10/2032 .	3.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	PERENNIAL SERVICES Delayed Draw Term Loan 12/23/32	. 06/30/2026 .	Redemption 100.0000		 11,897	11,897	11,897							11,897				326	. 12/23/2032 .	3.A Z
. 000000-00-0	PERENNIAL SERVICES Initial Term Loan 12/23/32	. 06/30/2026 .	Redemption 100.0000		33,449	 33,449	 33,281	 33,281		 167		 167		 33,449				 1,439	. 12/23/2032 .	3.A Z
. 000000-00-0	HLSG Intermediate, LLC Delayed Draw Term Loan 02/02/33	. 06/30/2026 .	Redemption 100.0000		4,515	 4,515	 4,515							 4,515				 34	. 02/02/2033 .	3.A Z
. 000000-00-0	HLSG Intermediate, LLC Initial Term Loan 02/02/33	. 06/30/2026 .	Redemption 100.0000		 14,900	14,900	14,826			75		75		14,900				425	. 02/02/2033 .	3.A Z
. 000000-00-0	OVATION HOLDINGS INC 4th Amendment TL 02/25/33	. 06/30/2026 .	Redemption 100.0000		 14,845	14,845	14,771			74		74		14,845				432	. 02/25/2033 .	3.A PL
. 000000-00-0	L.A. Specialty Produce Co LLC Revolving Credit Loan 04/01/33	. 05/11/2026 .	Redemption 100.0000		1,354,582	 1,354,582	 1,347,809			6,773		6,773		 1,354,582				16,511	. 04/01/2033 .	3.C Z
. 000000-00-0	L.A. Specialty Produce Co LLC Revolving Credit Loan 04/01/33	. 06/04/2026 .	Redemption 100.0000		 1,760,956	1,760,956	1,752,151			8,805		8,805		1,760,956				21,464	. 04/01/2033 .	3.C PL
. 000000-00-0	LAVIE GROUP INC FIFTH AMENDMENT TERM LOAN 01/16/34	. 06/30/2026 .	Redemption 100.0000		 12,241	 12,241	 12,180			61		61		 12,241				264	. 01/16/2034 .	3.B Z
. 000000-00-0	HLSG Intermediate, LLC Revolver 01/02/40	. 05/22/2026 .	Redemption 100.0000		630,000	 630,000	626,850			3,150		3,150		 630,000				 2,055	. 01/02/2040 .	3.A PL
. 000000-00-0	CANOPY SERVICE PARTNERS LLC Revolving Credit 01/02/40	. 06/09/2026 .	Redemption 100.0000		 7,500,000	7,500,000	 7,453,125			 46,875		 46,875		7,500,000				 49,099	. 01/02/2040 .	3.A Z
. 000000-00-0	RHINO INTERMEDIATE HOLDINGS CO Fourth Amendment TL 01/02/40	. 06/30/2026 .	Redemption 100.0000		 16,902	 16,902	 16,818			85		85		 16,902				379	. 01/02/2040 .	3.A PL
..001021-AK-0	AE EUROPE HLDGS INC Initial Dollar Term Loan 01/18/30	. 04/01/2026 .	DIRECT		2,642,039	 3,635,380	 3,403,052	 2,936,505						 3,471,843		..... (829,804)	..... (829,804)	 29,984	. 01/18/2030 .	4.B FE
..001021-AK-0	AE EUROPE HLDGS INC Initial Dollar Term Loan 01/18/30	. 04/01/2026 .	Tax Free Exchange		3,353,374	 3,353,374	 3,319,840	 3,353,374						 3,353,374				 34,241	. 01/18/2030 .	4.B FE
..00112N-AB-0	ACP MAVERICK HOLDINGS INC INITIAL REVOLVING LOAN 03/18/31	. 05/27/2026 .	Redemption 100.0000		 1,000,000	 1,000,000	993,193	624,146		6,637		6,637		 1,000,000				 39,308	. 03/18/2031 .	3.B PL
..00112N-AC-8	ACP MAVERICK HOLDINGS INC DELAYED DRAW TERM LOAN 03/18/31	. 06/30/2026 .	Redemption 100.0000		5,537	 5,537	 5,509	 5,509		28		28		 5,537				235	. 03/18/2031 .	3.B Z
..00112N-AD-6	ACP MAVERICK HOLDINGS INC INITIAL TERM LOAN 03/18/31	. 04/01/2026 .	Redemption 100.0000		 18,119	 18,119	 17,938	 17,912		 207		 207		 18,119				357	. 03/18/2031 .	3.B PL
..00112N-AD-6	ACP MAVERICK HOLDINGS INC INITIAL TERM LOAN 03/18/31	. 06/30/2026 .	Redemption 100.0000		 18,119	 18,119	 17,938	 17,912		 207		 207		 18,119				744	. 03/18/2031 .	3.B Z
..00186X-AN-3	API GROUP DE INC TERM B 01/03/29	. 05/08/2026 .	Tax Free Exchange		 23,112,122	23,312,580	23,030,059	23,088,241		 23,880		 23,880		23,112,122				471,105	. 01/03/2029 .	3.A FE
..00244D-AK-3	AWP GROUP HOLDINGS INC 2024 Refinancing Revolver 12/22/30	. 04/17/2026 .	Redemption 100.0000		 9,216,718	 9,216,718	 9,197,225	 6,080,947		 18,446		 18,446		 9,216,718				196,301	. 12/22/2030 .	3.B PL
..00244D-AL-1	AWP GROUP HOLDINGS INC 2024 REFINANCING TERM LOAN 12/23/30	. 04/17/2026 .	Redemption 100.0000		 21,374,855	21,374,855	21,267,682	21,367,959		6,896		6,896		21,374,855				510,444	. 12/23/2030 .	3.B PL
..00244D-AM-9	AWP GROUP HOLDINGS INC 2024 REFI DELAYED DRAW TERM LO 12/22/30	. 04/17/2026 .	Redemption 100.0000		 551,863	551,863	551,863	551,863						551,863				 13,420	. 12/22/2030 .	4.B
..00267*-AA-6	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 07/02/31	. 06/30/2026 .	Redemption 100.0000		2,962	 2,962	 2,941	 2,134		19		19		 2,962				128	. 07/02/2031 .	5.A PL
..00267*-AB-4	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 07/02/31	. 06/30/2026 .	Redemption 100.0000		 19,495	 19,495	 19,300	 19,243		 252		 252		 19,495				848	. 07/02/2031 .	5.A PL
..00267*-AG-3	AB CENTERS ACQUISITION CORPORA Third Amendment Term 07/02/31	. 06/30/2026 .	Redemption 100.0000		 12,940	 12,940	 12,892	 12,892		48		48		 12,940				580	. 07/02/2031 .	3.A PL
..00887#-AC-8	AIM ACQUISITION LLC TERM LOAN 12/02/27	. 06/30/2026 .	Redemption 100.0000		 14,805	 14,805	 14,657	 14,715		90		90		 14,805				642	. 12/02/2027 .	3.B PL
..01663P-AB-6	ALL4 BUYER LLC DELAYED DRAW 01/23/32	. 06/30/2026 .	Redemption 100.0000		1,560	 1,560	 1,552	 1,007		8		8		 1,560				 53	. 01/23/2032 .	3.C PL
..01663P-AD-2	ALL4 BUYER LLC REVOLVER 01/01/40	. 06/12/2026 .	Redemption 100.0000		750,000	 750,000	744,988	744,985		5,015		5,015		 750,000				26,077	. 01/01/2040 .	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..01663X-AB-9	ALL STAR RECRUITING LOCUMS LLC Delayed Draw Term Commitment 05/01/30	06/30/2026	Redemption	100.0000		5,495	5,495	5,495						5,495				254	05/01/2030	3.B PL
..01663X-AC-7	ALL STAR RECRUITING LOCUMS LLC REVOLVING FACILITY 05/01/30	06/09/2026	Redemption	100.0000		3,086,957	3,086,957	3,076,006	873,929			10,866		3,086,957				112,003	05/01/2030	3.B PL
..01663X-AD-5	ALL STAR RECRUITING LOCUMS LLC Closing Date Term Loan 05/01/30	06/30/2026	Redemption	100.0000		21,980	21,980	21,760	21,798			182		21,980				1,015	05/01/2030	3.B PL
..02358H-AJ-5	AMERCAREROYAL LLC DELAYED DRAW TERM LOAN B 09/10/30	06/30/2026	Redemption	100.0000		13,746	13,746	13,609	13,631			115		13,746				449	09/10/2030	3.A PL
..02358H-AK-2	AMERCAREROYAL LLC TERM LOAN 09/10/30	06/30/2026	Redemption	100.0000		43,157	43,157	42,725	42,799			358		43,157				1,880	09/10/2030	3.A PL
..02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 01/29/27	05/29/2026	Redemption	100.0000		1,671,862	1,671,862	1,213,153	1,213,153			458,709		1,671,862				55,072	01/29/2027	3.B FE
..02376C-BS-3	AADVANTAGE LOYALTY IP LTD TERM B 04/20/28	04/20/2026	Redemption	100.0000		3,250	3,250	3,246	3,247			3		3,250				99	04/20/2028	3.A FE
..02474R-AJ-2	AMERICAN BUILDERS & CONTRACTOR TERM B 01/27/31	06/30/2026	Redemption	100.0000		75,343	75,343	75,151	75,191			152		75,343				2,052	01/27/2031	3.B FE
..02729U-AB-5	AMERICAN LOUVER COMPANY LLC INITIAL DELAYED DRAW TERM LOAN 10/01/30	06/30/2026	Redemption	100.0000		3,846	3,846	3,837	2,148			10		3,846				167	10/01/2030	3.A Z
..02729U-AD-1	AMERICAN LOUVER COMPANY LLC REVOLVER 10/01/30	05/29/2026	Redemption	100.0000		600,000	600,000	596,740	185,062			3,260		600,000				16,640	10/01/2030	3.A PL
..02729U-AD-1	AMERICAN LOUVER COMPANY LLC REVOLVER 10/01/30	06/23/2026	Redemption	100.0000		1,360,000	1,360,000	1,352,622	359,049			7,376		1,360,000				42,568	10/01/2030	3.A Z
..03680*-AA-9	ANTERIAD Term Loan B 03/31/28	04/01/2026	Redemption	100.0000		40,617	40,617	39,805	40,166			451		40,617				972	03/31/2028	3.A PL
..03768#-AJ-1	APEX SERIVCE PARTNERS 2024 TERM LOAN 10/24/30	04/01/2026	Redemption	100.0000		41,668	41,668	41,251	41,315			352		41,668				1,842	10/24/2030	3.C PL
..03768#-AQ-5	APEX SERIVCE PARTNERS Second Amendment Inc Term Loan 10/24/30	04/01/2026	Redemption	100.0000		14,083	14,083	13,952	13,958			125		14,083				620	10/24/2030	3.C PL
..03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/30/28	06/30/2026	Redemption	100.0000		24,788	24,788	24,649	24,739			8		24,788				1,259	04/30/2028	3.B PL
..03943*-AA-2	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/30/28	06/30/2026	Redemption	100.0000		205,433	205,433	204,826	205,193			70		205,433				5,810	04/30/2028	3.B PL
..03945E-AB-7	ARCHER ACQUISITION LLC DELAYED DRAW TERM LOAN 10/06/29	04/01/2026	Redemption	100.0000		1,420	1,420	1,406	1,408			12		1,420				40	10/06/2029	3.A PL
..04261#-AB-8	ARNOTT ULTIMATE LLC TERM LOAN 11/13/30	04/01/2026	Redemption	100.0000		6,878	6,878	6,809	6,819			59		6,878				122	11/13/2030	3.A PL
..04350X-AB-1	ASCEND PARTNER SERVICES LLC DELAYED DRAW TERM LOAN 08/08/31	06/30/2026	Redemption	100.0000		41,546	41,546	41,279	40,044			256		41,546				1,719	08/08/2031	3.A PL
..04350X-AC-9	ASCEND PARTNER SERVICES LLC TERM LOAN 08/08/31	06/30/2026	Redemption	100.0000		17,346	17,346	17,172	17,120			226		17,346				789	08/08/2031	3.A PL
..04350X-AD-7	ASCEND PARTNER SERVICES LLC REVOLVING LOAN 08/08/31	05/18/2026	Redemption	100.0000		8,978,676	8,978,676	8,972,570		6,106		6,106		8,978,676				261,630	08/08/2031	3.A PL
..05516H-AC-2	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26	06/30/2026	Redemption	100.0000		73,285	73,285	72,601	73,115			170		73,285				3,900	10/07/2026	3.B PL
..05516H-AK-4	B2B INDUSTRIAL PRODUCTS LLC 2022 III Term Loan 10/07/26	06/30/2026	Redemption	100.0000		250	250	244	248			2		250				13	10/07/2026	3.B Z
..05516H-AL-2	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan 10/07/26	04/01/2026	Redemption	100.0000		24,250	24,250	23,644	24,088			162		24,250				641	10/07/2026	3.B PL
..05516H-AL-2	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan 10/07/26	06/30/2026	Redemption	100.0000		24,250	24,250	23,644	24,088			162		24,250				1,291	10/07/2026	3.B Z
..05554K-AD-6	BCTS PARENT LLC INITIAL TERM LOAN 12/26/29	06/30/2026	Redemption	100.0000		34,497	34,497	34,152	34,234			263		34,497				1,511	12/26/2029	3.A Z
.07016#-AA-1	BASIN INNOVATION GROUP LLC TERM 12/06/30	06/30/2026	Redemption	100.0000		4,211	4,211	4,169	4,133			78		4,211				473	12/06/2030	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07016#-AB-9	BASIN INNOVATION GROUP LLC DELAYED DRAW 12/06/30	06/30/2026	Redemption 100.0000		2,546	2,546	2,540	2,067		6		6		2,546				55	12/06/2030	3.B PL
..07301S-AC-3	BAYOU HOLDINGS BUYER, Inc TERM LOAN 09/18/31	06/30/2026	Redemption 100.0000		62,903	62,903	62,589	62,598		305		305		62,903				2,668	09/18/2031	3.B Z
..07313#-AB-9	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/27	06/30/2026	Redemption 100.0000		35,786	35,786	30,161	29,820		1,289		1,289		35,786				1,844	06/01/2027	4.B PL
..07313#-AC-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/27	06/30/2026	Redemption 100.0000		12,659	12,659	10,575	10,528		476		476		12,659				652	06/01/2027	4.B PL
..09147#-AA-9	BSU VS HOLDINGS LLC INITIAL TERM LOAN 08/01/32	06/30/2026	Redemption 100.0000		6,490	6,490	6,458	6,459		31		31		6,490				292	08/01/2032	3.B PL
..09147#-AB-7	BSU VS HOLDINGS LLC Delayed Draw Term Loan 08/01/32	06/30/2026	Redemption 100.0000		6,963	6,963	6,963	6,963						6,963				282	08/01/2032	3.B PL
..09228H-AP-4	BLACKBIRD PURCHASER INC DELAYED DRAW TERM LOAN 12/19/30	04/01/2026	Tax Free Exchange		369,081	369,081	369,081							369,081					12/19/2030	3.C PL
..09228H-AQ-2	BLACKBIRD PURCHASER INC INITIAL TERM LOAN 12/19/30	06/30/2026	Redemption 100.0000		153,473	153,473	153,473	152,142		388		388		153,473				7,764	12/19/2030	3.C PL
..09608L-AC-4	BLUEBIRD PM BUYER INC TERM LOAN 02/03/32	06/30/2026	Redemption 100.0000		5,013	5,013	4,962	4,968		45		45		5,013				213	02/03/2032	3.A PL
..09661C-AB-0	BOARDWALK BUYER LLC Initial Term Loan 09/28/27	06/30/2026	Redemption 100.0000		37,948	37,948	37,569	37,803		146		146		37,948				1,629	09/28/2027	3.A PL
..10153K-AC-3	BOULDER SCIENTIFIC Initial Term Loan 12/31/27	05/05/2026	Redemption 100.0000		139,231	139,231	137,895	139,208		24		24		139,231				5,893	12/31/2027	2.C PL
..10170*-AE-3	BOUNTEOUS INC 2021 Incremental Delayed Draw 08/02/27	06/30/2026	Redemption 100.0000		14,651	14,651	14,505	14,575		76		76		14,651				610	08/02/2027	3.A PL
..10440P-AD-3	Bradford Soap International In Initial Term Loans 08/28/31	06/30/2026	Redemption 100.0000		13,574	13,574	13,506	13,509		65		65		13,574				574	08/28/2031	3.A PL
..10463*-AB-5	BRADSHAW INTERNATIONAL INC Initial Term Loan 10/21/27	06/30/2026	Redemption 100.0000		63,643	63,643	62,052	63,013		630		630		63,643				3,045	10/21/2027	3.B PL
..10843Y-AF-2	BRIDGE CONSUMER HEALTHCARE INT Delayed Draw Term Loan 12/20/31	04/01/2026	Redemption 100.0000		7,343	7,343	7,307	7,310		34		34		7,343				340	12/20/2031	3.B PL
..10947U-AB-4	BRIGHTSIGN LLC REVOLVER 10/14/27	05/08/2026	Redemption 100.0000		6,750,000	6,750,000	6,720,727	6,735,229		14,771		14,771		6,750,000				214,947	10/14/2027	3.A PL
..10947U-AC-2	BRIGHTSIGN LLC TERM LOAN 10/14/27	06/30/2026	Redemption 100.0000		75,188	75,188	74,436	74,879		308		308		75,188				3,386	10/14/2027	3.A PL
..12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TERM B 01/16/32	06/30/2026	Redemption 100.0000		17,835	17,835	17,718	17,731		104		104		17,835				508	01/16/2032	4.A FE
..12546F-AF-9	CHG PPC PARENT LLC TERM B 11/17/28	06/30/2026	Redemption 100.0000		47,811	47,811	47,787	47,795		16		16		47,811				1,630	11/17/2028	4.B FE
..12570N-AE-4	CLS MANAGEMENT SERVICES LLC AMENDMENT NO 1 DELAYED DRAW TE 03/27/30	06/06/2026	Redemption 0.0000															416	03/27/2030	3.B Z
..12746@-AA-0	CVI PARENT INC Revolver 08/12/27	04/01/2026	Redemption 100.0000		319,489	319,489	256,525	310,167		226		63,186	(62,960)	256,525		62,964	62,964	9,302	08/12/2027	3.B PL
..12746@-AA-0	CVI PARENT INC Revolver 08/12/27	06/10/2026	Redemption 100.0000		319,489	319,489	225,879					93,610	(93,610)	225,879		93,610	93,610		08/12/2027	4.A PL
..12746@-AB-8	CVI PARENT INC Term Loan 08/12/27	04/01/2026	DIRECT			1,224,612	976,016	1,220,340		778		245,102	(244,324)	976,016		(976,016)	(976,016)	(15,804)	08/12/2027	3.B PL
..12751*-AE-6	CP TURF PARENT LLC THIRD AMENDMENT TERM LOAN 10/25/27	04/01/2026	Redemption 100.0000		12,419	12,419	12,295	12,351		68		68		12,419				275	10/25/2027	3.B PL
..13003@-AA-6	CALIENGER HOLDINGS LLC INITIAL TERM LOAN 10/23/28	04/01/2026	Redemption 100.0000		5,134	5,134	5,032	5,076		58		58		5,134				167	10/23/2028	3.B Z
..18452X-AB-8	CLEAN SOLUTIONS BUYER INC TERM LOAN 09/09/30	06/25/2026	Redemption 100.0000		371,558	371,558	367,842	368,489		3,069		3,069		371,558				12,011	09/09/2030	3.B PL
..19076B-AB-0	COBALT SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 10/10/31	06/30/2026	Redemption 100.0000		11,416	11,416	11,353	6,879		59		59		11,416				419	10/10/2031	3.B Z
..19076B-AC-8	COBALT SERVICE PARTNERS LLC TERM LOAN 10/10/31	06/30/2026	Redemption 100.0000		2,406	2,406	2,382	2,385		21		21		2,406				27	10/10/2031	3.B Z
..19201*-AG-2	CODING SOLUTIONS ACQUISITION Term Loan 08/07/31	06/30/2026	Redemption 100.0000		1,727	1,727	1,711	1,713		14		14		1,727				(162)	08/07/2031	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..19201*-AJ-6	CODING SOLUTIONS ACQUISITION 2025 Incremental Term Loan 05/16/35	06/30/2026	Redemption 100.0000		8,154	8,154	8,073	8,075		79		79		8,154				355	05/16/2035	3.A PL
..19239B-AE-8	COGECO COMMUNICATIONS FINANCE 01/10/30	05/29/2026	Redemption 100.0000		445,076	445,076	444,361	444,508		568		568		445,076				11,588	01/10/2030	4.A FE
..19249Y-AB-2	COHEN & CO ADVISORY LLC 12/31/31	05/06/2026	Redemption 100.0000		180,500	180,500	178,695	178,885		1,615		1,615		180,500				8,765	12/31/2031	2.B PL
..19249Y-AD-8	COHEN & CO ADVISORY LLC 12/31/31	05/06/2026	Redemption 100.0000		44,668	44,668	44,221	44,267		401		401		44,668				1,797	12/31/2031	2.B PL
..20463Q-AC-4	COMPEX LEGAL SERVICES INC Initial Term Loan 03/31/28	06/30/2026	Redemption 100.0000		20,305	20,305	20,229	20,231		74		74		20,305				981	03/31/2028	3.B Z
..20600R-AB-8	CONAIR HOLDINGS LLC 05/13/28	06/30/2026	Redemption 100.0000		12,500	12,500	12,438	12,467		33		33		12,500				473	05/13/2028	5.A FE
..21870F-BA-6	Corelogic Inc TERM B 06/02/28	06/30/2026	Redemption 100.0000		17,955	17,955	17,892	10,343		60		60		17,955				380	06/02/2028	4.C FE
..21925E-AK-3	CORNERSTONE ADVISORS OF ARIZON INITIAL TERM LOAN 05/13/32	06/30/2026	Redemption 100.0000		23,611	23,611	23,497	23,503		108		108		23,611				1,001	05/13/2032	2.C PL
..22005#-AC-9	CORPORATE VISIONS INC First Amendment Incremental Te 08/12/27	04/01/2026	DIRECT			1,973,324	1,572,739	1,961,867		1,888	391,016	(389,128)		1,572,739		(1,572,739)	(1,572,739)	(25,466)	08/12/2027	3.B PL
..22282G-AM-9	REWORLD HOLDING CORP TERM B 11/30/28	05/29/2026	DIRECT		11,497	11,571	11,453	8,965		12		12		11,496		1	1	271	11/30/2028	3.B FE
..23345Q-AB-4	DH UNITED HOLDINGS LLC Delayed Draw Term Loan 09/16/28	06/30/2026	Redemption 100.0000		7,243	7,243	7,098	7,161		82		82		7,243				325	09/16/2028	3.C Z
..23345Q-AF-5	DH UNITED HOLDINGS LLC DELAYED DRAW TERM B LOAN 09/16/28	06/30/2026	Redemption 100.0000		7,632	7,632	7,556	7,576		56		56		7,632				345	09/16/2028	3.C Z
..23345Q-AG-3	DH UNITED HOLDINGS LLC 2ND AMENDMENT INCREMENTAL TL 09/16/28	06/30/2026	Redemption 100.0000		16,960	16,960	16,621	16,751		209		209		16,960				753	09/16/2028	3.C Z
..23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28	04/01/2026	Redemption 100.0000		17,221	17,221	17,136	17,165		55		55		17,221				768	09/09/2028	3.B PL
..23345U-AC-3	DISA HOLDINGS CORP Revolver 09/09/28	06/11/2026	Redemption 100.0000		8,555,124	8,555,124	8,487,024	4,248,634		62,978		62,978		8,555,124				388,797	09/09/2028	3.B PL
..23345U-AD-1	DISA HOLDINGS CORP Term A Loan 09/09/28	04/01/2026	Redemption 100.0000		67,289	67,289	65,975	66,562		728		728		67,289				3,003	09/09/2028	3.B PL
..23345U-AE-9	DISA HOLDINGS CORP SECOND AMENDMENT TERM LOAN 09/09/28	04/01/2026	Redemption 100.0000		2,838	2,838	2,810	2,819		20		20		2,838				127	09/09/2028	3.B PL
..23345U-AF-6	DISA HOLDINGS CORP SECOND AMENDMENT DELAYED DRAW 09/09/28	04/01/2026	Redemption 100.0000		2,068	2,068	2,063	2,064		4		4		2,068				91	09/09/2028	3.B PL
..24021#-AD-3	Daytona Holding Company LLC 1st Lien Delayed TL 10/01/29	04/01/2026	Redemption 100.0000		10,887	10,887	10,642	10,666		221		221		10,887				457	10/01/2029	3.B PL
..24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 10/01/29	04/01/2026	Redemption 100.0000		1,677	1,677	1,657	1,676		1		1		1,677				70	10/01/2029	3.A Z
..24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/29	04/01/2026	Redemption 100.0000		5,029	5,029	4,966	5,029						5,029				211	10/01/2029	3.B PL
..25471Y-AN-2	ZOOMINFO LLC TERM B 02/28/30	06/30/2026	Redemption 100.0000		64,814	64,814	64,661	64,691		123		123		64,814				1,765	02/28/2030	3.A FE
..26894*-AC-8	GEN-EL-MEC ASSOCIATES LLC REVOLVING LOAN 07/25/30	06/18/2026	Redemption 100.0000		2,459,016	2,459,016	2,449,098			9,918		9,918		2,459,016				6,577	07/25/2030	2.C Z
..26894*-AD-6	ERA INDUSTRIES LLC TERM LOAN 07/25/30	06/30/2026	Redemption 100.0000		1,681	1,681	1,681							1,681				11	07/25/2030	2.C Z
..26926@-AD-6	EVDR PURCHASE INC 2025 INCREMENTAL TERM LOAN 10/22/32	04/01/2026	Redemption 100.0000		19,778	19,778	19,688	19,690		89		89		19,778				442	10/22/2032	3.B PL
..26926@-AD-6	EVDR PURCHASE INC 2025 INCREMENTAL TERM LOAN 10/22/32	06/30/2026	Redemption 100.0000		19,778	19,778	19,688	19,690		89		89		19,778				856	10/22/2032	3.B Z
..28656L-AQ-4	ELIASSEN GROUP LLC Initial Term Loan 04/14/28	06/30/2026	Redemption 100.0000		104,898	104,898	103,849	104,379		520		520		104,898				4,977	04/14/2028	5.A PL
..28656L-AR-2	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28	06/30/2026	Redemption 100.0000		7,510	7,510	7,461	7,481		29		29		7,510				356	04/14/2028	5.A PL
..29287V-AB-0	ENGINEERED PRODUCTS CO LLC Initial Term Loan 08/12/31	06/30/2026	Redemption 100.0000		12,500	12,500	12,438	12,437		63		63		12,500				498	08/12/2031	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..29287V-AC-8	ENGINEERED PRODUCTS CO LLC Revolver 08/12/31	. 05/22/2026 .	Redemption 100.0000		1,000,000	1,000,000	995,250	331,719		4,781		4,781		1,000,000				27,741	. 08/12/2031 .	3.B PL
..29408F-AD-5	ENVIRON ENERGY LLC Term A Loan 10/01/31	. 06/30/2026 .	Redemption 100.0000		17,193	17,193	17,064	17,069		125		125		17,193				620	. 10/01/2031 .	3.B Z
..30044#-AA-9	REDWOOD SERVICES GROUP LLC Sixth Amendment Incre DDTL 06/15/29	. 04/10/2026 .	No Broker		7,479,984	7,517,572	7,479,984	7,481,972		(1,989)		(1,989)		7,479,984					. 06/15/2029 .	3.C PL
..30044#-AA-9	REDWOOD SERVICES GROUP LLC Sixth Amendment Incre DDTL 06/15/29	. 04/10/2026 .	Redemption 100.0000		7,829	7,829	7,790	(7,792)		41		41		7,829				168	. 06/15/2029 .	3.C PL
..30044#-AB-7	REDWOOD SERVICES GROUP LLC TERM LOAN 06/15/29	. 06/30/2026 .	Redemption 100.0000		6,356	6,356	6,292	6,304		52		52		6,356				276	. 06/15/2029 .	3.C PL
..30225#-AE-2	EXTERRO INC Fifth Amendment Term Loan 06/01/27	. 06/30/2026 .	Redemption 100.0000		12,362	12,362	12,300	12,310		51		51		12,362				554	. 06/01/2027 .	3.B PL
..30308@-AA-2	FSK PALLET HOLDING CORP 5TH INCREMENTAL TERM LOAN 10/31/30	. 06/30/2026 .	Redemption 100.0000		285,786	285,786	280,070	270,554		15,232		15,232		285,786				23,707	. 10/31/2030 .	3.A PL
..30308@-AB-0	FSK PALLET HOLDING CORP 6th INCREMENTAL TERM LOAN 12/23/26	. 06/30/2026 .	Redemption 100.0000		160,866	160,866	157,649	151,751		9,115		9,115		160,866				20,517	. 12/23/2026 .	3.A PL
..30317#-AB-7	FH DMI BUYER Inc DELAY DRAW 10/03/30	. 04/01/2026 .	Redemption 100.0000		2,318	2,318	2,312	2,312		6		6		2,318				50	. 10/03/2030 .	3.A PL
..30686@-AA-4	FAMILIA INTERMEDIATE HOLDING NA-SUB-UNSEC 16.250% 12/03/27	. 05/27/2026 .	DIRECT			61,201,236	13,880,440	13,619,197			1,847,358	(1,847,358)		13,880,440		(13,880,440)	(13,880,440)	2,389,237	. 12/03/2027 .	5.C PL
..33768K-AB-4	FIRSTCALL MECHANICAL GROUP LLC DELAYED DRAW TERM LOAN 06/27/30	. 06/30/2026 .	Redemption 100.0000		33,333	33,333	33,222	25,850		102		102		33,333				1,401	. 06/27/2030 .	3.A Z
..33768K-AD-0	FIRSTCALL MECHANICAL GROUP LLC TERM LOAN 06/27/30	. 06/30/2026 .	Redemption 100.0000		16,667	16,667	16,500	16,528		139		139		16,667				707	. 06/27/2030 .	3.A Z
..34519U-AC-0	FORCE ELECTRIC SERVICES LLC Revolver Loan 10/21/32	. 06/26/2026 .	Redemption 100.0000		1,358,209	1,358,209	1,351,494	613,240		6,698		6,698		1,358,209				42,165	. 10/21/2032 .	3.A PL
..34519U-AD-8	FORCE ELECTRIC SERVICES LLC Term Loan 10/21/32	. 06/30/2026 .	Redemption 100.0000		14,863	14,863	14,789	14,790		73		73		14,863				621	. 10/21/2032 .	3.A PL
..34965#-AB-4	FORTUNE INTERNATIONAL LLC Initial Term Loan 07/17/27	. 06/30/2026 .	Redemption 100.0000		7,146	7,146	7,074	7,140		6		6		7,146				259	. 07/17/2027 .	3.A Z
..34965#-AC-2	FORTUNE INTERNATIONAL LLC Delayed Draw Term Loan 07/17/27	. 06/30/2026 .	Redemption 100.0000		12,500	12,500	12,375	12,490		10		10		12,500				454	. 07/17/2027 .	3.A PL
..34965#-AD-0	FORTUNE INTERNATIONAL LLC Tranche 2 Delayed Draw Term Lo 07/17/27	. 06/30/2026 .	Redemption 100.0000		22,147	22,147	22,147	22,147						22,147				804	. 07/17/2027 .	3.A PL
..34965#-AE-8	FORTUNE INTERNATIONAL LLC Tranche 3 Delayed Draw Term Lo 07/17/27	. 06/30/2026 .	Redemption 100.0000		61,287	61,287	61,206	61,284		3		3		61,287				2,225	. 07/17/2027 .	3.A PL
..36175K-AB-4	GHR HEALTHCARE LLC Delayed Draw Term Loan 12/09/27	. 06/30/2026 .	Redemption 100.0000		8,064	8,064	7,993	8,032		33		33		8,064				371	. 12/09/2027 .	3.A PL
..36175K-AC-2	GHR HEALTHCARE LLC Revolver 12/09/27	. 04/08/2026 .	Redemption 100.0000		1,250,000	1,250,000	1,246,142			3,858		3,858		1,250,000				36,898	. 12/09/2027 .	2.C PL
..36175K-AC-2	GHR HEALTHCARE LLC Revolver 12/09/27	. 06/17/2026 .	Redemption 100.0000		2,500,000	2,500,000	2,493,056			6,944		6,944		2,500,000				48,203	. 12/09/2027 .	3.A PL
..36175K-AD-0	GHR HEALTHCARE LLC Initial Term Loan 12/09/27	. 06/30/2026 .	Redemption 100.0000		25,867	25,867	25,608	25,757		109		109		25,867				1,191	. 12/09/2027 .	3.A PL
..36175K-AE-8	GHR HEALTHCARE LLC Second Amendment Term Loan 12/09/27	. 06/30/2026 .	Redemption 100.0000		16,775	16,775	16,439	16,624		151		151		16,775				772	. 12/09/2027 .	3.A PL
..36175K-AJ-7	GHR HEALTHCARE LLC FOURTH AMENDMENT TERM LOAN 12/09/27	. 06/30/2026 .	Redemption 100.0000		5,465	5,465	5,410	5,430		34		34		5,465				252	. 12/09/2027 .	3.A PL
..36258#-AA-7	GABRIEL PATNERS LLC Revolver 05/17/27	. 04/06/2026 .	Redemption 100.0000		1,080,931	1,080,931	1,080,104	1,080,629		303		303		1,080,931				32,456	. 05/17/2027 .	3.B PL
..36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26	. 04/01/2026 .	Redemption 100.0000		32,156	32,156	31,850	32,102		53		53		32,156				462	. 09/21/2026 .	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26	04/01/2026	Redemption 100.0000		5,344	5,344	5,319	5,383		(38)		(38)		5,344				292	09/21/2026	3.B PL
..36258#-AD-1	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26	04/01/2026	Redemption 100.0000		10,809	10,809	10,707	10,788		22		22		10,809				155	09/21/2026	3.B PL
..36258#-AE-9	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26	04/01/2026	Redemption 100.0000		1,893	1,893	1,875	1,889		4		4		1,893				27	09/21/2026	3.B Z
..36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/26	04/28/2026	Redemption 0.0000					(130)										129	11/06/2026	3.B PL
..36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/26	04/01/2026	Redemption 100.0000		9,500	9,500	9,315	9,346		24		24		9,500				248	11/06/2026	3.B Z
..36259*-AA-0	GS ACQUISITION INC REVOLVER 05/25/28	04/27/2026	Redemption 100.0000		174,513	174,513	174,371	51,567		142		142		174,513				(3,261)	05/25/2028	3.C PL
..36272*-AA-3	GSP HOLDINGS LLC 2024-1 INCREMENTAL TERM LOANS 11/06/26	05/02/2026	Redemption 100.0000		2,500	2,500	2,470	2,279		(54)		(54)		2,500				213	11/06/2026	3.B Z
..36274G-AD-9	GNX HBS PARENT LLC Term A Loan 10/01/31	06/30/2026	Redemption 100.0000		15,933	15,933	15,853	15,856		77		77		15,933				666	10/01/2031	3.A Z
..36472L-AB-2	GANNETT FLEMING INC INITIAL TERM LOAN 08/05/30	06/30/2026	Redemption 100.0000		81,739	81,739	80,513	80,721		1,018		1,018		81,739				3,487	08/05/2030	3.A Z
..37173N-AC-6	GENESEE SCIENTIFIC LLC TERM LOAN 09/30/27	06/30/2026	Redemption 100.0000		34,511	34,511	34,166	34,377		134		134		34,511				1,672	09/30/2027	3.C PL
..37173N-AD-4	GENESEE SCIENTIFIC LLC DELAYED DRAW TERM LOAN 09/30/27	06/30/2026	Redemption 100.0000		8,915	8,915	8,826	8,875		40		40		8,915				432	09/30/2027	3.C PL
..38216K-AF-2	GOOD2GROW LLC 2025 NEW TERM LOAN 11/26/31	06/30/2026	Redemption 100.0000		62,369	62,369	62,058	62,058		311		311		62,369				2,677	11/26/2031	4.B PL
..40179*-AA-9	GUIDEPOINT SECURITY HOLDINGS L TERM A LOAN 10/02/29	04/01/2026	Redemption 100.0000		10,089	10,089	9,988	9,990		99		99		10,089				225	10/02/2029	3.B PL
..40179*-AE-1	GUIDEPOINT SECURITY HOLDINGS L 2nd Amendment Incremental TL 10/02/29	06/30/2026	Redemption 100.0000		10,782	10,782	10,728	10,731		51		51		10,782				480	10/02/2029	3.B Z
..421300-AL-8	HAYWARD INDUSTRIES INC TERM B 05/28/28	06/11/2026	Tax Free Exchange		9,554,284	9,560,868	9,544,152	9,551,712		2,572		2,572		9,554,284				311,859	05/28/2028	4.B FE
..42237G-AB-7	HEARTLAND PAVING PARTNERS LLC DDTL A 08/09/30	06/30/2026	Redemption 100.0000		11,142	11,142	11,114	11,113		29		29		11,142				487	08/09/2030	3.A PL
..42237G-AD-3	HEARTLAND PAVING PARTNERS LLC Closing Date Term Loan 08/09/30	04/01/2026	Redemption 100.0000		6,124	6,124	6,063	6,073		51		51		6,124				108	08/09/2030	3.A Z
..42237G-AD-3	HEARTLAND PAVING PARTNERS LLC Closing Date Term Loan 08/09/30	06/30/2026	Redemption 100.0000		6,124	6,124	6,063	6,073		51		51		6,124				243	08/09/2030	3.A PL
..42237G-AE-1	HEARTLAND PAVING PARTNERS LLC DDTL B 08/09/30	06/30/2026	Redemption 100.0000		12,500	12,500	12,469	12,469		31		31		12,500				546	08/09/2030	3.A PL
..42258*-AA-9	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26	06/30/2026	Redemption 100.0000		13,726	13,726	13,658	13,706		20		20		13,726				675	12/15/2026	3.C PL
..42258*-AD-3	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26	04/01/2026	Redemption 100.0000		34,476	34,476	34,247	34,411		65		65		34,476				836	12/15/2026	5.A PL
..42259*-AA-8	HEALTH MANAGEMENT ASSOCIATES S TERM LOAN 03/30/29	04/01/2026	Redemption 100.0000		5,138	5,138	5,035	5,071		67		67		5,138				265	03/30/2029	3.A PL
..42259*-AB-6	HEALTH MANAGEMENT ASSOCIATES S DDTL 03/30/29	04/01/2026	Redemption 100.0000		1,435	1,435	1,406	1,414		21		21		1,435				60	03/30/2029	3.A PL
..42282K-AB-2	HEIGHTS BUYER LLC INITIAL DELAYED DRAW TERM LOAN 08/25/28	06/30/2026	Redemption 100.0000		11,576	11,576	11,460	11,471		105		105		11,576				561	08/25/2028	3.A PL
..42282K-AD-8	HEIGHTS BUYER LLC INITIAL REVOLVING LOAN 08/25/28	06/30/2026	Redemption 100.0000		6,646,154	6,646,154	6,627,206			18,948		18,948		6,646,154				72,761	08/25/2028	3.A PL
..42327#-AA-2	HELIOS BUYER INC Term Loan 12/15/26	06/30/2026	Redemption 100.0000		55,620	55,620	55,064	55,492		128		128		55,620				2,737	12/15/2026	5.A PL
..42327#-AB-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26	06/30/2026	Redemption 100.0000		27,859	27,859	27,859	27,859						27,859				1,371	12/15/2026	5.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
42327#-AC-8	HELIOS BUYER INC REVOLVER 12/15/26	05/08/2026	Redemption 100.0000		893,295	893,295	893,295	159,463						893,295				25,480	12/15/2026	5.A PL
44917C-AE-3	HYPHEN SOLUTIONS LLC Third Amendment Term Loan 10/27/26	06/30/2026	Redemption 100.0000		67,192	67,192	67,033	67,084		108		108		67,192				2,759	10/27/2026	3.B Z
44931Y-AD-9	ICU MEDICAL INC TERM B 01/08/29	06/30/2026	Redemption 100.0000		912,518	912,518	897,816	904,554		7,964		7,964		912,518				27,922	01/08/2029	3.C FE
44989*-AC-7	IQN HOLDINGS CORP Term Loan 05/02/29	06/30/2026	Redemption 100.0000		45,299	45,299	44,870	44,568		379		379		45,299				1,893	05/02/2029	5.B PL
44989*-AE-3	IQN HOLDINGS CORP REVOLVER 05/02/29	05/22/2026	Redemption 100.0000		705,882	705,882	703,244	481,967		2,401		2,401		705,882				20,098	05/02/2029	5.B PL
45019J-AB-8	ISG ENTERPRISES LLC DELAYED DRAW TERM LOAN 12/07/28	06/30/2026	Redemption 100.0000		15,390	15,390	15,236	15,285		105		105		15,390				740	12/07/2028	3.B PL
45019J-AC-6	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28	06/24/2026	Redemption 100.0000		3,700,000	3,700,000	3,688,035	1,892,623		8,940		8,940		3,700,000				111,573	12/07/2028	3.B Z
45019J-AD-4	ISG ENTERPRISES LLC TERM LOAN 12/07/28	06/30/2026	Redemption 100.0000		82,386	82,386	80,739	81,418		968		968		82,386				3,960	12/07/2028	3.B PL
45019J-AE-2	ISG ENTERPRISES LLC AMENDMENT NO 1 DELAYED DRAW TL 12/07/28	06/30/2026	Redemption 100.0000		16,712	16,712	16,503	16,567		146		146		16,712				804	12/07/2028	3.B Z
45054@-AA-6	ITI INTERMODAL INC Term Loan 12/21/27	05/07/2026	Redemption 100.0000		16,300	16,300	16,137	16,231		69		69		16,300				821	12/21/2027	3.A PL
45054@-AB-4	ITI INTERMODAL INC Delayed Draw Term Loan - 1 12/21/27	05/07/2026	Redemption 100.0000		2,359	2,359	2,335	2,347		12		12		2,359				119	12/21/2027	3.A PL
45114Y-AB-9	ICE USA INFRASTRUCTURE INC TERM LOAN 03/15/30	06/30/2026	Redemption 100.0000		10,101	10,101	10,000	10,019		82		82		10,101				560	03/15/2030	2.C PL
45114Y-AC-7	ICE USA INFRASTRUCTURE INC REVOLVING LOAN 03/15/30	06/30/2026	Redemption 100.0000		3,200,000	3,200,000	3,188,441	1,254,291		11,595		11,595		3,200,000				99,798	03/15/2030	2.C PL
45249#-AD-4	IMAGE INTERNATIONAL INTEMEDIAT Second Incremental Term Loan 09/10/26	04/01/2026	Redemption 100.0000		21,183	21,183	20,972	21,177		6		6		21,183					09/10/2026	3.B PL
45256T-AB-8	IMPACT PARENT CORPORATION TERM LOAN 03/23/29	06/30/2026	Redemption 100.0000		26,668	26,668	26,134	26,320		348		348		26,668				1,212	03/23/2029	3.A PL
45256T-AC-6	IMPACT PARENT CORPORATION DELAYED DRAW TERM LOAN 03/24/29	06/30/2026	Redemption 100.0000		12,392	12,392	12,144	12,378		14		14		12,392				563	03/24/2029	3.A PL
45256T-AE-2	IMPACT PARENT CORPORATION 2ND AMENDMENT DELAYED DRAW TL 03/23/29	06/30/2026	Redemption 100.0000		20,484	20,484	20,074	20,175		309		309		20,484				931	03/23/2029	3.A PL
45256T-AF-9	IMPACT PARENT CORPORATION INCREMENTAL TERM LOAN 01/02/40	06/30/2026	Redemption 100.0000		5,225	5,225	5,120	5,125		100		100		5,225				237	01/02/2040	3.A PL
45256T-AM-4	IMPACT PARENT CORPORATION Seventh Amend Term Loan 03/23/29	06/30/2026	Redemption 100.0000		5,985	5,985	5,955	5,958		27		27		5,985				272	03/23/2029	3.A Z
45586P-AC-5	INDUSTRIAL AIR FLOW DYNAMICS I REVOLVER 08/14/30	06/12/2026	Redemption 100.0000		4,900,000	4,900,000	4,884,097	1,201,453		15,821		15,821		4,900,000				97,406	08/14/2030	3.C PL
45586P-AD-3	INDUSTRIAL AIR FLOW DYNAMICS I Initial Term Loan 08/14/30	06/30/2026	Redemption 100.0000		29,688	29,688	29,539	29,549		139		139		29,688				1,296	08/14/2030	3.C PL
45719@-AG-0	INHANCE TECHNOLOGIES HLDGS LLC 2025 Revolver 06/29/29	06/30/2026	Redemption 100.0000		428,216	428,216	428,216	298,638						428,216				(17,863)	06/29/2029	4.A Z
45836*-AT-2	INTEGRITY MARKETING ACQUISITIO Refinancing Amend No.7 Inc TL 08/28/28	06/30/2026	Redemption 100.0000		130,423	130,423	129,868	130,023		400		400		130,423				5,770	08/28/2028	3.C PL
46284N-AV-1	IRON MOUNTAIN INC TERM B 01/31/31	06/30/2026	Redemption 100.0000		7,500	7,500	7,500	7,500						7,500				214	01/31/2031	3.C FE
46585#-AE-2	IVEX HOLDCO INC FOURTH AMENDMENT TERM LOAN 11/02/26	06/01/2026	Redemption 100.0000		6,569	6,569	6,471	6,539		30		30		6,569				123	11/02/2026	3.B PL
46585#-AF-9	IVEX HOLDCO INC FIFTH AMENDMENT TERM LOAN 12/17/27	06/01/2026	Redemption 100.0000		6,507	6,507	6,409	6,504		3		3		6,507				161	12/17/2027	3.B PL
46585#-AJ-1	IVEX HOLDINGS INC Consolidated Term Loan 2024 12/17/27	06/01/2026	Redemption 100.0000		8,816	8,816	8,784	8,794		22		22		8,816				570	12/17/2027	3.B PL
46620S-AB-7	JKC PARENT INC DELAYED DRAW 01/01/40	06/30/2026	Redemption 100.0000		9,878	9,878	9,829	9,828		50		50		9,878				412	01/01/2040	3.A PL
46620S-AC-5	JKC PARENT INC REVOLVER 01/01/40	05/29/2026	Redemption 100.0000		4,097,561	4,097,561	4,077,395	573,106		20,171		20,171		4,097,561				78,863	01/01/2040	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46620S-AD-3	JKC PARENT INC TERM LOAN 01/01/40	06/30/2026	Redemption 100.0000		1,737	1,737	1,720	1,720		17		17		1,737				192	01/01/2040	3.A PL
47215#-AA-6	JAZZ AH HOLDCO LLC DELAYED DRAW TERM LOAN 04/03/28	04/01/2026	Redemption 100.0000		732	732	724	727		5		5		732				32	04/03/2028	3.C PL
47215#-AB-4	JAZZ AH HOLDCO LLC Term Loan 04/03/28	04/01/2026	Redemption 100.0000		43,906	43,906	43,467	43,688		218		218		43,906				1,967	04/03/2028	3.C PL
47215#-AC-2	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28	05/08/2026	Redemption 100.0000		750,000	750,000	749,977			23		23		750,000				9,446	04/03/2028	3.C PL
47578*-AD-5	JEGS AUTOMOTIVE LLC TRANCHE A-1 TERM LOAN 12/22/26	04/01/2026	Redemption 100.0000		26,907	26,907	18,968	21,241		4,983		4,983		26,907				983	12/22/2026	3.C PL
47718F-AB-6	JETSON BUYER INC TERM LOAN 04/09/30	06/30/2026	Redemption 100.0000		10,542	10,542	10,437	10,460		82		82		10,542				460	04/09/2030	3.B PL
47718F-AC-4	JETSON BUYER INC REVOLVING CREDIT LOAN 04/09/30	04/14/2026	Redemption 100.0000		1,376,812	1,376,812	1,368,563			8,248		8,248		1,376,812				19,814	04/09/2030	3.B Z
48254E-AG-6	APPLE BIDCO LLC TERM B 09/25/31	06/30/2026	Redemption 100.0000		44,972	44,972	44,701	34,832		238		238		44,972				1,088	09/25/2031	4.B FE
48256X-AB-3	KL HILLTOP ACQUISITION LLC DELAYED DRAW TERM LOAN 03/10/32	06/30/2026	Redemption 100.0000		3,818	3,818	3,799	436		19		19		3,818				141	03/10/2032	3.A PL
48256X-AC-1	KL HILLTOP ACQUISITION LLC REVOLVER 03/10/32	05/19/2026	Redemption 100.0000		7,094,595	7,094,595	7,023,649	7,025,430		69,164		69,164		7,094,595				317,083	03/10/2032	3.A PL
48256X-AD-9	KL HILLTOP ACQUISITION LLC TERM LOAN 03/10/32	06/30/2026	Redemption 100.0000		14,432	14,432	14,288	14,301		131		131		14,432				409	03/10/2032	3.A PL
48268J-AB-0	KSLB HLDGS LLC Revolver 07/30/27	05/15/2026	Redemption 100.0000		1,866,667	1,866,667	1,850,209	991,443		13,351		13,351		1,866,667				31,489	07/30/2027	3.C PL
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/27	04/01/2026	Redemption 100.0000		6,684	6,684	6,608	6,678		7		7		6,684				52	07/30/2027	3.C PL
48279*-AB-9	KL BRONCO ACQUISITION INC Delayed Draw Term Loan 06/30/28	06/30/2026	Redemption 100.0000		4,521	4,521	4,521	4,521						4,521				201	06/30/2028	4.B PL
48368P-AD-1	KANAWHA SCALES & SYSTEMS LLC TERM LOAN 11/10/31	06/30/2026	Redemption 100.0000		7,338	7,338	7,301	7,302		36		36		7,338				350	11/10/2031	3.A PL
48855H-AB-3	KENCO PPC BUYER LLC DELAYED DRAW TERM LOAN 11/15/29	04/01/2026	Redemption 100.0000		12,697	12,697	12,538	12,555		142		142		12,697				522	11/15/2029	2.C PL
48855H-AB-3	KENCO PPC BUYER LLC DELAYED DRAW TERM LOAN 11/15/29	06/30/2026	Redemption 100.0000		12,697	12,697	12,538	12,555		142		142		12,697				522	11/15/2029	2.C Z
48855H-AC-1	KENCO PPC BUYER LLC INITIAL TERM COMMITMENT 11/15/29	06/30/2026	Redemption 100.0000		79,634	79,634	78,616	78,951		683		683		79,634				3,281	11/15/2029	2.C Z
48855H-AD-9	KENCO PPC BUYER LLC REVOLVING CREDIT COMMITMENTS 11/15/29	05/12/2026	Redemption 100.0000		4,650,000	4,650,000	4,642,892			7,108		7,108		4,650,000				74,030	11/15/2029	2.C PL
48889E-AB-0	KENG ACQUISITION INC INITIAL TERM LOAN 08/01/29	06/30/2026	Redemption 100.0000		8,520	8,520	8,392	8,431		89		89		8,520				510	08/01/2029	3.B PL
48889E-AC-8	KENG ACQUISITION INC INTIAL DELAYED DRAW TERM LOAN 08/01/29	06/30/2026	Redemption 100.0000		19,876	19,876	19,672	19,711		165		165		19,876				827	08/01/2029	3.B PL
49905*-AA-1	Knight Acquireco LLC TERM LOAN 11/07/31	06/30/2026	Redemption 100.0000		11,348	11,348	11,320	11,320		28		28		11,348				482	11/07/2031	4.C PL
50215L-AA-7	LRN CORP Closing Date Term Loan 12/17/27	05/15/2026	Redemption 100.0000		89,684	89,684	88,788	89,683		2		2		89,684				3,393	12/17/2027	3.C Z
50215N-AB-1	LRN Corporation Fifth Amendment Term Loan 12/17/27	05/15/2026	Redemption 100.0000		138,597	138,597	137,904	137,588		1,010		1,010		138,597				6,444	12/17/2027	3.C Z
50249@-AA-2	LJ AVALON HOLDINGS LLC DELAYED DRAW TERM LOAN 02/01/30	06/30/2026	Redemption 100.0000		45,209	45,209	44,951	45,002		206		206		45,209				1,883	02/01/2030	3.B Z
50249@-AC-8	LJ AVALON HOLDINGS LLC TERM LOAN 02/01/30	06/30/2026	Redemption 100.0000		56,682	56,682	56,326	56,471		212		212		56,682				2,422	02/01/2030	3.B Z
50249@-AD-6	LJ AVALON HOLDINGS LLC Amendment No. 1 Delayed Draw T 02/01/30	06/30/2026	Redemption 100.0000		18,071	18,071	18,071	18,071						18,071				750	02/01/2030	3.B Z
51322K-AB-5	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27	05/18/2026	Redemption 100.0000		1,381,579	1,381,579	1,379,041			2,538		2,538		1,381,579				38,420	10/14/2027	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..51322K-AC-3	LAMARK MEDIA GROUP LLC DELAYED DRAW TERM LOAN 10/14/27	06/30/2026	Redemption 100.0000		9,515	9,515	9,420	9,467		48		48		9,515				416	10/14/2027	3.A PL
..51322K-AD-1	LAMARK MEDIA GROUP LLC TERM 10/14/27	06/30/2026	Redemption 100.0000		44,403	44,403	43,959	44,223		180		180		44,403				1,939	10/14/2027	3.A PL
..51322K-AE-9	LAMARK MEDIA GROUP LLC FIRST AMENDMENT TERM LOAN 03/28/29	06/30/2026	Redemption 100.0000		4,722	4,722	4,627	4,659		62		62		4,722				206	03/28/2029	3.A PL
..51945#-AC-1	LAVIE GROUP INC THIRD AMENDMENT DELAYED DRAW T 10/10/29	04/01/2026	Redemption 100.0000		814	814	811	811		3		3		814				31	10/10/2029	3.A Z
..51945#-AC-1	LAVIE GROUP INC THIRD AMENDMENT DELAYED DRAW T 10/10/29	06/30/2026	Redemption 100.0000		814	814	811	811		3		3		814				31	10/10/2029	3.B PL
..52473U-AJ-1	Legacy Service Partners LLC 10th Amendment Term Loan 11/10/31	06/30/2026	Redemption 100.0000		98,047	98,047	96,898	96,918		1,129		1,129		98,047				4,035	11/10/2031	3.A Z
..53031#-AA-6	LIBERTY BUYER INC Initial Term Loan 06/15/28	06/30/2026	Redemption 100.0000		18,521	18,521	18,336	18,423		98		98		18,521				887	06/15/2028	3.B PL
..53031#-AB-4	LIBERTY BUYER INC Delayed Draw Term Loan 06/15/28	06/30/2026	Redemption 100.0000		2,778	2,778	2,750	2,764		15		15		2,778				136	06/15/2028	3.B PL
..54288#-AB-4	LONG TERM CARE GROUP INC TERM 09/08/27	04/01/2026	Redemption 100.0000		30,702	30,702	30,424	30,576		126		126		30,702				1,556	09/08/2027	3.C PL
..54757@-AA-8	LOW VOLTAGE HOLDINGS INC INITIAL TERM LOAN 04/28/32	06/30/2026	Redemption 100.0000		2,400	2,400	2,392	2,099		7		7		2,400				99	04/28/2032	3.A Z
..54757@-AB-6	LOW VOLTAGE HOLDINGS INC DELAYED DRAW TERM LOAN 04/28/32	04/29/2026	Tax Free Exchange		11,659	11,659	11,659							11,659					04/28/2032	3.A PL
..55183*-AD-5	LYNX FRANCHISING 2021-12 Incremental Term Loan 12/23/26	06/30/2026	Redemption 100.0000		11,338	11,338	11,224	11,306		32		32		11,338				547	12/23/2026	3.B PL
..55183*-AE-3	EMPOWER BRANDS FRANCHISING LLC 2023-04 INCREMENTAL TERM LOANS 12/23/26	06/30/2026	Redemption 100.0000		19,831	19,831	19,435	19,700		132		132		19,831				910	12/23/2026	3.B PL
..55183*-AG-8	EMPOWER BRANDS FRANCHISING LLC 2025-10 Incremental Term Loan 10/10/32	06/30/2026	Redemption 100.0000		19,674	19,674	19,576	19,577		97		97		19,674				949	10/10/2032	3.B Z
..55284B-AB-2	MC GROUP VENTURES CORPORATION Initial Term Loan 06/30/27	06/30/2026	Redemption 100.0000		47,908	47,908	47,429	47,730		178		178		47,908				2,254	06/30/2027	3.B PL
..55284B-AC-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27	06/30/2026	Redemption 100.0000		29,688	29,688	29,414	29,568		120		120		29,688				1,405	06/30/2027	3.B PL
..55284B-AF-3	MC GROUP VENTURES CORPORATION 2024 NEW TERM LOAD 06/30/27	06/30/2026	Redemption 100.0000		7,777	7,777	7,699	7,732		45		45		7,777				356	06/30/2027	3.B PL
..55292S-AH-2	MBS HOLDINGS INC 2023 SECOND INCREMENTAL TL 04/16/27	04/01/2026	Redemption 100.0000		5,488	5,488	5,392	5,445		43		43		5,488				124	04/16/2027	4.A PL
..55293G-AB-0	MDI BUYER INC Initial Delayed Draw Term Loan 07/25/28	06/30/2026	Redemption 100.0000		21,544	21,544	21,328	21,424		119		119		21,544				925	07/25/2028	4.A PL
..55293G-AD-6	MDI BUYER INC Initial Term Loan 07/25/28	06/30/2026	Redemption 100.0000		46,820	46,820	46,352	46,553		267		267		46,820				2,085	07/25/2028	4.A PL
..55372*-AA-2	MSM ACQUISITIONS INC Initial Term Loan 12/09/26	04/01/2026	Redemption 100.0000		76,146	76,146	75,326	75,923		223		223		76,146				1,888	12/09/2026	4.A PL
..55372*-AB-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26	04/01/2026	Redemption 100.0000		29,992	29,992	29,848	29,954		39		39		29,992				743	12/09/2026	4.A PL
..55372*-AD-6	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26	04/01/2026	Redemption 100.0000		1,640	1,640	1,592	1,619		21		21		1,640				41	12/09/2026	4.A PL
..55411#-AA-1	M&M THRIFTY 10.500% 05/19/27	05/29/2026	Redemption 100.0000		21,219,512	21,219,512	21,219,512	21,219,512						21,219,512				934,543	05/19/2027	3.B PL
..55423@-AA-9	MEI BUYER LLC INITIAL TERM LOAN 07/02/29	06/30/2026	Redemption 100.0000		6,403	6,403	6,275	6,315		88		88		6,403				212	07/02/2029	3.A PL
..55423@-AB-7	MEI BUYER LLC DELAYED DRAW TERM LOAN 07/02/29	06/30/2026	Redemption 100.0000		3,052	3,052	3,037	3,040		12		12		3,052				126	07/02/2029	3.A PL
..55426*-AA-8	MGP HOLDINGS III CORP TERM LOAN 03/01/30	04/01/2026	Redemption 100.0000		10,776	10,776	10,668	10,689		87		87		10,776				558	03/01/2030	4.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..55426*-AB-6	MGP HOLDINGS III CORP DELAYED DRAW TERM LOAN 03/01/30	04/01/2026	Redemption	100.0000	3,885	3,885	3,856	3,861		25		25		3,885				175	03/01/2030	4.C PL
..55426*-AF-7	MGP HOLDINGS III CORP Fifth Amendment Term Loan 03/01/30	04/01/2026	Redemption	100.0000	2,104	2,104	2,088	2,088		16		16		2,104				82	03/01/2030	3.C PL
..57648Y-AB-9	MATADOR US BUYER LLC DELAYED DRAW TERM LOAN 01/02/40	06/30/2026	Redemption	100.0000	20,727	20,727	20,530	20,537		190		190		20,727				907	01/02/2040	2.C PL
..57648Y-AC-7	MATADOR US BUYER LLC TERM LOAN 01/02/40	06/30/2026	Redemption	100.0000	78,760	78,760	77,972	77,997		763		763		78,760				3,432	01/02/2040	2.C PL
..59002@-AA-0	MERITB2B LLC TERM A LOAN 12/31/27	04/01/2026	Redemption	100.0000	64,048	64,048	63,408	64,018		30		30		64,048				1,530	12/31/2027	3.A PL
..59002@-AB-8	MERITB2B LLC REVOLVER 12/31/27	05/13/2026	Redemption	100.0000	359,750	359,750	358,072			1,678		1,678		359,750					12/31/2027	3.A PL
..59273@-AB-0	METZ CULINARY MANAGEMENT LLC DELAYED DRAW 12/23/27	04/01/2026	Redemption	100.0000	4,245	4,245	4,245	4,245						4,245				88	12/23/2027	3.A PL
..59273@-AD-6	METZ CULINARY MANAGEMENT LLC TERM LOAN 12/23/27	04/01/2026	Redemption	100.0000	16,435	16,435	16,271	16,365		71		71		16,435				341	12/23/2027	3.A PL
..59273@-AF-1	METZ CULINARY MANAGEMENT LLC Amendment No.6 Delayed Draw TL 12/23/27	04/01/2026	Redemption	100.0000	4,457	4,457	4,457	4,457						4,457				92	12/23/2027	3.A PL
..59273@-AG-9	METZ CULINARY MANAGEMENT LLC AMENDMENT NO.6 INCRE TERM LOAN 12/23/27	04/01/2026	Redemption	100.0000	6,240	6,240	6,125	6,170		71		71		6,240				129	12/23/2027	3.A PL
..59832H-AC-6	MIDWEST EYE SERVICES LLC Initial Term Loan 08/20/27	06/30/2026	Redemption	100.0000	5,182	5,182	5,130	5,163		19		19		5,182				217	08/20/2027	3.B PL
..59909T-AC-8	GAINWELL ACQUISITION CORP 08/17/27	06/30/2026	Redemption	100.0000	59,859	59,859	58,935	48,818		592		592		59,859				1,948	08/17/2027	4.C FE
..60725B-AB-9	MOBILE COMMUNICATIONS AMERICA DELAYED DRAW TERM LOAN 10/16/29	06/30/2026	Redemption	100.0000	19,359	19,359	19,157	19,186		173		173		19,359				826	10/16/2029	3.A PL
..60725B-AC-7	MOBILE COMMUNICATIONS AMERICA INITIAL TERM LOAN 10/16/29	06/30/2026	Redemption	100.0000	37,369	37,369	36,808	37,372		(3)		(3)		37,369				1,602	10/16/2029	3.A PL
..60725B-AE-3	MOBILE COMMUNICATIONS AMERICA Amendment no 2 DDTL 10/16/29	06/30/2026	Redemption	100.0000	427	427	424	246		3		3		427				11	10/16/2029	3.A PL
..61980@-AC-8	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT TERM LOAN 06/01/28	04/01/2026	Redemption	100.0000	11,935	11,935	11,786	11,844		91		91		11,935				585	06/01/2028	3.B PL
..61980@-AD-6	MOTION & CONTROL ENTERPRISES L FIFTH AMENDMENT DELAYED DRAW T 06/01/28	04/01/2026	Redemption	100.0000	21,816	21,816	21,788	21,792		24		24		21,816				1,139	06/01/2028	3.B PL
..61980@-AE-4	MOTION & CONTROL ENTERPRISES L SIXTH AMENDMENT DELAYED DRAW T 06/01/28	04/01/2026	Redemption	100.0000	2,602	2,602	2,602	2,602						2,602				128	06/01/2028	3.B PL
..61980@-AF-1	MOTION & CONTROL ENTERPRISES L SIXTH AMENDMENT TERM LOAN 06/01/28	04/01/2026	Redemption	100.0000	359	359	356	357		2		2		359				18	06/01/2028	3.B PL
..61980@-AH-7	MOTION & AMP CONTROL ENTERPRI TL 06/01/28	04/01/2026	Redemption	100.0000	1,580	1,580	1,564	1,569		11		11		1,580				77	06/01/2028	3.B Z
..62890H-AC-9	NS412 LLC Term Loan A 11/06/26	06/30/2026	Redemption	100.0000	27,804	27,804	27,526	27,805		(1)		(1)		27,804				1,158	11/06/2026	3.A PL
..62910X-AB-2	SNOWBALL HOLDINGS LP TERM LOAN 11/30/27	06/30/2026	Redemption	100.0000	13,488	13,488	13,354	13,488						13,488				652	11/30/2027	3.B PL
..62910X-AD-8	NFM & J LLC Revolver 11/30/27	04/28/2026	Redemption	100.0000	6,582,926	6,582,926	6,582,747	1,173,745		175		175		6,582,926				181,236	11/30/2027	3.B PL
..62910X-AD-8	NFM & J LLC Revolver 11/30/27	05/27/2026	Redemption	100.0000	9,368,010	9,368,010	9,367,838	932,355		169		169		9,368,010				189,475	11/30/2027	3.B Z
..62910X-AD-8	NFM & J LLC Revolver 11/30/27	06/29/2026	Redemption	100.0000	6,076,547	6,076,547	6,076,473	330,731		73		73		6,076,547				88,997	11/30/2027	3.B PL
..62910X-AE-6	NFM & J LLC AMENDMENT NO 2 TERM LOAN 11/30/27	06/30/2026	Redemption	100.0000	16,062	16,062	15,901	15,971		91		91		16,062				774	11/30/2027	3.B PL
..62910X-AF-3	NFM & J LLC AMENDMENT NO 2 DDTL 11/30/27	06/30/2026	Redemption	100.0000	894	894	885	888		6		6		894				43	11/30/2027	3.B PL
..62981*-AA-1	JARROW FORMALS INC Initial Term Loan 08/31/26	06/30/2026	Redemption	100.0000	65,478	65,478	64,659	64,163		1,315		1,315		65,478				3,168	08/31/2026	3.B PL
..64029B-AJ-7	NELLSON NUTRACEUTICAL LLC CANADIAN INITIAL TERM LOAN 04/17/31	06/30/2026	Redemption	100.0000	33,179	33,179	32,847	32,876		303		303		33,179				1,122	04/17/2031	4.A PL
..64029B-AL-2	NELLSON NUTRACEUTICAL LLC REVOLVER 04/17/31	06/15/2026	Redemption	100.0000	2,425,743	2,425,743	2,407,619	956,771		17,798		17,798		2,425,743				10,951	04/17/2031	4.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..64029B-AM-0	NELLSON NUTRACEUTICAL LLC U S INITIAL TERM LOAN 04/17/31	06/30/2026	Redemption 100.0000		5,740	5,740	5,682	5,687		52		52		5,740				272	04/17/2031	4.A PL
..64431*-AB-1	NEW ERA TECHNOLOGY INC Revolving credit 01/02/40	05/18/2026	Redemption 100.0000		69,262	69,262	69,262	69,262						69,262				937	01/02/2040	3.C PL
..64431*-AC-9	NEW ERA TECHNOLOGY INC INCREMENTAL TERM LOAN 01/02/40	06/30/2026	Redemption 100.0000		1,427	1,427	1,427	1,392						1,427				(42)	01/02/2040	3.C Z
..65344#-AA-2	NEXUS INTERMEDIATE III LLC Initial Term Loan 12/06/27	06/30/2026	Redemption 100.0000		42,734	42,734	42,307	42,551		183		183		42,734				1,818	12/06/2027	3.A PL
..65344#-AB-0	NEXUS INTERMEDIATE III LLC Amendment No 2 Delayed Draw TL 08/16/30	06/30/2026	Redemption 100.0000		23,532	23,532	23,321	23,357		175		175		23,532				1,000	08/16/2030	3.A PL
..65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 12/06/27	06/30/2026	Redemption 100.0000		26,973	26,973	26,973							26,973				438	12/06/2027	4.A PL
..65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 12/06/27	06/30/2026	Redemption 100.0000		2,328	2,328	2,328							2,328				28	12/06/2027	4.A PL
..66877A-AF-5	GEN DIGITAL INC TERM B 09/12/29	06/30/2026	Redemption 100.0000		138,750	138,750	138,217	138,341		409		409		138,750				3,779	09/12/2029	3.A FE
..67103*-AA-3	ONS MSO LLC First Lien Initial Term Loan 07/10/28	04/01/2026	Redemption 100.0000		25,000	25,000	24,750	24,990		10		10		25,000				637	07/10/2028	3.A Z
..67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan 07/07/28	04/01/2026	Redemption 100.0000		8,365	8,365	8,281	8,362		3		3		8,365				213	07/07/2028	3.A Z
..67103*-AD-7	ONS MSO LLC 2022-1 Incremental Term Loan 07/07/28	04/01/2026	Redemption 100.0000		16,442	16,442	16,277	16,434		8		8		16,442				419	07/07/2028	3.A Z
..67114C-AE-5	ONS MSO LLC 2021-1 Incremental Term Loan 07/07/28	04/01/2026	Redemption 100.0000		24,151	24,151	23,909	24,141		10		10		24,151				616	07/07/2028	3.A PL
..67114C-AF-2	ONS MSO LLC 2023-2 DELAYED DRAW TERM LOAN 07/08/26	04/01/2026	Redemption 100.0000		23,195	23,195	23,195	23,195						23,195				562	07/08/2026	3.A PL
..68158#-AA-3	OLYMPIC BUYER INC 01/01/30	06/30/2026	Redemption 100.0000		7,500	7,500	6,389	6,611		889		889		7,500				302	01/01/2030	3.C PL
..68163M-AB-7	OLYMPUS US BIDCO LLC TERM LOAN 08/22/29	04/30/2026	Redemption 100.0000		104,373	104,373	103,329	103,693		679		679		104,373				4,909	08/22/2029	2.C PL
..68163M-AC-5	OLYMPUS US BIDCO LLC REVOLVER 08/22/29	06/30/2026	Redemption 100.0000		4,800,000	4,800,000	4,799,711	331,650		518,227		518,227		4,800,000				130,959	08/22/2029	2.C PL
..68300*-AB-0	ONLINE LABELS GROUP LLC Delayed Draw Term Loan B 12/19/29	06/30/2026	Redemption 100.0000		211	211	211	211						211				9	12/19/2029	4.B PL
..68635P-AB-0	ORION GROUP FM HOLDINGS LLC INITIAL TERM LOAN 07/03/29	06/30/2026	Redemption 100.0000		15,226	15,226	14,997	15,065		160		160		15,226				646	07/03/2029	3.C PL
..68635P-AC-8	ORION GROUP FM HOLDINGS LLC INITIAL DELAYED DRAW TERM LOAN 07/03/29	06/30/2026	Redemption 100.0000		11,419	11,419	11,285	11,419						11,419				491	07/03/2029	3.C PL
..68635P-AE-4	ORION GROUP FM HOLDINGS LLC FIRST AMENDMENT INCRE DDTL 06/29/29	06/30/2026	Redemption 100.0000		2,191	2,191	2,191	568						2,191				58	06/29/2029	3.C PL
..68635P-AF-1	ORION GROUP FM HOLDINGS LLC FIRST AMENTMENTAL INCREMENT TL 06/29/29	06/30/2026	Redemption 100.0000		2,313	2,313	2,289	2,294		18		18		2,313				98	06/29/2029	3.C PL
..68835H-AH-3	Osmose Utilities Services Inc TERM 06/17/28	06/30/2026	Redemption 100.0000		6,750	6,750	6,716	6,733		17		17		6,750				239	06/17/2028	4.C FE
..69014G-AC-7	OVATION HOLDINGS INC REVOLVER 02/05/29	06/16/2026	Redemption 100.0000		1,505,419	1,505,419	1,482,268	573,983		23,193		23,193		1,505,419				45,124	02/05/2029	3.A PL
..69315E-AB-0	PAG HOLDING CORP INITIAL TERM LOAN 12/21/29	05/05/2026	Redemption 100.0000		33,849,437	33,849,437	33,172,448	33,245,225		604,212		604,212		33,849,437				980,356	12/21/2029	3.A PL
..69315E-AC-8	PAG HOLDING CORP DELAYED DRAW TERM LOAN 12/21/29	05/05/2026	Redemption 100.0000		12,390,151	12,390,151	12,142,348	12,189,471		200,681		200,681		12,390,151				399,811	12/21/2029	3.A PL
..69315E-AD-6	PAG HOLDING CORP REVOLVER 12/21/29	05/05/2026	Redemption 100.0000		14,172,512	14,172,512	14,172,512	3,599,368						14,172,512				318,051	12/21/2029	3.A PL
..69705X-AB-6	PALMETTO ACQUISITIONCO INC DELAYED DRAW TERM LOAN 09/17/29	06/30/2026	Redemption 100.0000		5,376	5,376	5,314	5,327		49		49		5,376				257	09/17/2029	3.B PL
..69705X-AC-4	PALMETTO ACQUISITIONCO INC REVOLVING CREDIT 09/17/29	06/22/2026	Redemption 100.0000		1,419,898	1,419,898	1,418,247	899,048		1,290		1,290		1,419,898				45,847	09/17/2029	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..69705X-AD-2	PALMETTO ACQUISITIONCO INC TERM LOAN 09/17/29	06/30/2026	Redemption 100.0000		39,975	39,975	39,276	39,480		495		495		39,975				1,896	09/17/2029	3.B PL
..70345*-AA-5	PATRIOT MMG BUYER Term Loan 10/15/27	06/30/2026	Redemption 100.0000		28,322	28,322	28,041	28,084		202		202		28,322				933	10/15/2027	3.B PL
..70470#-AA-8	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28	05/12/2026	Redemption 100.0000		9,448,039	9,448,039	9,353,559	9,406,550		41,489		41,489		9,448,039				251,566	03/02/2028	4.A PL
..70470#-AB-6	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/28	05/12/2026	Redemption 100.0000		5,505,882	5,505,882	5,498,912	3,669,166		2,553		2,553		5,505,882				122,073	03/02/2028	3.A Z
..70470#-AC-4	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28	05/12/2026	Redemption 100.0000		2,022,726	2,022,726	2,002,499	2,013,959		8,767		8,767		2,022,726				56,500	03/02/2028	4.A PL
..71913B-AK-8	PHOENIX GUARANTOR INC TERM B 02/21/31	05/21/2026	CORP ACTION		31,090,571	31,090,571	31,074,443	28,708,370		5,133		5,133		31,084,668		5,903	5,903	885,859	02/21/2031	4.A FE
..71913B-AK-8	PHOENIX GUARANTOR INC TERM B 02/21/31	05/28/2026	Redemption 100.0000		2,640,632	2,640,632	2,653,835			(13,203)		(13,203)		2,640,632					02/21/2031	4.A FE
..72354A-AB-4	PINNACLE SUPPLY PARTNERS LLC INITIAL TERM LOAN 04/03/30	06/30/2026	Redemption 100.0000		12,755	12,755	12,500	12,570		185		185		12,755				649	04/03/2030	3.B PL
..72354A-AC-2	PINNACLE SUPPLY PARTNERS LLC DELAYED DRAW TERM LOAN 04/03/30	06/30/2026	Redemption 100.0000		5,620	5,620	5,507	5,602		17		17		5,620				387	04/03/2030	3.B PL
..72354A-AD-0	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30	04/13/2026	Redemption 100.0000		3,157,895	3,157,895	3,154,633	843,347		1,264,104		1,264,104		3,157,895				61,845	04/03/2030	3.B PL
..72431H-AD-2	CORNERSTONE BUILDING BRANDS IN 04/12/28	06/30/2026	Redemption 100.0000		67,935	67,935	65,466	65,785		2,149		2,149		67,935				2,615	04/12/2028	5.A FE
..73016G-AC-7	PN BUYER INC TERM LOAN 07/31/31	06/30/2026	Redemption 100.0000		14,583	14,583	14,510	14,514		70		70		14,583				598	07/31/2031	3.A PL
..73928K-AC-5	POWER GRID HOLDINGS INC TERM B 11/29/30	06/29/2026	Redemption 100.0000		10,484	10,484	10,363	7,360		3,124		3,124		10,484				86	11/29/2030	5.B GI
..74355E-AD-7	PROSCI INC 2025 Term Loan 11/18/30	06/30/2026	Redemption 100.0000		113,326	113,326	112,759	112,769		556		556		113,326				4,841	11/18/2030	3.B Z
..74643#-AA-2	PURPLE COW BUYER LLC DELAYED DRAW TERM 11/05/30	06/30/2026	Redemption 100.0000		2,077	2,077	2,056	918		20		20		2,077				61	11/05/2030	3.A PL
..74908J-AD-8	QHR HEALTH LLC SPECIFIED DELAYED DRAW TERM L 05/28/27	06/30/2026	Redemption 100.0000		3,745	3,745	3,689	3,719		26		26		3,745				143	05/28/2027	3.B PL
..74908J-AE-6	QHR HEALTH LLC 2023 INCREMENTAL TERM LOAN 05/28/27	06/30/2026	Redemption 100.0000		9,800	9,800	9,653	9,733		67		67		9,800				373	05/28/2027	3.B PL
..74935N-AB-0	RA PARENT HOLDINGS LP Initial Term Loan 03/01/29	06/30/2026	Redemption 100.0000		17,127	17,127	16,956	16,915		212		212		17,127				685	03/01/2029	4.B PL
..74935N-AC-8	RA PARENT HOLDINGS LP Delayed Draw Term Loan 03/01/29	06/30/2026	Redemption 100.0000		5,379	5,379	5,334	5,351		28		28		5,379				233	03/01/2029	4.B PL
..74935N-AD-6	RA PARENT HOLDINGS LP Revolving Credit 03/01/29	05/29/2026	Redemption 100.0000		3,864,100	3,864,100	3,858,036	3,858,349		5,751		5,751		3,864,100				139,761	03/01/2029	4.B PL
..74935N-AE-4	RA PARENT HOLDINGS LP First Incremental Delayed Draw 03/01/29	06/30/2026	Redemption 100.0000		(33,183)	(33,183)	(32,851)	(32,937)		(247)		(247)		(33,183)				146	03/01/2029	4.B PL
..74935N-AF-1	RA PARENT HOLDINGS LP First Incremental Term Loan 03/01/29	06/30/2026	Redemption 100.0000		53,715	53,715	53,178	53,393		322		322		53,715				1,990	03/01/2029	4.B PL
..75006*-AA-4	RFI BUYER SECOND AMENDMENT TERM LOAN 08/05/28	04/01/2026	Redemption 100.0000		3,750	3,750	3,713	3,725		25		25		3,750				155	08/05/2028	4.B PL
..75006*-AC-0	RFI BUYER 4th Amendment Term Loan 08/05/30	04/01/2026	Redemption 100.0000		52,500	52,500	52,238	52,249		251		251		52,500				2,212	08/05/2030	4.B PL
..75008@-AA-0	RFI BUYER Term A Loan 08/05/28	04/01/2026	Redemption 100.0000		23,318	23,318	23,085	23,191		128		128		23,318				977	08/05/2028	4.B PL
..75008@-AB-8	RFI BUYER Delayed Draw Term Loan 08/05/28	04/01/2026	Redemption 100.0000		11,682	11,682	11,682	11,682						11,682				499	08/05/2028	4.B PL
..75008U-AC-1	RACKSPACE FINANCE LLC TERM B 05/15/28	06/30/2026	Redemption 100.0000		8,320	8,320	7,977	8,097		222		222		8,320				457	05/15/2028	4.B FE
..75008U-AD-9	RACKSPACE FINANCE LLC TERM B 05/15/28	06/30/2026	Redemption 100.0000		39,312	39,312	39,312	39,299		13		13		39,312				1,406	05/15/2028	5.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75605V-AD-4	REALPAGE INC 04/22/28	06/30/2026	Redemption 100.0000		21,563	21,563	21,501	21,530		32		32		21,563				753	04/22/2028	4.C FE
..75621F-AB-3	RECIPE AQUSITION CORP DDTL 07/31/31	06/30/2026	Redemption 100.0000		2,572	2,572	2,559	1,168		13		13		2,572				98	07/31/2031	3.C PL
..75621F-AC-1	RECIPE AQUSITION CORP REVOLVER 07/31/31	04/30/2026	Redemption 100.0000		2,962,548	2,962,548	2,932,922	2,935,087		27,461		27,461		2,962,548				76,321	07/31/2031	3.C PL
..75621F-AD-9	RECIPE AQUSITION CORP TERM LOAN (FIRST LIEN) 07/31/31	06/30/2026	Redemption 100.0000		64,289	64,289	63,646	63,730		559		559		64,289				2,808	07/31/2031	3.C PL
..76133M-AB-7	RH TERM B 10/15/28	06/30/2026	Redemption 100.0000		32,837	32,837	32,293	32,473		364		364		32,837				1,037	10/15/2028	4.C FE
..76219L-AB-6	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN 04/04/29	04/01/2026	Redemption 100.0000		1,685	1,685	1,664	1,670		15		15		1,685				122	04/04/2029	3.A PL
..76219L-AD-2	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29	04/01/2026	Redemption 100.0000		1,200	1,200	1,182	1,187		12		12		1,200				187	04/04/2029	3.A PL
..76584@-AC-6	RIDGE TRIAL US BIDCO INC REVOLVER LOAN 09/30/31	04/29/2026	Redemption 100.0000		136,224	136,224	134,862	135,030		1,194		1,194		136,224				3,720	09/30/2031	3.B PL
..77020B-AC-3	RMS ENERGY BORROWER LLC TERM LOAN 09/30/30	06/30/2026	Redemption 100.0000		84,615	84,615	84,192	84,209		406		406		84,615				2,606	09/30/2030	3.A PL
..77542H-AK-1	ROHRER CORPORATION Term Loan 03/15/27	04/06/2026	Redemption 100.0000		50,000	50,000	49,500	49,842		158		158		50,000				2,303	03/15/2027	3.A PL
..78413S-AB-1	SCIC BUYER INC DDTL 03/28/31	05/22/2026	Redemption 100.0000		475,475	475,475	474,286	474,291		1,184		1,184		475,475				15,814	03/28/2031	2.C PL
..78413S-AD-7	SCIC BUYER INC TERM LOAN 03/28/31	06/30/2026	Redemption 100.0000		26,428	26,428	26,164	26,190		238		238		26,428				1,121	03/28/2031	2.C PL
..78437A-AB-2	SI SOLUTION LLC TERM LOAN 08/15/30	06/30/2026	Redemption 100.0000		13,377	13,377	13,244	13,268		109		109		13,377				762	08/15/2030	3.A PL
..78437A-AD-8	SI SOLUTION LLC DELAYED DRAW TERM LOAN 08/15/30	06/30/2026	Redemption 100.0000		2,352	2,352	2,346	2,347		5		5		2,352				99	08/15/2030	3.A PL
..78437A-AE-6	SI SOLUTIONS LLC 2025-08 Incremental Term Loan 08/29/31	06/30/2026	Redemption 100.0000		45,546	45,546	45,319	45,328		218		218		45,546				1,925	08/29/2031	3.A PL
..78649H-AC-9	SAFETY INFRASTRUCTURE SERVICES Term Loan A 08/12/30	04/01/2026	Redemption 100.0000		231	231	229	229		2		2		231				(20)	08/12/2030	3.B PL
..78655#-AA-8	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26	04/01/2026	Redemption 100.0000		40,447	40,447	40,123	40,370		77		77		40,447				1,735	12/16/2026	3.B PL
..78655#-AB-6	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26	04/29/2026	Redemption 100.0000		313,727	313,727	311,051	313,727						313,727				7,785	12/16/2026	3.B PL
..78673#-AB-4	SAGEBRUSH BUYER LLC REVOLVING LOAN 07/01/30	06/10/2026	Redemption 100.0000		1,137,931	1,137,931	1,129,713			8,218		8,218		1,137,931				9,286	07/01/2030	2.C Z
..80006H-AB-4	SANDLOT INTERMEDIATE LLC Initial Term Loan 09/19/28	06/30/2026	Redemption 100.0000		21,606	21,606	20,958	21,250		356		356		21,606				1,436	09/19/2028	2.C PL
..80006H-AD-0	SANDLOT INTERMEDIATE LLC 2023 INCREMENTAL TERM LOAN 09/19/28	06/30/2026	Redemption 100.0000		50,181	50,181	49,177	49,557		624		624		50,181				2,568	09/19/2028	2.C PL
..80307B-AB-3	SAPPHIRE TELECOM INC TL 07/24/31	06/30/2026	Redemption 100.0000		47,539	47,539	47,064	47,140		399		399		47,539				2,075	07/24/2031	3.B PL
..80586#-AB-6	SCALED AGILE HOLDINGS Initial Term Loan 12/18/28	04/03/2026	Redemption 100.0000		74,611	74,611	73,895	73,785		578		578		74,611				3,123	12/18/2028	3.A PL
..81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 11/11/27	04/24/2026	Redemption 100.0000		48,663,090	48,663,090	48,087,258	33,476,698		26,887		26,887		48,663,090				1,612,866	11/11/2027	4.B PL
..81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 11/11/26	05/22/2026	Redemption 100.0000		4,628,800	4,628,800	4,584,446	3,277,607		(81,683)		(81,683)		4,628,800				240,128	11/11/2026	4.B PL
..81755*-AA-5	SENTINEL TECHNOLOGIES LLC TERM LOAN 10/30/31	06/30/2026	Redemption 100.0000		13,304	13,304	13,237	13,238		66		66		13,304				555	10/30/2031	4.B PL
..82865#-AA-6	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/27	06/30/2026	Redemption 100.0000		14,803	14,803	14,662	14,715		24		24		14,803				807	05/17/2027	3.B PL
..82865#-AB-4	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/27	06/30/2026	Redemption 100.0000		2,403	2,403	2,380	2,388		5		5		2,403				65	05/17/2027	3.B PL
..831751-AD-4	SMITH & HOWARD ADVISORY LLC REVOLVER 11/26/30	05/18/2026	Redemption 100.0000		4,612,500	4,612,500	4,595,589	2,779,026		16,900		16,900		4,612,500				101,697	11/26/2030	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..83607J-AE-1	SOUND INPATIENT PHYSICIANS INC PIK TERM B 06/28/28	06/30/2026	Redemption 100.0000		90,468	90,468	78,707	78,613			62	(62)		78,707		11,761	11,761	2,275	06/28/2028	5.A FE
..84218*-AD-4	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27	06/30/2026	Redemption 100.0000		37,893	37,893	37,514	37,723		171		171		37,893				998	10/01/2027	3.C PL
..84218*-AE-2	SOUTHERN AIR & HEAT HOLDINGS FIRST LIEN TERMN LOAN 10/01/27	06/30/2026	Redemption 100.0000		23,358	23,358	23,125	23,358						23,358				993	10/01/2027	3.C PL
..84218*-AF-9	SOUTHERN AIR & HEAT HOLDINGS 2023 INCREMENTAL DDTL 10/01/27	04/01/2026	Redemption 100.0000		16,201	16,201	15,958	16,066		135		135		16,201				696	10/01/2027	3.C PL
..84744B-AC-4	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/27	06/30/2026	Redemption 100.0000		13,861	13,861	13,796	13,860		1		1		13,861				604	09/23/2027	3.A PL
..84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/27	06/30/2026	Redemption 100.0000		7,822	7,822	7,795	7,822						7,822				341	09/23/2027	3.A PL
..84744B-AE-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/27	06/30/2026	Redemption 100.0000		20,364	20,364	20,239	20,358		5		5		20,364				887	09/23/2027	3.A PL
..84832*-AA-6	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28	04/01/2026	Redemption 100.0000		35,547	35,547	35,192	35,377		170		170		35,547				784	03/01/2028	3.B PL
..84832*-AA-6	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28	06/30/2026	Redemption 100.0000		35,547	35,547	35,192	35,377		170		170		35,547				1,579	03/01/2028	3.B Z
..84832*-AB-4	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28	06/30/2026	Redemption 100.0000		9,689	9,689	9,646	9,660		29		29		9,689				430	03/01/2028	3.B Z
..85350E-AB-2	STANDARD Industries INC TERM B 09/22/28	06/22/2026	Redemption 100.0000		43,123	43,123	43,123	43,123						43,123				1,180	09/22/2028	2.C FE
..85569*-AA-2	STARWEST BOTANICALS ACQUISITIO Term Loan 04/30/27	04/01/2026	Redemption 100.0000		48,177	48,177	27,027	48,032		37	21,042	(21,005)		27,027		21,150	21,150	238	04/30/2027	4.B PL
..86309L-AD-2	Stratix Holding Corporation First Amendment Term Loan 09/15/28	06/30/2026	Redemption 100.0000		8,773	8,773	8,729	8,731		42		42		8,773				368	09/15/2028	3.A PL
..86880@-AB-8	SURGENT CONSOLIDATED Term Loan A 09/20/27	04/28/2026	Redemption 100.0000		5,118,097	5,118,097	5,032,192	5,074,186		43,911		43,911		5,118,097				200,656	09/20/2027	3.C PL
..86880@-AC-6	SURGENT CONSOLIDATED Revolving Loan 09/20/27	05/12/2026	Redemption 100.0000		3,375,000	3,375,000	3,361,813	1,983,364		7,459		7,459		3,375,000				66,443	09/20/2027	3.C PL
..86880@-AD-4	SURGENT CONSOLIDATED SURGENT DELAYED DRAW 09/19/27	04/28/2026	Redemption 100.0000		124,053	124,053	122,813	123,180		873		873		124,053				4,864	09/19/2027	3.C PL
..87331#-AA-1	TSS BUYER LLC Delayed Draw Term Loan 06/22/29	06/30/2026	Redemption 100.0000		45,878	45,878	45,419	45,548		330		330		45,878				1,194	06/22/2029	3.B PL
..87331#-AC-7	TSS BUYER LLC Initial Term Loan 06/22/29	06/30/2026	Redemption 100.0000		10,070	10,070	9,969	10,007		64		64		10,070				343	06/22/2029	3.B PL
..87348#-AB-0	TAU BUYER LLC DELAYED DRAW 01/31/32	04/10/2026	No Broker		24,930	25,055	24,930	24,930						24,930					01/31/2032	3.B Z
..87348#-AC-8	TAU BUYER LLC REVOLVER 01/31/32	04/10/2026	No Broker		297,653	300,659	297,653							297,653					01/31/2032	3.B Z
..88331@-AA-1	THAYER POWER & COMMUNICATION L 2022 Incremental Term Loan 03/26/27	06/26/2026	Redemption 100.0000		9,504,787	9,504,787	9,414,439	9,469,388		35,399		35,399		9,504,787				413,921	03/26/2027	3.A PL
..88331@-AB-9	THAYER POWER & COMMUNICATION L 2022 DDTL 03/26/27	06/26/2026	Redemption 100.0000		557,276	557,276	554,627	555,861		1,415		1,415		557,276				24,599	03/26/2027	3.A PL
..88656*-AA-0	TIDI LEGACY PRODUCTS INC DELAYED DRAW TERM LOAN 12/19/29	06/30/2026	Redemption 100.0000		10,745	10,745	10,745	10,745						10,745				441	12/19/2029	3.A PL
..88656*-AC-6	TIDI LEGACY PRODUCTS INC INITIAL TERM LOAN 12/19/29	06/30/2026	Redemption 100.0000		40,831	40,831	40,423	40,521		310		310		40,831				1,677	12/19/2029	3.A Z
..89219E-AB-5	THE TOWNSEND COMPANY LLC INITIAL TERM LOAN 08/15/29	06/30/2026	Redemption 100.0000		30,403	30,403	29,947	30,079		324		324		30,403				1,325	08/15/2029	3.A Z
..89219E-AC-3	THE TOWNSEND COMPANY LLC DELAYED DRAW TERM LOAN 08/15/29	06/30/2026	Redemption 100.0000		8,785	8,785	8,671	8,693		92		92		8,785				383	08/15/2029	3.A Z
..89368E-AB-4	TRANSIT BUYER LLC DELAYED DRAW TERM LOAN 01/31/29	04/17/2026	Redemption 0.0000															203	01/31/2029	3.A PL

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 06/18/27	04/01/2026	DIRECT		2,681,243	4,679,347	3,298,940	4,682,853		(3,506)	1,380,407	(1,383,913)		3,298,940		(617,697)	(617,697)	(36,494)	06/18/2027	4.B PL
..89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 06/18/27	04/01/2026	Tax Free Exchange		6,337,765	8,989,737	6,337,765	8,996,473		(6,736)	2,651,972	(2,658,708)		6,337,765				(70,110)	06/18/2027	4.B PL
..89388H-AC-1	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 06/18/27	04/01/2026	DIRECT		3,417,866	5,964,915	4,205,265	5,964,915			1,759,650	(1,759,650)		4,205,265		(787,399)	(787,399)	(129,476)	06/18/2027	4.B PL
..89388H-AD-9	TRANSPORTATION INSIGHT LLC Revolver 06/18/27	04/01/2026	DIRECT		2,895,620	5,053,482	3,562,704	3,859,827	1,192,286	215	1,489,624	(297,123)		3,562,704		(667,085)	(667,085)	(57,069)	06/18/2027	6. PL
..89388H-AE-7	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 06/18/27	04/01/2026	Tax Free Exchange		1,249,954	1,772,985	1,249,954	1,774,891		(2,740)	522,196	(524,936)		1,249,954				(13,839)	06/18/2027	4.B PL
..89388H-AF-4	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 06/18/27	04/01/2026	DIRECT		2,175,600	3,796,891	2,676,808	3,794,450		440	1,118,081	(1,117,641)		2,676,808		(501,209)	(501,209)	(80,946)	06/18/2027	4.B PL
..89620F-AS-8	TRILON GROUP LLC EXISTING DDTL 05/29/29	06/11/2026	Redemption 100.0000		2,491,743	2,491,743	2,442,364	2,453,689		38,054		38,054		2,491,743				139,137	05/29/2029	3.B PL
..89620F-AT-6	TRILON GROUP LLC Existing TL 05/25/29	06/11/2026	Redemption 100.0000		64,301,480	64,301,480	63,461,648	63,669,397		632,083		632,083		64,301,480				3,590,550	05/25/2029	3.B PL
..89620F-AU-3	TRILON GROUP LLC REVOLVING LOAN 05/29/29	05/08/2026	Redemption 100.0000		3,969,643	3,969,643	3,969,643							3,969,643				57,838	05/29/2029	3.B Z
..89620F-AU-3	TRILON GROUP LLC REVOLVING LOAN 05/29/29	06/11/2026	Redemption 100.0000		6,616,071	6,616,071	6,616,071							6,616,071				106,842	05/29/2029	3.B PL
..90251@-AA-3	TYTO ATHENE LLC First Lien Initial Term Loan 04/03/28	06/30/2026	Redemption 100.0000		7,456	7,456	7,381	7,424		31		31		7,456				485	04/03/2028	3.A PL
..90356B-AB-2	USA WATER INTERMEDIATE HOLDING Delayed Draw Term Loan 01/02/40	06/30/2026	Redemption 100.0000		3,421	3,421	3,412	2,821		7		7		3,421				129	01/02/2040	3.B Z
..91823J-AC-6	VC GB HOLDINGS I CORP TERM 06/30/28	06/30/2026	Redemption 100.0000		10,713	10,713	10,659	10,686		26		26		10,713				401	06/30/2028	4.B FE
..91835#-AN-6	VRC COMPANIES LLC Amendment No 1 DDTL 06/29/27	06/30/2026	Redemption 100.0000		33,965	33,965	33,796	27,946		155		155		33,965				1,323	06/29/2027	3.C Z
..91842X-AB-4	VMG DEBT MERGER SUB LLC TERM LOAN 04/16/30	04/01/2026	Redemption 100.0000		22,200	22,200	21,978	22,021		179		179		22,200				456	04/16/2030	3.B PL
..91842X-AC-2	VMG DEBT MERGER SUB LLC REVOLVING LOAN 04/16/30	05/20/2026	Redemption 100.0000		4,310,345	4,310,345	4,300,140			10,205		10,205		4,310,345				54,802	04/16/2030	3.B PL
..91842X-AC-2	VMG DEBT MERGER SUB LLC REVOLVING LOAN 04/16/30	06/03/2026	Redemption 100.0000		1,724,138	1,724,138	1,720,056			4,082		4,082		1,724,138				31,618	04/16/2030	3.B Z
..91860#-AA-2	VPET USA LLC First Amendment Term Loan 12/31/27	04/01/2026	Redemption 100.0000		20,614	20,614	20,414	20,449		5		5		20,614				333	12/31/2027	3.B PL
..91860#-AB-0	VPET USA LLC Revolver 12/31/26	05/14/2026	Redemption 100.0000		616,066	616,066	614,892	611,307		48		48		616,066				27,114	12/31/2026	3.B Z
..91860#-AE-4	VPET USA LLC Second Amendment Term Loan 12/31/27	04/01/2026	Redemption 100.0000		3,987	3,987	3,948	3,955		1		1		3,987				165	12/31/2027	3.B PL
..91860#-AF-1	VPET BUYER LLC Third Amendment Term Loan 12/31/27	04/01/2026	Redemption 100.0000		12,450	12,450	12,260	12,337		17		17		12,450				187	12/31/2027	3.B PL
..91917@-AE-9	VALICOR PPC INTERMEDIATE II LL 2024-1 Term Loan 07/24/28	06/30/2026	Redemption 100.0000		1,875	1,875	1,841	1,875						1,875				82	07/24/2028	3.C PL
..91917@-AF-6	VALICOR PPC INTERMEDIATE II LL 2024-2 TERM LOAN 07/24/28	06/30/2026	Redemption 100.0000		19,133	19,133	19,038	19,061		73		73		19,133				834	07/24/2028	3.C PL
..91917L-AB-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 01/24/28	05/21/2026	Redemption 100.0000		600,000	600,000	599,824	216,027		134		134		600,000				13,450	01/24/2028	3.C PL
..91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26	06/30/2026	Redemption 100.0000		3,325	3,325	3,325	3,325						3,325				217	07/24/2026	3.C PL
..91917L-AD-6	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26	06/30/2026	Redemption 100.0000		6,702	6,702	6,635	6,695		7		7		6,702				266	07/24/2026	3.C PL
..91917L-AE-4	VALICOR PPC INTERMEDIATE II LL 2023-1 INCREMENTAL TERM LOAN 07/24/26	06/30/2026	Redemption 100.0000		4,688	4,688	4,594	4,667		20		20		4,688				204	07/24/2026	3.C PL

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	VALKYRIE BUYER LLC REVOLVING LOAN																			
..91918#-AE-6	05/06/30	. 05/28/2026 .	Redemption 100.0000		419,231	419,231	416,732	145,219		2,400		2,400		419,231				11,417	. 05/06/2030 .	3.B PL
	VALKYRIE BUYER LLC DELAYED DRAW TERM LOAN D																			
..91918#-AF-3	05/06/31	. 04/01/2026 .	Redemption 100.0000		1,314	1,314	1,311	1,311		3		3		1,314				35	. 05/06/2031 .	3.B PL
	VENTURE BUYER LLC DELAYED DRAW TERM LOAN																			
..92326N-AB-9	03/01/30	. 06/30/2026 .	Redemption 100.0000		453	453	453	453						453				24	. 03/01/2030 .	3.B PL
	VENTURE BUYER LLC REVOLVING FACILITY																			
..92326N-AC-7	03/01/30	. 06/15/2026 .	Redemption 100.0000		300,000	300,000	297,988			2,012		2,012		300,000				1,835	. 03/01/2030 .	3.B Z
	VERTEX SERVICE PARTNERS LLC TERM LOAN																			
..92535@-AA-7	11/08/29	. 06/30/2026 .	Redemption 100.0000		3,658	3,658	3,605	3,535		47		47		3,658				227	. 11/08/2029 .	3.A PL
	VERTEX SERVICE PARTNERS LLC DELAYED DRAW TERM																			
..92535@-AB-5	LOAN 11/08/29	. 06/30/2026 .	Redemption 100.0000		18,657	18,657	18,447	18,062		209		209		18,657				1,160	. 11/08/2029 .	3.A PL
	VERTEX SERVICE PARTNERS LLC REVOLVING																			
..92535@-AC-3	FACILITY 11/08/29	. 06/30/2026 .	Redemption 100.0000		1,202,268	1,202,268	1,202,241	255,491		47,380		47,380		1,202,268				2,490	. 11/08/2029 .	3.A PL
	VERTEX SERVICE PARTNERS LLC FIRST AMENDMENT																			
..92535@-AD-1	INCREMENT DDTL 11/08/30	. 06/30/2026 .	Redemption 100.0000		4,168	4,168	4,145	4,053		30		30		4,168				258	. 11/08/2030 .	3.A PL
..92555W-AD-7	VIASAT INC TERM B 03/02/29	. 06/30/2026 .	Redemption 100.0000		(9,982)	(9,982)	(9,650)	(16,185)		(309)		(309)		(9,982)				524	. 03/02/2029 .	4.A FE
..92555W-AF-2	VIASAT INC TERM B 05/30/30	. 06/30/2026 .	Redemption 100.0000		45,737	45,737	44,292	37,246		1,357		1,357		45,737				1,308	. 05/30/2030 .	3.C FE
	VANGUARD PACKAGING LLC 2024 Term A Loan																			
..92675*-AA-9	08/07/26	. 06/30/2026 .	Redemption 100.0000		20,112	20,112	19,961	20,062		50		50		20,112				699	. 08/07/2026 .	2.C PL
	VANGUARD PACKAGING LLC 2024 REVOLVER																			
..92675*-AB-7	02/09/28	. 05/29/2026 .	Redemption 100.0000		2,340,000	2,340,000	2,340,000	955,102						2,340,000				41,559	. 02/09/2028 .	2.C PL
	VISION INNOVATION PARTNERS BOR INITIAL																			
..92833#-AC-0	DELAYED DRAW TERM LOAN 10/05/29	. 04/01/2026 .	Redemption 100.0000		317	317	317	313		1		1		317				5	. 10/05/2029 .	4.A PL
	VISION INNOVATION PARTNERS BOR REVOLVER																			
..92838P-AB-5	04/07/28	. 04/17/2026 .	Redemption 100.0000		542,819	542,819	541,365	354,070		909		909		542,819				18,627	. 04/07/2028 .	3.C Z
	VISION INNOVATION PARTNERS BOR Initial Term																			
..92838P-AC-3	Loan 04/07/28	. 04/01/2026 .	Redemption 100.0000		32,205	32,205	31,900	31,668		230		230		32,205				805	. 04/07/2028 .	4.A PL
	VISION INNOVATION PARTNERS BOR Delayed Draw																			
..92838P-AD-1	Term Loan 04/07/28	. 05/23/2026 .	Redemption 0.0000					(4)		4		4						(5)	. 04/07/2028 .	3.C PL
	VISION INNOVATION PARTNERS BOR Delayed Draw																			
..92838P-AD-1	Term Loan 04/07/28	. 05/23/2026 .	Redemption 0.0000					(32)		4		4						9	. 04/07/2028 .	3.C Z
	VISION INNOVATION PARTNERS BOR Delayed Draw																			
..92838P-AD-1	Term Loan 04/07/28	. 05/23/2026 .	Redemption 100.0000		485	485	481	445		8		8		485				12	. 04/07/2028 .	4.A PL
	VISTA HIGHER LEARNING LLC Last Out Term Loan																			
..92856#-AB-4	09/16/31	. 06/30/2026 .	Redemption 100.0000		37,648	37,648	37,459	37,465		183		183		37,648				1,605	. 09/16/2031 .	2.C Z
	VSC SPECIALTY MOLDING ACQUISIT TERM LOAN																			
..92916S-AC-2	10/06/31	. 04/06/2026 .	Redemption 100.0000		11,703	11,703	11,644	11,646		57		57		11,703				489	. 10/06/2031 .	2.C PL
	WSB ENGINEERING INTERMEDIATE DELAYED DRAW																			
..92943F-AC-7	TERM LOAN 08/31/29	. 05/15/2026 .	Redemption 100.0000		17,902	17,902	17,648	17,706		196		196		17,902				742	. 08/31/2029 .	2.C PL
	WSB ENGINEERING INTERMEDIATE REVOLVER																			
..92943F-AD-5	08/31/29	. 06/30/2026 .	Redemption 100.0000		1,980,000	1,980,000	1,979,741			259		259		1,980,000				35,762	. 08/31/2029 .	2.C PL
..92943U-AB-6	HANDGARDS LLC TERM LOAN 04/10/31	. 06/30/2026 .	Redemption 100.0000		42,843	42,843	42,417	42,480		364		364		42,843				3,084	. 04/10/2031 .	2.C PL
	W50 HOLDINGS LLC TERM B LOAN																			
..92991#-AA-2	03/22/30	. 04/23/2026 .	Redemption 100.0000		47,100	47,100	46,629	46,713		387		387		47,100				2,389	. 03/22/2030 .	4.B PL
	WATERMILL EXPRESS LLC TERM LOAN																			
..94184#-AA-5	04/20/27	. 06/30/2026 .	Redemption 100.0000		10,068	10,068	9,968	10,036		32		32		10,068				418	. 04/20/2027 .	3.B PL
	WATERMILL EXPRESS LLC Delayed Draw Term Loan																			
..94184#-AB-3	04/20/27	. 06/30/2026 .	Redemption 100.0000		4,692	4,692	4,645	4,674		18		18		4,692				195	. 04/20/2027 .	3.B PL
	WATERMILL EXPRESS LLC INCREMENTAL TERM LOAN																			
..94184#-AD-9	07/05/29	. 06/30/2026 .	Redemption 100.0000		2,833	2,833	2,805	2,813		21		21		2,833				118	. 07/05/2029 .	3.B Z
	WATERMILL EXPRESS LLC Third Amendment																			
..94184#-AF-4	Increment DDTL 07/05/29	. 06/30/2026 .	Redemption 100.0000		4,987	4,987	4,964	4,968		19		19		4,987				237	. 07/05/2029 .	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..95024T-AB-4	WELLSPRING PHARMACEUTICAL CORP Delayed Draw Term Loan 08/22/28	04/01/2026	Redemption 100.0000		9,868	9,868	9,671	9,754		114		114		9,868				215	08/22/2028	3.C PL
..95024T-AD-0	WELLSPRING PHARMACEUTICAL CORP TERM LOAN 08/22/28	04/01/2026	Redemption 100.0000		21,382	21,382	20,954	21,039		342		342		21,382				458	08/22/2028	3.C PL
..95024T-AE-8	WELLSPRING PHARMACEUTICAL CORP 2023 DELAYED DRAW TERM LOAN 01/01/40	06/30/2026	Redemption 100.0000		16,043	16,043	15,722	15,730		313		313		16,043				681	01/01/2040	3.C Z
..96350T-AH-3	WHITE CAP SUPPLY HOLDINGS LLC TERM B 10/19/29	05/01/2026	Redemption 100.0000		5,625	5,625	5,597	5,602		23		23		5,625				161	10/19/2029	4.C FE
..96667F-AB-4	WHITSONS HOLDING GROUP LLC TERM 08/27/27	06/30/2026	Redemption 100.0000		40,549	40,549	40,043	40,549						40,549				1,903	08/27/2027	2.C PL
..96667F-AC-2	WHITSONS HOLDING GROUP LLC DELAYED DRAW 08/27/27	06/30/2026	Redemption 100.0000		5,877	5,877	5,803	5,846		31		31		5,877				276	08/27/2027	2.C PL
..96667F-AD-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27	06/30/2026	Redemption 100.0000		4,902,880	4,902,880	4,892,825	499,513		10,054		10,054		4,902,880				117,084	08/27/2027	2.C PL
..97360B-AH-8	WINDSOR HOLDINGS III LLC TERM B 08/01/30	06/30/2026	Redemption 100.0000		74,660	74,660	73,598	73,739		921		921		74,660				2,409	08/01/2030	4.A FE
..98142*-AH-6	WORLD INSURANCE ASSOCIATES LLC DELAYED DRAW 04/03/30	06/30/2026	Redemption 100.0000		1,404	1,404	1,400	1,151		3		3		1,404				57	04/03/2030	4.B PL
..98310C-AF-9	WYNDHAM HOTELS & RESORTS Inc TERM LOAN 05/25/30	06/30/2026	Redemption 100.0000		11,931	11,931	11,931	11,931						11,931				325	05/25/2030	2.C FE
..98379E-AL-0	XPO INC TERM B2 05/24/28	04/08/2026	WELLS FARGO		(6,884,880)	(6,867,711)	(6,864,389)	(6,865,197)		(1,174)		(1,174)		(6,866,371)		(18,510)	(18,510)	100,993	05/24/2028	2.C FE
..98379E-AL-0	XPO INC TERM B2 05/24/28	05/29/2026	Redemption 100.0000		6,867,711	6,867,711	6,864,389	6,865,197		2,515		2,515		6,867,711				151,102	05/24/2028	2.C FE
..98420Y-AF-8	XIFIN INC INITIAL TERM LOAN 08/01/32	06/30/2026	Redemption 100.0000		53,846	53,846	53,442	53,456		390		390		53,846				1,727	08/01/2032	3.C PL
..98422U-AD-9	XPRESSMYSELF COM LLC FIRST AMENDMENT TERM LOAN 09/07/28	04/01/2026	Redemption 100.0000		18,851	18,851	18,474	18,625		227		227		18,851				909	09/07/2028	3.C PL
..98584J-AK-2	YI LLC TERM LOAN 12/03/29	06/30/2026	Redemption 100.0000		47,252	47,252	46,780	46,895		358		358		47,252				2,312	12/03/2029	3.C Z
..98931Y-AD-5	ZEKELMAN INDUSTRIES INC TERM B 03/24/31	06/30/2026	Redemption 100.0000		6,763	6,763	6,626	6,651		111		111		6,763				187	03/24/2031	3.C FE
..98975V-AM-8	FLUIDRA FINCO SL TERM B 01/21/29	06/30/2026	Redemption 100.0000		12,486	12,486	12,533	12,508		(22)		(22)		12,486				357	01/21/2029	3.B FE
..99AAP4-76-4	LJ AVALON HOLDINGS LLC REVOLVING LOAN 02/01/29	05/15/2026	Redemption 100.0000		613,137	613,137	605,689			7,448		7,448		613,137				1,168	02/01/2029	3.B Z
.BL1000-0A-9	PRIMO BRANDS CORP TERM B 03/19/31	06/30/2026	Redemption 100.0000		57,738	57,738	57,449			289		289		57,738				921	03/19/2031	3.C FE
.BL1000-0K-7	PACIFIC DENTAL SERVICES LLC TERM B 03/17/31	06/30/2026	Redemption 100.0000		9,505	9,505	9,485			20		20		9,505				51	03/17/2031	4.B FE
..BL1001-DR-6	QNITY ELECTRONICS INC TERM B 11/01/32	06/30/2026	Redemption 100.0000		32,363	32,363	32,287			75		75		32,363				163	11/01/2032	3.A FE
..BL1001-S8-2	NOURYON USA LLC TERM B 07/31/31	06/30/2026	Redemption 100.0000		95,822	95,822	95,600			222		222		95,822				1,570	07/31/2031	4.B FE
..BL3443-08-4	VIRGIN MEDIA BRISTOL LLC 01/10/29	04/22/2026	Various		21,247,250	21,925,000	21,203,229	21,764,511		(10,631)	578,867	(589,498)		21,175,013		72,237	72,237	859,539	01/10/2029	3.C FE
..BL3571-72-8	LONZA GROUP AG HERENS HOLDCOLO TERM 06/29/28	04/21/2026	BARCLAYS BANK PLC		3,563,142	3,970,075	3,677,282	3,709,601		31,515		31,515		3,741,116		(177,974)	(177,974)	101,098	06/29/2028	4.C FE
..BL4425-94-0	ROCKET SOFTWARE INC TERM B 10/05/28	05/06/2026	CORP ACTION		(2,997,500)	(2,997,500)	(3,009,739)	(3,008,933)						(3,008,933)		11,433	11,433		10/05/2028	4.C FE
..BL4425-94-0	ROCKET SOFTWARE INC TERM B 10/05/28	04/01/2026	Tax Free Exchange		3,006,353	2,994,987	3,007,217	1,001,205		(80)		(80)		3,006,353					10/05/2028	4.C FE
..BL4503-71-2	ADMI CORP TERM B1 12/23/27	06/30/2026	Redemption 100.0000		17,734	17,734	17,118	17,209		525		525		17,734				840	12/23/2027	4.C FE
..BL4560-20-9	ZELIS TERM B 09/28/29	06/30/2026	Redemption 100.0000		12,500	12,500	12,438	12,454		46		46		12,500				403	09/28/2029	4.B FE
..BL4569-19-2	MOTION FINCO SARL TERM B3 11/30/29	06/30/2026	Redemption 100.0000		12,406	12,406	10,763	10,818		1,588		1,588		12,406				448	11/30/2029	4.C FE
..BL4594-77-8	ICON LUXEMBOURG SARL TERM B 07/03/28	06/30/2026	Redemption 100.0000		43,378	43,378	42,942	43,099		279		279		43,378				1,240	07/03/2028	2.C FE
..BL4600-51-8	CONNECT FINCO SARL TERM B 09/28/29	06/30/2026	Redemption 100.0000		17,728	17,728	17,387	8,459		304		304		17,728				369	09/28/2029	4.B FE
..BL4603-52-0	ICON LUXEMBOURG SARL TERM B 07/03/28	06/30/2026	Redemption 100.0000		10,808	10,808	10,700	10,738		69		69		10,808				309	07/03/2028	2.C FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..BL4660-82-7	CORE & MAIN LP TERM B 07/27/28	06/25/2026	CORP ACTION		12,789,896	12,789,896	12,759,406	12,766,523		5,968		5,968		12,772,490		17,406	17,406	300,668	07/27/2028	3.C FE
..BL4660-82-7	CORE & MAIN LP TERM B 07/27/28	05/01/2026	Redemption 100.0000		37,934	37,934	37,844	37,865		69		69		37,934				737	07/27/2028	3.C FE
..BL4663-61-5	PROOFPOINT INC TERM B 08/31/28	06/30/2026	Redemption 100.0000		21,622	21,622	21,649	21,588		34		34		21,622				727	08/31/2028	4.B FE
..BL4671-10-5	LBM ACQUISITION LLC TERM B 06/06/31	06/30/2026	Redemption 100.0000		18,939	18,939	18,008	18,049		891		891		18,939				751	06/06/2031	4.C FE
..BL4673-19-2	INEOS US FNANCE LLC TERM B 02/19/30	06/30/2026	Redemption 100.0000		4,963	4,963	4,040	4,040						4,040		923	923	173	02/19/2030	4.B FE
..BL4676-90-6	TRANS UNION LLC TERM B8 06/06/31	06/30/2026	Redemption 100.0000		62,143	62,143	62,142	62,132		11		11		62,143				1,692	06/06/2031	3.B FE
..BL4679-71-0	SCIENTIFIC GAMES HOLDINGS LP TERM B 04/04/29	06/30/2026	Redemption 100.0000		10,773	10,773	10,752	10,756		17		17		10,773				190	04/04/2029	4.B FE
..BL4680-84-1	CLARIOS GLOBAL LP TERM B 05/06/30	04/09/2026	Redemption 100.0000		4,569,680	4,569,680	4,555,862	4,558,157		11,523		11,523		4,569,680				77,728	05/06/2030	4.A FE
..BL4681-88-0	DS ADMIRAL BIDCO LLC TERM B 06/17/31	04/01/2026	Redemption 100.0000		25,734	25,734	25,477	25,513		221		221		25,734				510	06/17/2031	4.C FE
..BL4689-82-6	JAZZ FINANCING LUX SARL TERM B 05/05/28	06/30/2026	Redemption 100.0000		84,897	84,897	84,806	84,821		76		76		84,897				2,525	05/05/2028	3.A FE
..BL4727-76-6	AMC ENTERTAINMENT HOLDINGS INC TERM 01/04/29	04/03/2026	Various		(18,298)	(18,640)	(18,788)	(18,774)		14,643		14,643		(4,130)		(14,168)	(14,168)	232,943	01/04/2029	4.C FE
..BL4727-76-6	AMC ENTERTAINMENT HOLDINGS INC TERM 01/04/29	06/30/2026	Redemption 100.0000		24,925	24,925	25,087	10,004		(154)		(154)		24,925				596	01/04/2029	4.C FE
..BL4728-04-6	AMAZON HOLDCO INC TERM 07/30/31	04/24/2026	Redemption 100.0000		7,973,773	7,973,773	7,963,674	7,964,375		9,398		9,398		7,973,773				143,497	07/30/2031	3.B FE
..BL4731-39-6	KBR INC TERM B 01/17/31	06/30/2026	Redemption 100.0000		6,813	6,813	6,798	6,799		13		13		6,813				194	01/17/2031	3.A FE
..BL4753-06-9	CORPAY TECHNOLOGIES OPERATION TERM B 04/28/28	05/21/2026	Redemption 100.0000		3,242,739	3,242,739	3,218,291	3,226,371		16,368		16,368		3,242,739				68,936	04/28/2028	3.A FE
..BL4753-06-9	CORPAY TECHNOLOGIES OPERATION TERM B 04/28/28	05/21/2026	Tax Free Exchange		6,620,571	6,648,913	6,598,783	6,615,352		5,220		5,220		6,620,571				141,347	04/28/2028	3.A FE
..BL4755-20-5	RYAN SPECIALTY LLC TERM B 09/11/31	06/30/2026	Redemption 100.0000		64,001	64,001	63,498	63,575		427		427		64,001				1,823	09/11/2031	3.C FE
..BL4755-60-1	LIFEPOINT HEALTH INC TERM B 05/19/31	06/30/2026	Redemption 100.0000		20,253	20,253	19,955			298		298		20,253				47	05/19/2031	4.B FE
..BL4760-75-9	SYNECHRON INC TERM 09/26/31	06/30/2026	Redemption 100.0000		12,500	12,500	12,375	12,392		108		108		12,500				557	09/26/2031	4.A FE
..BL4778-22-3	NOURYON FINANCE BV TERM B 04/03/28	06/23/2026	Tax Free Exchange		37,400,214	37,487,215	37,321,503	37,379,454		20,759		20,759		37,400,214				1,333,307	04/03/2028	4.A FE
..BL4783-14-0	PG POLARIS BIDCO SARL TERM B 03/24/31	04/08/2026	CORP ACTION		(11,063,894)	(11,063,894)	(11,052,208)	(11,055,067)						(11,055,067)		(8,827)	(8,827)		03/24/2031	4.A FE
..BL4783-14-0	PG POLARIS BIDCO SARL TERM B 03/24/31	04/01/2026	Tax Free Exchange		11,053,453	11,063,894	11,052,208	11,055,067		(1,614)		(1,614)		11,053,453					03/24/2031	4.A FE
..BL4794-72-5	WIDEOPENWEST FINANCE LLC TERM B 12/11/28	06/30/2026	Redemption 100.0000		9,532	9,532	9,699			(167)		(167)		9,532				22	12/11/2028	4.A FE
..BL4794-73-3	WIDEOPENWEST FINANCE LLC TERM 12/11/28	06/30/2026	Redemption 100.0000		16,373	16,373	15,222	15,315		1,058		1,058		16,373				826	12/11/2028	5.A FE
..BL4807-63-4	SELECT MEDICAL CORP TERM B 11/19/31	06/30/2026	Redemption 100.0000		19,221	19,221	19,067	19,087		134		134		19,221				548	11/19/2031	4.A FE
..BL4807-65-9	AXALTA COATING SYSTEMS US HOLD TERM B 12/20/29	06/30/2026	Redemption 100.0000		792,552	792,552	786,272	787,479		5,073		5,073		792,552				17,838	12/20/2029	3.A FE
..BL4810-43-0	CAESARS ENTERTAINMENT INC TERM B 02/06/30	06/30/2026	Redemption 100.0000		20,000	20,000	19,841	19,870		130		130		20,000				595	02/06/2030	3.C FE
..BL4810-45-5	CAESARS ENTERTAINMENT INC TERM B1 02/06/31	06/30/2026	Redemption 100.0000		12,500	12,500	12,471	12,475		25		25		12,500				372	02/06/2031	3.C FE
..BL4811-70-1	WEX INC TERM B 04/03/28	06/30/2026	Redemption 100.0000		113,461	113,461	113,111	113,218		243		243		113,461				3,090	04/03/2028	3.B FE
..BL4811-87-5	COTIVITI INC TERM B 04/30/31	06/30/2026	Redemption 100.0000		30,881	30,881	30,754	30,771		110		110		30,881				1,166	04/30/2031	4.B FE
..BL4811-99-0	OPEN TEXT CORP TERM B 01/31/30	06/30/2026	Redemption 100.0000		4,480,805	4,480,805	4,386,085	4,403,699		77,106		77,106		4,480,805				100,815	01/31/2030	2.C FE
..BL4813-26-9	TRANS UNION LLC TERM B9 06/24/31	06/30/2026	Redemption 100.0000		23,483	23,483	23,368	23,384		99		99		23,483				640	06/24/2031	3.B FE
..BL4814-75-4	PRIME SECURITY SERVICES BORROW TERM B1 10/15/30	06/30/2026	Redemption 100.0000		33,656	33,656	33,530	18,183		112		112		33,656				669	10/15/2030	3.C FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	PENN ENTERTAINMENT INC TERM B																			
..BL4816-63-5	05/03/29	05/21/2026	Tax Free Exchange		10,488,363	10,505,688	10,480,934	10,486,377		1,986		1,986		10,488,363				266,764	05/03/2029	3.C FE
	VISTRA OPERATIONS CO LLC TERM B																			
..BL4842-70-6	12/20/30	04/22/2026	Redemption 100.0000		41,869,725	41,869,725	41,862,768	41,863,758		5,967		5,967		41,869,725				707,741	12/20/2030	2.C FE
	PERRIGO INVESTMENTS LLC TERM B																			
..BL4842-90-4	04/20/29	06/30/2026	Redemption 100.0000		20,564	20,564	20,482	20,500		64		64		20,564				586	04/20/2029	3.A FE
..BL4842-98-7	GATES CORP/DE TERM B5 06/04/31	06/30/2026	Redemption 100.0000		49,046	49,046	49,046	49,046						49,046				1,336	06/04/2031	3.B FE
..BL4843-00-1	GATES INDUSTRIAL TERM B4 11/16/29	06/30/2026	Redemption 100.0000		16,838	16,838	16,446	16,521		317		317		16,838				459	11/16/2029	3.B FE
	EPICOR SOFTWARE CORP TERM B 05/30/31																			
..BL4853-60-4		06/30/2026	Redemption 100.0000		61,089	61,089	60,669	60,731		358		358		61,089				1,906	05/30/2031	4.C FE
	FLUTTER ENTERTAINMENT PLC TERM B																			
..BL4862-10-0	11/29/30	06/30/2026	Redemption 100.0000		107,000	107,000	106,700	106,746		254		254		107,000				2,924	11/29/2030	2.C FE
	SPARTA US HOLDCO LLC TERM B 08/02/30																			
..BL4871-56-4		06/30/2026	Redemption 100.0000		35,693	35,693	35,600	35,614		79		79		35,693				1,210	08/02/2030	4.B FE
..BL4871-90-3	ACRISURE LLC TERM B6 11/06/30	06/30/2026	Redemption 100.0000		73,358	73,358	73,204	73,228		130		130		73,358				2,459	11/06/2030	4.B FE
	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1																			
..BL4876-75-3	12/21/28	06/30/2026	Redemption 100.0000		25,408	25,408	25,304	25,327		81		81		25,408				756	12/21/2028	3.C FE
..BL4877-19-9	DERBY BUYER LLC TERM 11/01/30	04/01/2026	Redemption 100.0000		12,388	12,388	12,223	12,247		141		141		12,388				283	11/01/2030	4.B FE
..BL4877-19-9	DERBY BUYER LLC TERM 11/01/30	06/12/2026	Tax Free Exchange		4,829,601	4,880,774	4,815,667	4,825,255		4,346		4,346		4,829,601				139,645	11/01/2030	4.B FE
..BL4881-75-3	USI INC/NY TERM B 11/23/29	06/30/2026	Redemption 100.0000		61,885	61,885	61,018	61,180		705		705		61,885				1,847	11/23/2029	4.B FE
..BL4883-62-7	MCAFEE CORP TERM B1 03/01/29	06/30/2026	Redemption 100.0000		65,509	65,509	65,143	65,174		335		335		65,509				2,196	03/01/2029	4.C FE
	TALEN ENERGY SUPPLY LLC TERM B																			
..BL4886-64-6	05/17/30	05/14/2026	Tax Free Exchange		20,492,091	20,569,144	20,469,614	20,485,506		6,585		6,585		20,492,091				661,229	05/17/2030	3.A FE
	CLYDESDALE ACQUISITION HOLDING TERM B																			
..BL4908-54-9	03/29/32	06/30/2026	Redemption 100.0000		6,200	6,200	6,154	6,178		15	39	(24)		6,154		46	46	216	03/29/2032	4.A FE
..BL4939-15-5	CIENA CORP TERM B 10/24/30	06/11/2026	Redemption 100.0000		9,754,292	9,754,292	9,727,801	9,731,527		22,764		22,764		9,754,292				251,027	10/24/2030	3.A FE
..BL4939-16-3	WAND NEWCO 3 INC TERM B 01/30/31	06/30/2026	Redemption 100.0000		21,318	21,318	21,231	21,237		81		81		21,318				661	01/30/2031	4.B FE
..BL4939-20-5	CORP SERVICE CO TERM B 11/05/29	06/30/2026	Redemption 100.0000		96,112	96,112	94,601	94,869		1,243		1,243		96,112				2,738	11/05/2029	3.B FE
..BL4939-20-5	CORP SERVICE CO TERM B 11/05/29	04/30/2026	Redemption 100.0000		144,168	144,168	141,902	142,303		1,865		1,865		144,168				2,731	11/05/2029	3.C FE
	HILLMAN GROUP INC THE TERM B1																			
..BL4939-34-6	07/14/28	06/30/2026	Redemption 100.0000		11,356	11,356	11,337	11,342		14		14		11,356				340	07/14/2028	4.A FE
..BL4939-42-9	MADISON IAQ LLC TERM B 06/21/28	04/22/2026	Redemption 100.0000		6,299,234	6,299,234	6,290,752	6,293,303		5,932		5,932		6,299,234				202,442	06/21/2028	4.B FE
..BL4949-83-2	CLARIOS GLOBAL LP TERM B 01/14/32	05/14/2026	Tax Free Exchange		9,078,649	9,079,375	8,990,913	9,084,787		(6,139)		(6,139)		9,078,649				228,576	01/14/2032	4.A FE
	AAL DELAWARE HOLDCO INC TERM B																			
..BL4977-17-1	07/30/31	05/29/2026	Tax Free Exchange		640,270	640,270	640,270	640,270						640,270				17,030	07/30/2031	4.B FE
	CLEARWATER ANALYTICS LLC TERM B																			
..BL4978-46-8	02/09/32	06/25/2026	Redemption 100.0000		3,084,500	3,084,500	3,084,500	3,084,500						3,084,500				125,095	02/09/2032	4.A FE
	HUB INTERNATIONAL LTD TERM B																			
..BL4978-52-6	06/20/30	06/30/2026	Redemption 100.0000		53,165	53,165	53,061	53,081		84		84		53,165				1,620	06/20/2030	4.A FE
	GENESYS CLOUD SERVICES HOLDING TERM B																			
..BL4978-66-6	01/26/32	04/30/2026	Redemption 100.0000		38,911	38,911	38,916	31,377		(3)		(3)		38,911				802	01/26/2032	4.B FE
	CUSHMAN & WAKEFIELD US BORROWE TERM B2																			
..BL4978-90-6	01/31/30	04/22/2026	Various					(4,685,952)		1,802		1,802		17		(17)	(17)	(1,090)	01/31/2030	3.C FE
	CUSHMAN & WAKEFIELD US BORROWE TERM B2																			
..BL4978-90-6	01/31/30	04/22/2026	Tax Free Exchange					(2,340,298)		(1,785)		(1,785)							01/31/2030	3.C FE
	LS GROUP OPCO ACQUISITION LLC TERM B																			
..BL4979-24-3	04/23/31	06/30/2026	Redemption 100.0000		50,832	50,832	50,622	50,647		185		185		50,832				1,852	04/23/2031	4.B FE
	ALLWYN ENTERTAINMENT FINANCING TERM B																			
..BL4981-69-4	06/11/31	04/01/2026	Redemption 100.0000		7,179	7,179	7,144	7,149		30		30		7,179				209	06/11/2031	3.C FE
..BL4985-18-2	DELTA TOPCO INC TERM B 12/03/29	04/30/2026	Redemption 100.0000		6,094	6,094	6,079	6,082		13		13		6,094				155	12/03/2029	4.C FE
..BL4985-29-9	BMC SOFTWARE INC TERM B 07/30/31	06/30/2026	Redemption 100.0000		36,155	36,155	36,003	36,022		133		133		36,155				1,438	07/30/2031	4.B FE
	HILTON GRAND VACATIONS BORROWE TERM B																			
..BL4985-33-1	08/02/28	06/30/2026	Redemption 100.0000		19,828	19,828	19,758	19,775		53		53		19,828				565	08/02/2028	3.B FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	HILTON GRAND VACATIONS BORROWE TERM B																			
..BL4985-34-9	01/17/31	06/30/2026	Redemption 100.0000		5,335	5,335	5,322	5,324		11		11		5,335				152	01/17/2031	3.B FE
	AZURIA WATER SOLUTIONS INC TERM																			
..BL4985-35-6	05/17/28	04/24/2026	CORP ACTION		(2,868,664)	(2,868,664)	(2,860,335)	(2,862,474)		(3,113)		(3,113)		(2,865,587)		(3,077)	(3,077)		05/17/2028	4.C FE
	AZURIA WATER SOLUTIONS INC TERM																			
..BL4985-35-6	05/17/28	04/24/2026	Redemption 100.0000		2,868,664	2,868,664	2,860,335	2,862,474		6,190		6,190		2,868,664				60,299	05/17/2028	4.C FE
..BL4985-42-2	BELLA HOLDING CO LLC TERM 05/10/28	06/16/2026	Redemption 100.0000		9,554,063	9,554,063	9,498,384	9,512,827		41,235		41,235		9,554,063				295,630	05/10/2028	4.C FE
..BL4985-53-9	KAMAN CORP TERM B 01/30/32	04/24/2026	Redemption 100.0000		6,819,861	6,819,861	6,818,381	6,693,800		(26)		(26)		6,818,463		1,398	1,398	292,028	01/30/2032	4.B FE
..BL4985-53-9	KAMAN CORP TERM B 01/30/32	06/11/2026	Tax Free Exchange		12,490,062	12,492,623	12,489,910	12,263,293		(47)		(47)		12,490,062				807,383	01/30/2032	4.A FE
	TEMPO ACQUISITION LLC TERM B1																			
..BL4985-85-1	08/31/28	06/30/2026	Redemption 100.0000		64,748	64,748	64,595	64,631		117		117		64,748				1,763	08/31/2028	4.B FE
	QUIKRETE HOLDINGS INC TERM B																			
..BL4989-18-4	01/30/32	06/30/2026	Redemption 100.0000		21,499	21,499	21,465	21,468		30		30		21,499				640	01/30/2032	3.C FE
	CNT HOLDINGS I CORP TERM B 11/08/32																			
..BL4989-55-6		06/30/2026	Redemption 100.0000		70,990	70,990	70,618	59,891		339		339		70,990				1,889	11/08/2032	4.B FE
	CONCENTRA HEALTH SERVICES INC TERM B																			
..BL4990-29-9	07/28/31	06/30/2026	Redemption 100.0000		5,985	5,985	5,977	5,978		7		7		5,985				171	07/28/2031	3.B FE
	SINCLAIR TELEVISION GROUP INC TERM B6																			
..BL4990-31-5	12/31/29	06/30/2026	Redemption 100.0000		7,444	7,444	6,820	6,848		596		596		7,444				361	12/31/2029	5.A FE
	GFL ENVIRONMENTAL SERVICE INC TERM B																			
..BL4990-46-3	02/04/32	06/30/2026	Redemption 100.0000		11,500	11,500	11,500	11,500						11,500				415	02/04/2032	4.B FE
	CHURCHILL DOWNS INC TERM B1 03/17/28																			
..BL4994-78-8		06/30/2026	Redemption 100.0000		40,905	40,905	40,458	40,578		327		327		40,905				1,114	03/17/2028	3.A FE
	QUIKRETE HOLDINGS INC TERM B1																			
..BL4995-83-5	04/14/31	06/30/2026	Redemption 100.0000		89,606	89,606	89,611	79,462		(8)		(8)		89,606				2,397	04/14/2031	3.C FE
..BL5003-75-3	MX HOLDINGS US INC TERM B 02/19/32	06/30/2026	Redemption 100.0000		4,501	4,501	4,501	4,501						4,501				129	02/19/2032	3.C FE
	REYNOLDS CONSUMER PRODUCTS LLC TERM B																			
..BL5004-35-5	02/19/32	04/02/2026	WELLS FARGO							(11,578)		(11,578)		(11,578)		11,578	11,578	64,039	02/19/2032	2.C FE
	QUARTZ ACQUIRECO LLC TERM B 06/28/30																			
..BL5006-67-3		06/30/2026	Redemption 100.0000		10,625	10,625	10,538	10,550		75		75		10,625				317	06/28/2030	4.C FE
	COLUMBUS MCKINNON CORP NY TERM B																			
..BL5006-80-6	02/03/33	06/30/2026	Redemption 99.0209		630,925	637,164	630,792			133		133		630,925				6,179	02/03/2033	3.C FE
..BL5007-67-1	KNIFE RIVER CORP TERM B 02/19/32	05/08/2026	Tax Free Exchange		1,313,837	1,316,700	1,313,408	1,313,700		136		136		1,313,837				32,783	02/19/2032	3.A FE
..BL5011-19-4	HB FULLER CO TERM B 02/15/30	04/03/2026	JP MORGAN SECURITIES INC		(8,014)	(8,004)	(8,004)	(8,004)						(8,004)		(10)	(10)	45,819	02/15/2030	3.A FE
..BL5011-19-4	HB FULLER CO TERM B 02/15/30	04/01/2026	Redemption 100.0000		8,004	8,004	8,004	8,004						8,004				109	02/15/2030	3.A FE
..BL5017-20-9	KASEYA INC TERM B 03/08/32	06/30/2026	Redemption 100.0000		47,986	47,986	47,895	47,906		80		80		47,986				1,650	03/08/2032	4.C FE
	TK ELEVATOR US NEWCO INC TERM B																			
..BL5017-43-1	04/30/30	06/30/2026	Redemption 100.0000		37,039	37,039	36,687	36,507		532		532		37,039				1,964	04/30/2030	4.B FE
	CLYDESDALE ACQUISITION HOLDING DELAYED DRAW																			
..BL5040-02-9	TERM LOAN 03/29/32	04/01/2026	Redemption 100.0000		35,614	35,614	35,613	35,613		1		1		35,614					03/29/2032	4.B FE
..BL5059-32-6	VERIFONE SYSTEMS INC TERM 08/21/28	05/04/2026	BARCLAYS BANK PLC		7,451,797	7,927,444	7,538,999	7,728,570		22,374	211,946	(189,572)		7,538,999		(87,202)	(87,202)	369,307	08/21/2028	4.C FE
..BL5059-32-6	VERIFONE SYSTEMS INC TERM 08/21/28	04/30/2026	Redemption 100.0000		20,019	20,019	19,455	19,517		502		502		20,019				933	08/21/2028	4.C FE
..BL5117-61-1	ASURION LLC TERM B13 09/19/30	06/30/2026	Redemption 100.0000		70,175	70,175	69,822	65,412		352		352		70,175				1,508	09/19/2030	3.C FE
..BL5117-63-7	INSULET CORP TERM B 08/04/31	06/30/2026	Redemption 100.0000		14,536	14,536	14,504	14,507		30		30		14,536				414	08/04/2031	3.A FE
..BL5122-48-8	SUPPLYONE INC TERM B 04/21/31	06/30/2026	Redemption 100.0000		13,501	13,501	13,379	13,389		112		112		13,501				486	04/21/2031	4.B FE
..BL5125-44-0	CINEMARK USA INC TERM B 05/24/30	05/07/2026	Tax Free Exchange		9,605,875	9,703,235	9,587,677	9,598,759		7,116		7,116		9,605,875				227,975	05/24/2030	3.A FE
..BL5126-49-7	ARCOSA INC TERM B 10/01/31	06/30/2026	Redemption 100.0000		13,750	13,750	13,750	13,750						13,750				392	10/01/2031	2.C FE
..BL5126-49-7	ARCOSA INC TERM B 10/01/31	04/30/2026	Redemption 100.0000		652,143	652,143	652,143	652,143						652,143				12,352	10/01/2031	3.A FE
	BEACH ACQUISITION BIDCO LLC TERM B																			
..BL5133-87-3	06/28/32	05/08/2026	Tax Free Exchange		7,413,737	7,431,375	7,412,797	7,413,246		491		491		7,413,737				243,366	06/28/2032	3.C FE
	FORTRESS INTERMEDIATE 3 INC TERM B																			
..BL5144-26-8	06/27/31	06/30/2026	Redemption 100.0000		16,128	16,128	16,056	16,061		67		67		16,128				610	06/27/2031	4.B FE
..BL5147-10-5	CP ATLAS BUYER INC TERM B 07/08/30	06/30/2026	Redemption 100.0000		15,000	15,000	14,475	14,505		495		495		15,000				672	07/08/2030	5.A FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..BL5161-84-1	MARCEL BIDCO LLC TERM B 11/13/30 ..	04/30/2026 .	Redemption 100.0000		6,625	6,625	6,541	6,547		78		78		6,625				185	11/13/2030 .	4.B FE
..BL5162-36-9	ROCKET SOFTWARE INC TERM B 11/28/28	05/06/2026 .	WELLS FARGO				(250)	(554)		591		591		37		(37)	(37)		11/28/2028 .	4.B FE
..BL5162-36-9	ROCKET SOFTWARE INC TERM B 11/28/28	05/06/2026 .	Redemption 0.0000				7	26		(26)		(26)							11/28/2028 .	4.B FE
..BL5162-36-9		06/30/2026 .	Redemption 100.0000		10,000	10,000	9,885	(13,622)		112		112		10,000				398	11/28/2028 .	4.C FE
..BL5162-48-4	JUPITER BUYER INC TERM B 11/03/31 .	06/30/2026 .	Redemption 100.0000		82,496	82,496	81,988	44,586		495		495		82,496				1,592	11/03/2031 .	4.B FE
..BL5166-20-4	CUSHMAN & WAKEFIELD US BORROWE TERM B3 01/31/30	06/03/2026 .	Tax Free Exchange		8,338,125	8,475,000	8,310,249	8,324,619		13,506		13,506		8,338,125				253,912	01/31/2030 .	3.C FE
..BL5168-01-0	CHARIOT BUYER LLC TERM B 07/23/32 .	06/30/2026 .	Redemption 100.0000		33,058	33,058	33,042	33,043		16		16		33,058				1,073	07/23/2032 .	4.C FE
..BL5168-10-1	WORLD WIDE TECHNOLOGY HOLDING TERM B 03/01/30	06/30/2026 .	Redemption 100.0000		10,990	10,990	10,906	10,913		76		76		10,990				313	03/01/2030 .	3.C FE
..BL5168-20-0	CROSS FINANCIAL CORP TERM B 10/31/31	06/30/2026 .	Redemption 100.0000		10,859	10,859	10,833	10,835		25		25		10,859				350	10/31/2031 .	4.B FE
..BL5169-68-7	ALTERRA MOUNTAIN CO TERM B 05/31/30	06/30/2026 .	Redemption 100.0000		19,701	19,701	19,685	19,686		15		15		19,701				611	05/31/2030 .	4.A FE
..BL5170-87-5	PROJECT RUBY ULTIMATE PARENT C TERM B 03/10/28	06/30/2026 .	Redemption 100.0000		3,181	3,181	3,172	3,174		7		7		3,181				104	03/10/2028 .	4.B FE
..BL5170-91-7	FERTITTA ENTERTAINMENT LLC/NV TERM B 01/29/29	06/30/2026 .	Redemption 100.0000		30,610	30,610	30,610	30,610						30,610				1,064	01/29/2029 .	4.B FE
..BL5171-77-4	USALCO LLC DELAYED DRAW TERM 09/30/31	04/15/2026 .	Redemption 100.0000		1,308	1,308	1,308							1,308				1	09/30/2031 .	4.C FE
..BL5171-77-4	USALCO LLC DELAYED DRAW TERM 09/30/31	04/27/2026 .	Tax Free Exchange		521,769	521,769	521,769							521,769				3,224	09/30/2031 .	4.C FE
..BL5173-63-0	VS BUYER LLC TERM B 04/14/31	06/30/2026 .	Redemption 100.0000		30,802	30,802	30,543	30,469		333		333		30,802				1,049	04/14/2031 .	4.B FE
..BL5173-67-1	UKG INC TERM B 02/10/31	06/30/2026 .	Redemption 100.0000		18,570	18,570	18,570	18,570						18,570				587	02/10/2031 .	4.B FE
..BL5173-87-9	FIRST ADVANTAGE HOLDINGS LLC TERM B 10/31/31	05/06/2026 .	Redemption 100.0000		30,492	30,492	30,351	30,359		133		133		30,492				984	10/31/2031 .	4.A FE
..BL5173-93-7	SEDGWICK CLAIMS MANAGEMENT SER TERM B 07/31/31	06/30/2026 .	Redemption 100.0000		71,654	71,654	71,380	71,533			147	(147)		71,385		268	268	2,221	07/31/2031 .	4.B FE
..BL5174-18-2	JAVELIN BUYER INC TERM 12/08/31	04/27/2026 .	MORGAN STANLEY & CO. INC.		8,898,691	9,173,908	9,202,400	9,200,860		(1,274)		(1,274)		9,199,586		(300,895)	(300,895)	299,997	12/08/2031 .	4.C FE
..BL5174-21-6	MEDLINE BORROWER LP TERM B 10/23/28	05/28/2026 .	Redemption 100.0000		2,851,113	2,851,113	2,845,015	179,686		2,657,356		2,657,356		2,851,113				62,733	10/23/2028 .	3.A FE
..BL5174-70-3	CHG HEALTHCARE SERVICES INC TERM B1 09/29/28	05/27/2026 .	DIRECT			1	1	1						1		(1)	(1)		09/29/2028 .	4.B FE
..BL5174-70-3	CHG HEALTHCARE SERVICES INC TERM B1 09/29/28	04/30/2026 .	Tax Free Exchange		11,012,427	11,045,826	11,003,073	11,007,987		4,441		4,441		11,012,427				361,063	09/29/2028 .	4.B FE
..BL5174-73-7	ALTERRA MOUNTAIN CO TERM B6 08/17/28	06/30/2026 .	Redemption 100.0000		35,007	35,007	34,826	34,850		158		158		35,007				1,085	08/17/2028 .	4.A FE
..BL5176-34-4	DIGICEL INTERNATIONAL FINANCE TERM B 07/30/32	04/23/2026 .	CORP ACTION		5,530,667	5,530,667	5,475,360	5,477,160		8,050		8,050		5,485,210		45,457	45,457	201,448	07/30/2032 .	4.B FE
..BL5176-34-4	DIGICEL INTERNATIONAL FINANCE TERM B 07/30/32	04/20/2026 .	Redemption 100.0000		853,333	853,333	844,800	845,078		8,256		8,256		853,333				29,392	07/30/2032 .	4.B FE
..BL5176-51-8	ENTAIN HOLDINGS GIBRALTAR LTD TERM B3 10/31/29	06/30/2026 .	Redemption 100.0000		21,997	21,997	21,756	21,776		220		220		21,997				657	10/31/2029 .	3.B FE
..BL5179-38-9	ALIXPARTNERS LLP TERM B 07/30/32 ..	06/30/2026 .	Redemption 100.0000		50,341	50,341	50,252	50,256		85		85		50,341				1,434	07/30/2032 .	4.A FE
..BL5179-62-9	ALLIANT HOLDINGS INTERMEDIATE TERM B 09/19/31	06/30/2026 .	Redemption 100.0000		39,263	39,263	39,255	39,255		8		8		39,263				1,217	09/19/2031 .	4.B FE
..BL5179-74-4	FILTRATION GROUP CORP TERM B 10/23/28	06/24/2026 .	Redemption 100.0000		7,259,834	7,259,834	7,265,874	7,266,168		(6,333)		(6,333)		7,259,834				167,000	10/23/2028 .	4.C FE
..BL5179-75-1	BROWN GROUP HOLDING LLC TERM B1 07/01/31	06/30/2026 .	Redemption 100.0000		44,705	44,705	44,404	44,422		283		283		44,705				1,386	07/01/2031 .	4.A FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..BL5180-09-8	EMRLD BORROWER LP TERM B1 05/31/30	06/30/2026	Redemption 100.0000		27,459	27,459	27,249	27,264		196		196		27,459				977	05/31/2030	4.B FE
	RESIDEO FUNDING INC TERM B 08/09/32																			
..BL5183-79-5		06/30/2026	Redemption 100.0000		10,038	10,038	10,025	10,025		12		12		10,038				313	08/09/2032	3.A FE
	ALLIED UNIVERSAL HOLDCO LLC TERM B																			
..BL5184-05-8	08/06/32	06/30/2026	Redemption 100.0000		66,250	66,250	66,167	66,170		80		80		66,250				1,709	08/06/2032	4.C FE
..BL5189-78-4	PETSMART LLC TERM B 08/09/32	05/01/2026	Redemption 100.0000		3,250	3,250	3,218	3,219		31		31		3,250				107	08/09/2032	4.B FE
	SURGERY CENTER HOLDINGS INC TERM																			
..BL5192-62-2	12/19/30	06/30/2026	Redemption 100.0000		58,477	58,477	58,477	58,477		1		1		58,477				1,813	12/19/2030	4.B FE
	QNITY ELECTRONICS INC TERM B																			
..BL5193-21-6	08/12/32	06/23/2026	Tax Free Exchange		12,882,574	12,912,638	12,880,356	12,880,927		1,647		1,647		12,882,574				416,105	08/12/2032	3.A FE
	CLOUD SOFTWARE GROUP INC TERM B2																			
..BL5195-83-1	03/24/31	05/29/2026	Redemption 100.0000		14,271	14,271	14,318	14,315		(44)		(44)		14,271				497	03/24/2031	4.B FE
..BL5204-75-7	ICON PARENT INC TERM B 11/13/31	05/04/2026	JEFFERIES & CO. INC.		6,768,145	6,977,469	6,845,634			2,281	101,520	(99,239)		6,846,496		(78,351)	(78,351)	98,325	11/13/2031	4.C FE
..BL5204-75-7	ICON PARENT INC TERM B 11/13/31	06/30/2026	Redemption 100.0000		29,306	29,306	29,300			(1)		(1)		29,299		7	7	1,142	11/13/2031	4.C FE
..BL5215-46-4	NEXSTAR MEDIA INC TERM B7 03/21/33	06/30/2026	Redemption 100.0000		935,100	935,100	925,749			9,351		9,351		935,100				11,098	03/21/2033	3.A FE
	GLOBAL MEDICAL RESPONSE INC TERM B																			
..BL5224-58-1	09/10/32	06/30/2026	Redemption 100.0000		53,854	53,854	53,713	53,714		140		140		53,854				2,640	09/10/2032	4.A FE
	GLOBAL MEDICAL RESPONSE INC TERM B																			
..BL5224-58-1	09/10/32	05/15/2026	Redemption 100.0000		4,009,099	4,009,099	3,998,624	3,998,701		10,398		10,398		4,009,099				167,427	09/10/2032	4.B FE
	PACIFIC DENTAL SERVICES LLC TERM B																			
..BL5226-83-4	03/17/31	05/14/2026	Tax Free Exchange		3,765,543	3,773,361	3,764,651	3,765,048		495		495		3,765,543				99,816	03/17/2031	4.B FE
..BL5228-01-2	UFC HOLDINGS LLC TERM B4 11/21/31	04/02/2026	Redemption 0.0000															357	11/21/2031	3.B FE
..BL5228-01-2	UFC HOLDINGS LLC TERM B4 11/21/31	05/21/2026	Tax Free Exchange		7,751,440	7,742,911	7,751,755	3,997,378		11,561		11,561		7,751,440				205,635	11/21/2031	3.B FE
	BREWCO BORROWER LLC PIK TERM B																			
..BL5228-07-9	09/30/30	06/30/2026	Redemption 100.0000		1,856	1,856	1,818	1,792		36		36		1,856				61	09/30/2030	5.C FE
..BL5229-17-6	AVALARA INC TERM B 03/29/32	06/30/2026	Redemption 100.0000		54,800	54,800	54,938	54,934		(134)		(134)		54,800				1,762	03/29/2032	4.C FE
	CINCINNATI BELL INC TERM B4 11/24/28																			
..BL5229-22-6		06/30/2026	Redemption 100.0000		24,637	24,637	24,443	24,460		178		178		24,637				733	11/24/2028	4.C FE
	WEBER STEPHEN PRODUCTS LLC TERM B																			
..BL5229-62-2	09/17/32	06/30/2026	Redemption 100.0000		26,100	26,100	25,805	23,587		289		289		26,100				871	09/17/2032	4.C FE
..BL5230-41-4	PEGASUS BIDCO BV TERM B 07/12/29	06/02/2026	Tax Free Exchange		15,238,255	15,389,720	15,207,801	15,144,067		94,188		94,188		15,238,255				586,431	07/12/2029	4.A FE
..BL5230-45-5	VARSITY BRANDS INC TERM B 08/26/31	06/30/2026	Redemption 100.0000		10,973	10,973	10,923	10,925		48		48		10,973				362	08/26/2031	4.B FE
	AHP HEALTH PARTNERS INC TERM B																			
..BL5230-49-7	09/13/32	06/30/2026	Redemption 100.0000		12,958	12,958	12,926	12,927		31		31		12,958				385	09/13/2032	3.C FE
	GREEN INFRASTRUCTURE PARTNERS TERM B																			
..BL5231-65-1	09/18/32	06/30/2026	Redemption 100.0000		10,688	10,688	10,661	10,661		26		26		10,688				346	09/18/2032	4.B FE
	REWORLD HOLDING CORP TERM B 01/15/31																			
..BL5236-31-2		06/30/2026	Redemption 100.0000		23,950	23,950	23,890	23,893		57		57		23,950				740	01/15/2031	3.B FE
..BL5236-54-4	COHERENT CORP TERM B2 07/02/29	04/02/2026	JP MORGAN SECURITIES INC							(4,540)		(4,540)		(4,540)		4,540	4,540	40,192	07/02/2029	3.B FE
	STONEPEAK NILE PARENT LLC TERM B																			
..BL5238-27-6	04/12/32	04/01/2026	Redemption 100.0000		7,423	7,423	7,405	7,405		17		17		7,423				227	04/12/2032	3.B FE
	STONEPEAK NILE PARENT LLC TERM B																			
..BL5238-27-6	04/12/32	05/21/2026	Tax Free Exchange		2,954,963	2,961,578	2,954,523	2,954,656		307		307		2,954,963				114,284	04/12/2032	3.B FE
	PROJECT AURORA US FINCO INC TERM B																			
..BL5240-37-1	09/27/32	06/30/2026	Redemption 100.0000		12,000	12,000	11,970	11,970		30		30		12,000				291	09/27/2032	4.B FE
	WINDSTREAM SERVICES LLC TERM B																			
..BL5240-41-3	09/27/32	06/30/2026	Redemption 100.0000		11,668	11,668	11,657	5,571		10		10		11,668				217	09/27/2032	4.B FE
..BL5243-57-3	IGT HOLDING IV AB TERM B5 08/04/31	06/30/2026	Redemption 100.0000		23,750	23,750	23,713	23,714		36		36		23,750				798	08/04/2031	4.C FE
	CUSHMAN & WAKEFIELD US BORROWE TERM B2																			
..BL5243-69-8	01/31/30	06/30/2026	Redemption 100.0000		105,203	105,203	105,249	22,727		(45)		(45)		105,203				2,956	01/31/2030	3.C FE
..BL5245-16-4	OPENLANE INC TERM B 10/01/32	06/30/2026	Redemption 100.0000		6,138	6,138	6,153	2,008		(16)		(16)		6,138				116	10/01/2032	4.A FE
	IMAGEFIRST HOLDINGS LLC TERM B																			
..BL5255-58-5	03/12/32	06/30/2026	Redemption 100.0000		32,500	32,500	32,423	32,424		76		76		32,500				1,101	03/12/2032	2.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..BL5260-88-2	OPAL US LLC TERM B 04/23/32	05/21/2026	Tax Free Exchange		29,148,923	29,170,083	29,152,987	28,153,083		(479)		(479)		29,148,923				1,164,752	04/23/2032	4.A FE
	ANTICIMEX GLOBAL AB TERM B 11/17/31																			
..BL5276-11-0		04/01/2026	Redemption 100.0000		7,051	7,051	7,033	7,033		18		18		7,051				235	11/17/2031	4.C FE
	ALLISON TRANSMISSION INC TERM B																			
..BL5279-18-9	11/06/32	06/30/2026	Redemption 100.0000		15,625	15,625	15,586			39		39		15,625				392	11/06/2032	2.C FE
	PG POLARIS BIDCO SARL TERM B																			
..BL5281-36-7	03/26/31	06/30/2026	Redemption 100.0000		55,319	55,319	55,267			52		52		55,319				1,232	03/26/2031	4.A FE
	PAREXEL INTERNATIONAL CORP TERM B																			
..BL5335-28-8	12/09/31	06/30/2026	Redemption 100.0000		108,064	108,064	108,049	87,712		15		15		108,064				2,909	12/09/2031	4.B FE
	SHIFT4 PAYMENTS LLC TERM B 07/06/32																			
..BL5335-35-3		06/30/2026	Redemption 100.0000		5,461	5,461	5,448	5,448		13		13		5,461				151	07/06/2032	3.A FE
	BROWN GROUP HOLDING LLC TERM B2																			
..BL5337-89-6	07/01/31	06/30/2026	Redemption 100.0000		31,888	31,888	31,646	31,568		320		320		31,888				651	07/01/2031	4.B FE
	REWORLD HOLDING CORP TERM B 01/15/31																			
..BL5339-19-9		06/30/2026	Redemption 100.0000		4,774	4,774	4,768	4,768		6		6		4,774				143	01/15/2031	3.C FE
..BL5355-17-9	BAUSCH LOMB CORP TERM B 01/15/31	06/30/2026	Redemption 100.0000		7,500	7,500	7,538			(38)		(38)		7,500				9	01/15/2031	4.A FE
	CHARTER NEXT GENERATION INC TERM B																			
..BL5378-22-1	12/02/30	06/30/2026	Redemption 100.0000		37,240	37,240	37,299			(59)		(59)		37,240				845	12/02/2030	4.B FE
..BL5426-18-6	AIR CANADA TERM B 03/21/31	06/30/2026	Redemption 100.0000		28,601	28,601	28,534			67		67		28,601				783	03/21/2031	3.A FE
..BL5426-58-2	AMWINS GROUP INC TERM B 01/30/32	06/30/2026	Redemption 100.0000		36,405	36,405	36,421			(16)		(16)		36,405				956	01/30/2032	4.A FE
..BL5433-38-0	GOAT HOLDCO LLC TERM B 01/27/32	06/30/2026	Redemption 100.0000		34,680	34,680	34,714			(34)		(34)		34,680				991	01/27/2032	4.B FE
	BELRON FINANCE 2019 LLC TERM B																			
..BL5449-77-4	10/16/31	06/30/2026	Redemption 100.0000		35,022	35,022	35,109			(87)		(87)		35,022				479	10/16/2031	3.C FE
	BROADSTREET PARTNERS GROUP LLC TERM B																			
..BL5450-03-8	06/16/31	06/30/2026	Redemption 100.0000		62,692	62,692	62,329			364		364		62,692				1,727	06/16/2031	4.B FE
..BL5450-17-8	GBT US III LLC TERM B 07/28/31	06/24/2026	CORP ACTION		3,950,000	3,950,000	3,940,690			723		723		3,941,413		8,587	8,587	59,706	07/28/2031	4.A FE
	ELLUCIAN HOLDINGS INC TERM B																			
..BL5450-41-8	10/09/29	04/29/2026	BANK OF AMERICA		12,598,639	12,855,755	12,812,517			2,931		2,931		12,815,449		(216,809)	(216,809)	213,708	10/09/2029	4.C FE
..BL5450-51-7	ALERA GROUP INC TERM B 05/28/32	06/30/2026	Redemption 100.0000		54,530	54,530	54,529			1		1		54,530				1,534	05/28/2032	4.B FE
	MITCHELL INTERNATIONAL INC TERM B																			
..BL5453-71-9	06/17/31	06/30/2026	Redemption 100.0000		14,191	14,191	14,208			(17)		(17)		14,191				417	06/17/2031	4.C FE
	LIGHT & WONDER INTERNATIONAL I Term Loan																			
..BL5453-78-4	04/16/29	06/30/2026	Redemption 100.0000		56,325	56,325	55,912			413		413		56,325				1,406	04/16/2029	3.A FE
	GARDA WORLD SECURITY CORP TERM B																			
..BL5453-95-8	02/01/29	04/30/2026	Redemption 100.0000		5,166	5,166	5,166							5,166				89	02/01/2029	4.A FE
..BL5479-16-9	MKS INC TERM B 01/28/33	06/30/2026	Redemption 100.0000		564,715	564,715	564,715							564,715				6,118	01/28/2033	3.A FE
	UNITED AIRLINES INC TERM B 02/24/31																			
..BL5485-87-7		06/30/2026	Redemption 100.0000		23,004	23,004	22,913			92		92		23,004				508	02/24/2031	2.C FE
	AI AQUA MERGER SUB INC TERM B																			
..BL5508-29-8	07/31/28	06/30/2026	Redemption 100.0000		39,190	39,190	39,136			54		54		39,190				780	07/31/2028	4.B FE
	JOHNSTONE SUPPLY LLC TERM B 06/09/31																			
..BL5508-42-1		06/30/2026	Redemption 100.0000		12,475	12,475	12,448			27		27		12,475				238	06/09/2031	4.B FE
	FIRST STUDENT BIDCO INC TERM C																			
..BL5508-72-8	08/15/30	06/25/2026	Redemption 100.0000		1,144,175	1,144,175	1,662,987			(518,812)		(518,812)		1,144,175				24,141	08/15/2030	4.A FE
	TEAM HEALTH HOLDINGS INC TERM B																			
..BL5508-77-7	06/30/28	06/30/2026	Redemption 100.0000		67,200	67,200	67,225			(25)		(25)		67,200				1,997	06/30/2028	5.A FE
..BL5561-52-9	ASURION LLC TERM B14 02/14/33	06/30/2026	Redemption 100.0000		49,871	49,871	50,071			(199)		(199)		49,871				679	02/14/2033	3.C FE
	TK ELEVATOR US NEWCO INC TERM B																			
..BL5571-56-9	04/30/30	06/30/2026	Redemption 100.0000		35,000	35,000	35,000							35,000				611	04/30/2030	4.B FE
..BL5572-28-6	JUPITER BUYER INC TERM B 11/03/31	04/01/2026	Tax Free Exchange		5,970,000	6,000,000	5,970,000							5,970,000					11/03/2031	4.B Z
	AMENTUM HOLDINGS INC TERM B 09/29/31																			
..BL5663-42-4		06/30/2026	Redemption 100.0000		417,190	417,190	417,190							417,190				3,933	09/29/2031	3.B FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	CHG HEALTHCARE SERVICES INC TERM																			
..BL5670-85-8	09/30/31	06/30/2026	Redemption 100.0000		27,615	27,615	27,531			84		84		27,615				1	09/30/2031	4.B FE
..BL5674-05-8	API GROUP DE INC TERM B 05/14/33	06/30/2026	Redemption 100.0000		58,281	58,281	57,780			501		501		58,281				409	05/14/2033	3.B FE
..BL5674-08-2	CINEMARK USA INC TERM B 05/24/30	06/30/2026	Redemption 100.0000		24,258	24,258	24,015			243		243		24,258				319	05/24/2030	3.A FE
	BEACH ACQUISTION BIDCO LLC TERM B1																			
..BL5674-50-4	09/13/32	06/30/2026	Redemption 100.0000		18,578	18,578	18,534			44		44		18,578				161	09/13/2032	3.C FE
..BL5674-82-7	KNIFE RIVER CORP TERM B 03/08/32	06/30/2026	Redemption 100.0000		3,292	3,292	3,285			7		7		3,292				23	03/08/2032	3.A FE
	TKO WORLDWIDE HOLDINGS LLC TERM B5																			
..BL5688-92-6	11/21/31	06/30/2026	Redemption 100.0000		19,357	19,357	19,379			(21)		(21)		19,357				96	11/21/2031	3.B FE
..BL5689-23-9	OPAL US LLC TERM B 04/23/32	06/30/2026	Redemption 100.0000		72,925	72,925	72,907			18		18		72,925				222	04/23/2032	4.A FE
	PENN ENTERTAINMENT INC TERM B																			
..BL5689-26-2	05/21/33	06/30/2026	Redemption 100.0000		27,288	27,288	27,243			45		45		27,288				140	05/21/2033	3.C FE
	DISCOVERY GLOBAL HOLDINGS INC TERM B																			
..BL5697-99-2	06/30/33	06/30/2026	Redemption 100.0000		357,135	357,135	356,242			893		893		357,135				1,275	06/30/2033	2.C FE
	1011778 B C UNLIMITED LIABILIT TERM B5																			
..C6901L-AM-9	09/23/30	06/30/2026	Redemption 100.0000		121,382	121,382	120,473	120,473						120,473		909	909	3,306	09/23/2030	2.C FE
	ENTOMO BRANDS ACQUISITIONS INC PALMETTO																			
..Z00064-98-2	EXTERMINATORS 13.000% 05/15/34	06/15/2026	Redemption 100.0000		3,439,807	3,439,807	3,355,449	3,306,413		72,031		72,031		3,439,807				275,306	05/15/2034	4.A Z
	CP Turf Parent LLC Term Loan																			
..12751*-AA-4	10/25/27	04/01/2026	Redemption 100.0000		17,323	17,323	17,207	17,279		45		45		17,323				366	10/25/2027	3.B PL
	ZONE CLIMATE SERVICES INC THIRD AMENDMENT																			
..98979#-AA-5	DDTL 03/09/28	05/13/2026	Redemption 100.0000		42,768	42,768	41,913	42,314		455		455		42,768				1,954	03/09/2028	3.C Z
	ZONE CLIMATE SERVICES INC SEVENTH AMENDMENT																			
..98979P-AD-7	TERM LOAN 03/09/28	05/13/2026	Redemption 100.0000		5,624	5,624	5,567	5,590		34		34		5,624				283	03/09/2028	3.C Z
	ZONE CLIMATE SERVICES INC EIGHT AMENDMENT DD																			
..98979P-AF-2	TERM B LOAN 03/09/28	05/13/2026	Redemption 100.0000		2,787	2,787	2,787	2,787						2,787				88	03/09/2028	3.C Z
	STERLING-SARASOTA FL-LLC-ALLST SR-SEC																			
..85951@-AA-6	7.220%	04/01/2026	Various															(6,832)		2.A
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					1,001,994,233	1,082,188,912	1,017,764,607	798,662,223	1,192,286	7,253,110	12,475,825	(4,030,429)		1,022,302,293		(20,308,062)	(20,308,062)	32,383,432	XXX	XXX
	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC																			
..09751@-AA-8	3.650% 06/15/40	06/15/2026	Redemption 100.0000		102,412	102,412	102,412	102,412						102,412				1,558	06/15/2040	1.G
	FBI BOSTON LEASE-BKD PT TRUST- 4.220%																			
..30291*-AA-3	10/13/36	04/01/2026	Redemption 100.0000		81,239,558	81,239,558	81,239,558	81,239,558						81,239,558				1,002,266	10/13/2036	1.A
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					81,341,970	81,341,970	81,341,970	81,341,970						81,341,970				1,003,824	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					11,157,219,715	11,426,002,390	11,219,685,594	10,434,040,086	1,192,286	18,223,323	12,475,825	6,939,784	(3,004,296)	11,273,738,536	1,972,933	(119,874,131)	(117,901,198)	307,122,334	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					11,157,219,715	11,426,002,390	11,219,685,594	10,434,040,086	1,192,286	18,223,323	12,475,825	6,939,784	(3,004,296)	11,273,738,536	1,972,933	(119,874,131)	(117,901,198)	307,122,334	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					11,157,219,715	11,426,002,390	11,219,685,594	10,434,040,086	1,192,286	18,223,323	12,475,825	6,939,784	(3,004,296)	11,273,738,536	1,972,933	(119,874,131)	(117,901,198)	307,122,334	XXX	XXX
..31418F-QE-0	FNMA POOL FN MA5852 5.000% 10/01/55	05/19/2026	MORGAN STANLEY & CO. INC.		12,571,606	12,964,595	12,954,467			(168)		(168)		12,954,298		(382,693)	(382,693)	250,289	10/01/2055	1.A
..31418F-QE-0	FNMA POOL FN MA5852 5.000% 10/01/55	06/02/2026	Paydown		869,334	869,334	867,365			612	1,290	(678)		867,977		1,357	1,357	12,902	10/01/2055	1.A
..36177N-5L-0	GNMA 794450 2.710% 12/15/29	06/01/2026	Paydown		1,265,056	1,265,056	1,265,056	1,265,056						1,265,056				14,289	12/15/2029	1.A
..36179A-SR-8	GNMA AC1428 2.690% 06/15/33	06/01/2026	Paydown		1,119,233	1,119,233	1,078,749	1,100,309		18,924		18,924		1,119,233				12,549	06/15/2033	1.A
..3617A4-PJ-1	GNMA A04025 3.700% 10/15/33	06/01/2026	Paydown		144,121	144,121	148,445	145,996		(1,875)		(1,875)		144,121				2,223	10/15/2033	1.A
..3617BU-DK-2	GNMA BE1006 3.625% 01/15/43	06/01/2026	Paydown		149,835	149,835	153,581	152,457		(2,622)		(2,622)		149,835				2,264	01/15/2043	1.A
..3617JF-MB-7	GNMA POOL BL3054 4.330% 05/15/35	06/01/2026	Paydown		690,029	690,029	703,543	699,513		(9,485)		(9,485)		690,029				12,456	05/15/2035	1.A
..3617Q8-L5-9	GNMA POOL BX3948 3.000% 08/15/45	06/01/2026	Paydown		743,951	743,951	806,666	793,875		(49,924)		(49,924)		743,951				9,303	08/15/2045	1.A
..3617Q8-L6-7	GNMA POOL BX3949 1.730% 07/15/37	06/01/2026	Paydown		417,921	417,921	418,443	418,197		(276)		(276)		417,921				3,013	07/15/2037	1.A
..3617QU-LJ-0	GNMA POOL BZ0329 1.650% 07/15/42	06/01/2026	Paydown		406,924	406,924	407,051	406,963		(39)		(39)		406,924				2,399	07/15/2042	1.A
..3617UV-P7-5	GNMA POOL CB9446 2.820% 06/15/46	06/01/2026	Paydown		2,828,595	2,828,595	2,888,703	2,878,328		(49,733)		(49,733)		2,828,595				33,247	06/15/2046	1.A
..3617WU-NL-6	GNMA POOL CH3095 3.025% 09/15/49	06/01/2026	Paydown		2,180,994	2,180,994	2,180,994							2,180,994				43,994	09/15/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..3617X4-6B-4	GNMA POOL CI0866 2.580% 06/15/40	06/01/2026	Paydown		554,923	554,923	558,804	557,945		(3,022)		(3,022)		554,923				5,967	06/15/2040	1.A
..36180K-2K-6	GNMA AD7978 3.920% 05/15/33	06/01/2026	Paydown		182,415	182,415	182,038	182,092		323		323		182,415				2,981	05/15/2033	1.A
..36180U-Q4-4	GNMA AE2275 3.500% 01/15/32	06/01/2026	Paydown		329,272	329,272	317,567	324,645		4,626		4,626		329,272				4,804	01/15/2032	1.A
..36180W-E6-8	GNMA AE3757 4.250% 01/15/39	06/01/2026	Paydown		199,938	199,938	200,563	200,159		(221)		(221)		199,938				3,542	01/15/2039	1.A
..36181R-6A-8	GNMA AF9865 4.000% 03/15/34	06/01/2026	Paydown		667,264	667,264	680,609	672,599		(5,335)		(5,335)		667,264				11,126	03/15/2034	1.A
..36195W-XJ-2	GNMA AW7881 3.970% 02/15/37	06/01/2026	Paydown		1,021,799	1,021,799	1,088,216	1,059,495		(37,696)		(37,696)		1,021,799				16,910	02/15/2037	1.A
..36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44	06/01/2026	Paydown		2,494,197	2,494,197	2,494,197	2,494,197						2,494,197				34,725	07/15/2044	1.A
..36202F-W3-6	G2 5166 3.000% 09/20/26	06/01/2026	Paydown		149	149	157	150		(1)		(1)		149				1	09/20/2026	1.A
..3620AS-VD-8	GNMA 738712 3.000% 09/15/26	06/01/2026	Paydown		1,894	1,894	1,984	1,902		(8)		(8)		1,894				23	09/15/2026	1.A
..3620C1-JZ-0	GNMA 745580 3.280% 06/15/39	06/01/2026	Paydown		256,770	256,770	235,381	243,641		13,129		13,129		256,770				3,511	06/15/2039	1.A
..36241K-WE-4	G2 782445 4.500% 10/20/38	06/01/2026	Paydown		19,426	19,426	18,418	18,585		841		841		19,426				363	10/20/2038	1.A
..36290W-J6-0	GNMA 619585 4.500% 09/15/33	06/01/2026	Paydown		3,605	3,605	3,511	3,543		62		62		3,605				68	09/15/2033	1.A
..36290Y-U3-0	GNMA 621702 4.500% 10/15/33	06/01/2026	Paydown		2,913	2,913	2,837	2,863		50		50		2,913				55	10/15/2033	1.A
..36296K-DL-3	GNMA 693207 4.300% 01/15/37	06/01/2026	Paydown		8,551,876	8,551,876	8,551,876	8,551,876						8,551,876				153,300	01/15/2037	1.A
..38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.929% 09/16/46	06/01/2026	Paydown		16,809	16,809	16,339	16,604		206		206		16,809				416	09/16/2046	1.A
..38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46	06/01/2026	Paydown		72,821	72,821	70,613	72,246		574		574		72,821				1,545	05/16/2046	1.A
..38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.723% 12/16/47	06/01/2026	Paydown		24,038	24,038	17,626	21,364		2,674		2,674		24,038				373	12/16/2047	1.A
..38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45	06/01/2026	Paydown		18,925	18,925	16,654	18,327		598		598		18,925				412	12/16/2045	1.A
..38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.469% 11/16/45	06/01/2026	Paydown		18,455	18,455	17,788	17,988		466		466		18,455				421	11/16/2045	1.A
..38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46	06/01/2026	Paydown		12,836	12,836	8,308	11,286		1,550		1,550		12,836				182	05/16/2046	1.A
..38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46	06/01/2026	Paydown		78,486	78,486	72,518	76,941		1,545		1,545		78,486				1,655	04/16/2046	1.A
..38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46	06/01/2026	Paydown		102,789	102,789	90,052	96,366		6,423		6,423		102,789				1,989	08/16/2046	1.A
..38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47	06/01/2026	Paydown		58,169	58,169	51,632	54,561		3,608		3,608		58,169				1,105	02/16/2047	1.A
..38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33	06/01/2026	Paydown		163,378	163,378	159,038	162,430		948		948		163,378				3,761	09/16/2033	1.A
..38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38	06/01/2026	Paydown		149,167	149,167	155,600	149,970		(803)		(803)		149,167				3,788	04/20/2038	1.A
..38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38	06/01/2026	Paydown		23,449	23,449	24,061	23,546		(97)		(97)		23,449				522	04/20/2038	1.A
..38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46	06/01/2026	Paydown		228,228	228,228	228,228	228,228						228,228				4,906	03/16/2046	1.A
..38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35	06/01/2026	Paydown		98,705	98,705	100,105	98,798		(93)		(93)		98,705				2,251	05/20/2035	1.A
..38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35	06/01/2026	Paydown		55,799	55,799	55,984	55,799						55,799				1,257	09/20/2035	1.A
..38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 6.198% 12/16/47	06/01/2026	Paydown		3,938	3,938	3,938	3,938						3,938				102	12/16/2047	1.A
..38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45	06/01/2026	Paydown		54,007	54,007	48,061	51,038		2,969		2,969		54,007				945	09/16/2045	1.A
..38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46	06/01/2026	Paydown		128,611	128,611	127,685	127,912		699		699		128,611				2,904	11/16/2046	1.A
..38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46	06/01/2026	Paydown		113,485	113,485	102,541	109,373		4,112		4,112		113,485				2,207	10/16/2046	1.A
..38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39	06/01/2026	Paydown		16,018	16,018	15,928	15,962		56		56		16,018				301	02/16/2039	1.A
..38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39	06/01/2026	Paydown		199,255	199,255	205,731	201,012		(1,757)		(1,757)		199,255				4,537	02/20/2039	1.A
..38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39	06/01/2026	Paydown		74,984	74,984	76,472	75,068		(84)		(84)		74,984				1,541	02/20/2039	1.A
..38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39	06/01/2026	Paydown		192,380	192,380	195,866	192,735		(356)		(356)		192,380				3,560	03/20/2039	1.A
..38374X-PE-9	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39	06/01/2026	Paydown		268,443	268,443	270,121	268,358		85		85		268,443				5,028	03/20/2039	1.A
..38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40	06/01/2026	Paydown		50,612	50,612	52,731	51,239		(627)		(627)		50,612				854	07/20/2040	1.A
..38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38	06/01/2026	Paydown		67,186	67,186	69,328	67,518		(332)		(332)		67,186				1,588	07/20/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42	06/01/2026	Paydown		899,098	899,098	934,275	907,320		(8,222)		(8,222)		899,098				13,192	07/20/2042	1.A
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46	06/01/2026	Paydown		9,605	9,605	9,222	9,419		187		187		9,605				218	05/16/2046	1.A
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47	06/01/2026	Paydown		147,929	147,929	127,487	139,280		8,649		8,649		147,929				2,675	01/16/2047	1.A
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38	06/01/2026	Paydown		93,837	93,837	98,045	94,531		(694)		(694)		93,837				2,313	08/20/2038	1.A
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38	06/01/2026	Paydown		37,083	37,083	36,897	36,922		161		161		37,083				767	10/20/2038	1.A
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38	06/01/2026	Paydown		49,927	49,927	49,678	49,704		224		224		49,927				1,039	09/20/2038	1.A
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38	06/01/2026	Paydown		155,565	155,565	160,426	155,691		(126)		(126)		155,565				3,261	08/20/2038	1.A
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39	06/01/2026	Paydown		338,480	338,480	337,968	337,765		715		715		338,480				7,725	09/16/2039	1.A
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39	06/01/2026	Paydown		192,208	192,208	193,044	192,036		172		172		192,208				4,695	10/16/2039	1.A
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40	06/01/2026	Paydown		266,773	266,773	266,455	266,300		473		473		266,773				4,697	09/16/2040	1.A
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40	06/01/2026	Paydown		440,788	440,788	486,355	451,772		(10,984)		(10,984)		440,788				8,232	06/20/2040	1.A
38377M-N4-4	GNR 2010-149 MB AD PAC-11 4.500% 11/16/40	06/01/2026	Paydown		152,339	152,339	158,528	153,730		(1,391)		(1,391)		152,339				3,196	11/16/2040	1.A
38377M-P2-6	GNR 2010-149 BP AD PAC-11 4.500% 11/20/40	06/01/2026	Paydown		260,618	260,618	271,369	262,701		(2,083)		(2,083)		260,618				5,051	11/20/2040	1.A
38377M-P9-1	GNR 2010-149 LB AD PAC-11 4.500% 11/16/40	06/01/2026	Paydown		737,646	737,646	766,806	744,535		(6,889)		(6,889)		737,646				13,796	11/16/2040	1.A
38377N-UF-9	GNR 2010-167 WL SC AD PAC-11 4.500% 09/20/40	06/01/2026	Paydown		402,700	402,700	388,102	398,536		4,164		4,164		402,700				7,505	09/20/2040	1.A
38377Q-KY-2	GNR 2011-18 PH EXCH PAC-1-11 4.000% 02/20/41	06/01/2026	Paydown		396,199	396,199	357,446	386,908		9,291		9,291		396,199				6,611	02/20/2041	1.A
38377R-UY-9	GNR 2010-166 DB AD PAC-11 4.250% 12/20/40	06/01/2026	Paydown		161,544	161,544	177,194	164,771		(3,226)		(3,226)		161,544				3,100	12/20/2040	1.A
38377R-VJ-1	GNR 2010-166 BG AD PAC-11 4.000% 12/20/40	06/01/2026	Paydown		739,210	739,210	651,717	718,883		20,326		20,326		739,210				12,100	12/20/2040	1.A
38377T-2W-0	GNR 2011-23 KB EXCH AD PAC-11 4.500% 02/16/41	06/01/2026	Paydown		217,613	217,613	221,965	218,303		(691)		(691)		217,613				4,105	02/16/2041	1.A
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41	06/01/2026	Paydown		37,968	37,968	36,639	37,514		454		454		37,968				712	02/20/2041	1.A
38377T-NW-7	GNR 2011-3 PL EXCH PAC-11 4.000% 01/20/41	06/01/2026	Paydown		103,236	103,236	93,332	100,845		2,391		2,391		103,236				1,696	01/20/2041	1.A
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41	06/01/2026	Paydown		5,752	5,752	5,566	5,608		145		145		5,752				108	04/20/2041	1.A
38377V-N7-7	GNR 2011-69 NY EXCH PAC-1-11 4.000% 05/20/41	06/01/2026	Paydown		237,134	237,134	228,834	234,842		2,291		2,291		237,134				3,813	05/20/2041	1.A
38377W-V9-2	GNR 2011-106 LB SC PAC-11 4.500% 02/16/41	06/01/2026	Paydown		250,332	250,332	294,218	258,840		(8,508)		(8,508)		250,332				4,724	02/16/2041	1.A
38377Y-AP-5	GNR 2011-128 PE PAC-1-11 3.500% 09/20/41	06/01/2026	Paydown		275,589	275,589	275,396	275,187		403		403		275,589				4,033	09/20/2041	1.A
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26	06/01/2026	Paydown		302	302	311	303						302				2	09/16/2026	1.A
38377Y-UK-4	GNR 2011-140 PE PAC-1-11 3.500% 10/16/41	06/01/2026	Paydown		479,097	479,097	479,060	478,639		458		458		479,097				6,912	10/16/2041	1.A
38378A-HV-6	GNR 2011-146 BP PAC-11 4.000% 11/16/41	06/01/2026	Paydown		458,650	458,650	491,329	466,273		(7,623)		(7,623)		458,650				7,642	11/16/2041	1.A
38378C-ET-0	GNR 2012-10 PB AD PAC-11 4.000% 01/20/42	06/01/2026	Paydown		34,967	34,967	36,826	35,402		(436)		(436)		34,967				583	01/20/2042	1.A
38378C-EY-9	GNR 2012-10 LB AD PAC-1-11 3.500% 01/20/42	06/01/2026	Paydown		268,836	268,836	271,021	268,858		(22)		(22)		268,836				3,850	01/20/2042	1.A
38378C-SB-4	GNR 2012-13 QY EXCH PAC-11 3.500% 01/20/42	06/01/2026	Paydown		620,526	620,526	624,017	620,466		60		60		620,526				9,078	01/20/2042	1.A
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11 3.500% 03/20/42	06/01/2026	Paydown		419,703	419,703	444,885	425,551		(5,848)		(5,848)		419,703				6,296	03/20/2042	1.A
38378D-U4-5	GNR 2012-30 CL SC SEQ 3.500% 11/20/39	06/01/2026	Paydown		213,636	213,636	215,773	213,868		(231)		(231)		213,636				3,078	11/20/2039	1.A
38378D-UY-9	GNR 2012-38 PY EXCH PAC-1-11 3.250% 03/20/42	06/01/2026	Paydown		518,036	518,036	523,216	518,644		(608)		(608)		518,036				7,042	03/20/2042	1.A
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42	06/01/2026	Paydown		341,184	341,184	356,562	344,763		(3,578)		(3,578)		341,184				4,766	07/20/2042	1.A
38378E-EC-3	GNR 2012-51 LY EXCH PAC-11 3.500% 04/20/42	06/01/2026	Paydown		490,502	490,502	524,263	498,582		(8,080)		(8,080)		490,502				7,187	04/20/2042	1.A
38378E-W7-4	GNR 2012-75 MB SC PT 4.000% 12/20/41	06/01/2026	Paydown		223,003	223,003	246,836	228,912		(5,909)		(5,909)		223,003				3,680	12/20/2041	1.A
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42	06/01/2026	Paydown		521,660	521,660	511,557	518,024		3,635		3,635		521,660				6,529	02/20/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42	06/01/2026	Paydown		411,775	411,775	409,652	410,650		1,126		1,126		411,775				5,282	11/20/2042	1.A
38378G-NW-4	GNR 2012-148 PB PAC-1-11 2.000% 12/20/42	06/01/2026	Paydown		498,386	498,386	361,038	451,184		47,203		47,203		498,386				4,042	12/20/2042	1.A
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42	06/01/2026	Paydown		725	725	721	722		3		3		725				5	08/16/2042	1.A
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43	06/01/2026	Paydown		312,212	312,212	283,675	302,216		9,997		9,997		312,212				3,325	05/20/2043	1.A
38378J-DW-9	GNR 2013-42 MW PAC-1-11 2.500% 03/20/43	06/01/2026	Paydown		657,778	657,778	578,845	638,003		19,775		19,775		657,778				7,253	03/20/2043	1.A
38378J-V8-2	GNR 2013-41 MY PAC-1-11 3.000% 03/20/43	06/01/2026	Paydown		108,249	108,249	95,530	104,643		3,606		3,606		108,249				1,354	03/20/2043	1.A
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43	06/01/2026	Paydown		2,547,272	2,547,272	2,446,649	2,509,619		37,653		37,653		2,547,272				32,096	02/20/2043	1.A
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43	06/01/2026	Paydown		358,687	358,687	344,799	353,478		5,209		5,209		358,687				2,771	04/20/2043	1.A
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43	06/01/2026	Paydown		249,575	249,575	218,913	238,032		10,818		10,818		249,575				1,725	12/20/2043	1.A
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43	06/01/2026	Paydown		374,437	374,437	355,885	367,984		6,453		6,453		374,437				4,613	05/20/2043	1.A
38378T-TP-5	GNR 2013-91 PC AD PAC-11 3.500% 06/20/43	06/01/2026	Paydown		339,405	339,405	323,601	335,028		4,376		4,376		339,405				5,395	06/20/2043	1.A
38378U-L2-1	GNR 2013-144 YM EXCH SEQ 2.500% 10/20/43	06/01/2026	Paydown		764,518	764,518	566,819	700,902		63,617		63,617		764,518				7,687	10/20/2043	1.A
38378U-TL-1	GNR 2013-151 EJ SC SEQ 4.250% 07/20/40	06/01/2026	Paydown		150,090	150,090	146,713	148,620		1,470		1,470		150,090				2,391	07/20/2040	1.A
38378U-WD-5	GNR 2013-148 PC SC SEQ 3.500% 09/20/43	06/01/2026	Paydown		353,056	353,056	328,342	345,782		7,274		7,274		353,056				5,123	09/20/2043	1.A
38378V-DU-6	GNR 2013-98 MY EXCH AD PAC 3.500% 07/20/43	06/01/2026	Paydown		320,475	320,475	289,555	299,871		20,604		20,604		320,475				4,664	07/20/2043	1.A
38378V-GJ-8	GNR 2013-98 CY EXCH AD PAC-11 4.000% 07/20/43	06/01/2026	Paydown		481,644	481,644	460,910	474,978		6,665		6,665		481,644				8,080	07/20/2043	1.A
38378V-SH-9	GNR 2013-99 PE PAC-1-11 3.500% 07/16/43	06/01/2026	Paydown		342,382	342,382	329,302	338,525		3,857		3,857		342,382				5,143	07/16/2043	1.A
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43	06/01/2026	Paydown		541,142	541,142	463,536	517,518		23,624		23,624		541,142				7,825	08/20/2043	1.A
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43	06/01/2026	Paydown		612,919	612,919	528,212	587,916		25,003		25,003		612,919				9,367	08/20/2043	1.A
38378W-CM-3	GNR 2013-122 BM EXCH PAC-1-11 3.500% 08/16/43	06/01/2026	Paydown		512,158	512,158	459,982	497,068		15,090		15,090		512,158				7,327	08/16/2043	1.A
38378W-VE-0	GNR 2013-124 PC PAC-1-11 3.500% 08/20/43	06/01/2026	Paydown		284,897	284,897	275,638	281,516		3,381		3,381		284,897				4,057	08/20/2043	1.A
38378W-Y9-8	GNR 2013-129 EK EXCH PAC-11 4.000% 09/20/43	06/01/2026	Paydown		179,130	179,130	167,752	175,595		3,535		3,535		179,130				3,030	09/20/2043	1.A
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44	06/01/2026	Paydown		498,546	498,546	418,041	473,646		24,900		24,900		498,546				6,340	01/20/2044	1.A
38379B-A9-9	GNR 2014-72 NP SC PAC-11 3.000% 01/16/40	06/01/2026	Paydown		343,535	343,535	309,504	334,199		9,336		9,336		343,535				4,333	01/16/2040	1.A
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44	06/01/2026	Paydown		514,311	514,311	518,347	514,885		(575)		(575)		514,311				7,388	06/20/2044	1.A
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44	06/01/2026	Paydown		93,533	93,533	99,986	97,452		(3,918)		(3,918)		93,533				1,414	07/16/2044	1.A
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29	06/01/2026	Paydown		18,868	18,868	17,230	18,678		190		190		18,868				563	08/20/2029	1.A
38380F-D8-6	GNMA II SERIES 2017-104 CLASS LT 3.000% 07/20/47	06/01/2026	Paydown		126,976	126,976	133,682	131,213		(4,237)		(4,237)		126,976				1,768	07/20/2047	1.A
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48	06/01/2026	Paydown		327,668	327,668	342,096	333,495		(5,827)		(5,827)		327,668				3,237	11/20/2048	1.A
38381B-GK-4	GNR 2018-168 EY EXCH SEQ 3.500% 12/20/48	06/01/2026	Paydown		101,256	101,256	100,813	100,968		288		288		101,256				1,772	12/20/2048	1.A
38382P-ZZ-8	GOVERNMENT NATIONAL MORTGAGE 3.500% 05/20/42	06/01/2026	Paydown				378,820	324,458		(6,015)		(6,015)		318,443			(318,443)	34,361	05/20/2042	1.A
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1 4.000% 12/20/40	06/01/2026	Paydown				395,009	255,229		(255,229)		(255,229)						42,725	12/20/2040	1.A
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI 4.000% 12/20/40	06/01/2026	Paydown				350,502	304,956		(6,502)		(6,502)		298,454		(298,454)	(298,454)	36,165	12/20/2040	1.A
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI 3.500% 04/20/42	06/01/2026	Paydown				264,909	169,897		(169,897)		(169,897)						29,667	04/20/2042	1.A
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI 4.000% 06/20/41	06/01/2026	Paydown				282,542	187,770		(187,770)		(187,770)						33,867	06/20/2041	1.A
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI 3.000% 01/20/44	06/01/2026	Paydown				94,538	65,343		(65,343)		(65,343)						11,506	01/20/2044	1.A
38383F-2B-8	GOVERNMENT NATIONAL MORTGAGE 5.500% 02/20/30	06/19/2026	Paydown				520,944	318,949		(24,931)		(24,931)		294,018		(294,018)	(294,018)	66,881	02/20/2030	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25																			
38383G-6U-0	CLASS AI 5.500% 06/20/38	06/01/2026	Paydown				581,976	393,502		(393,502)		(393,502)						71,553	06/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1																			
38383G-UC-3	CLASS AI 4.500% 12/20/40	06/01/2026	Paydown				345,817	240,016		(3,723)		(3,723)		236,294		(236,294)	(236,294)	43,500	12/20/2040	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1																			
38383G-VA-6	CLASS BI 4.500% 05/20/41	06/01/2026	Paydown				455,195	315,046		(315,046)		(315,046)						56,654	05/20/2041	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45																			
38383M-E5-3	CLASS AI 5.000% 03/20/40	06/01/2026	Paydown				373,277	280,991		(280,991)		(280,991)						51,409	03/20/2040	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45																			
38383M-R2-6	CLASS IQ 4.500% 04/20/41	06/01/2026	Paydown				143,223	108,797		(108,797)		(108,797)						19,530	04/20/2041	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-28																			
38383M-WJ-3	CLASS DI 5.000% 09/20/35	06/01/2026	Paydown				492,293	335,144		(335,144)		(335,144)						65,249	09/20/2035	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-3																			
38383V-NX-2	CLASS IO 4.500% 12/16/40	06/01/2026	Paydown				31,232	24,672		(24,672)		(24,672)						3,515	12/16/2040	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					63,589,893	63,982,882	67,900,834	51,072,377		(1,957,490)	1,290	(1,958,780)		65,118,437		(1,528,545)	(1,528,545)	1,596,415	XXX	XXX
3128JR-RX-6	FH 847702 6.991% 09/01/36	06/01/2026	Paydown		94	94	95	94						94				3	09/01/2036	1.A
3128JR-SP-2	FH 847726 6.655% 03/01/37	06/01/2026	Paydown		483	483	496	491		(8)		(8)		483				11	03/01/2037	1.A
3128QG-KU-5	FH 1N0307 6.970% 09/01/36	06/01/2026	Paydown		31	31	31	31						31				2	09/01/2036	1.A
3128QL-RD-5	FH 1H2584 6.511% 02/01/36	06/01/2026	Paydown		1,350	1,350	1,340	1,341		9		9		1,350				44	02/01/2036	1.A
3128QL-SL-6	FH 1H2623 6.901% 07/01/36	06/01/2026	Paydown		774	774	782	774						774				24	07/01/2036	1.A
3128S4-ER-4	FH 1Q0144 7.463% 09/01/36	06/01/2026	Paydown		21	22	22	22						22		(1)	(1)	1	09/01/2036	1.A
31292H-YA-6	FG C01605 4.500% 07/01/33	06/01/2026	Paydown		84	84	80	81		3		3		84				2	07/01/2033	1.A
3132DW-ES-8	FHLMC POOL SD8245 4.500% 09/01/52	06/01/2026	Paydown		130,545	130,545	127,689	127,702		2,844		2,844		130,545				2,478	09/01/2052	1.A
3132FC-F2-6	FHLMC POOL Z40185 5.500% 01/01/52	06/01/2026	Paydown		23,214	23,214	25,817	25,693		(2,478)		(2,478)		23,214				318	01/01/2052	1.A
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31	06/01/2026	Paydown		11,225	11,225	10,520	11,106		119		119		11,225				313	07/15/2031	1.A
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31	06/01/2026	Paydown		25,358	25,358	24,851	25,233		124		124		25,358				721	02/15/2031	1.A
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31	06/01/2026	Paydown		14,413	14,413	14,304	14,360		53		53		14,413				419	10/15/2031	1.A
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32	06/01/2026	Paydown		10,582	10,582	10,550	10,552		30		30		10,582				305	01/15/2032	1.A
3133KY-SV-2	FHLMC POOL RB5032 2.500% 02/01/40	06/01/2026	Paydown		153,092	153,092	155,963	155,466		(2,374)		(2,374)		153,092				1,558	02/01/2040	1.A
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26	04/01/2026	Paydown		2	2	2	2						2					08/15/2026	1.A
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26	06/01/2026	Paydown		3,477	3,477	3,463	3,465		11		11		3,477				111	09/15/2026	1.A
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26	06/25/2026	Paydown		216,150	216,150	212,232	216,051		99		99		216,150				6,566	09/25/2026	1.A
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26	04/01/2026	Paydown		1	1	1	1						1					10/15/2026	1.A
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27	06/01/2026	Paydown		3,379	3,379	3,285	3,367		13		13		3,379				114	02/15/2027	1.A
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27	06/01/2026	Paydown		517	517	499	515		2		2		517				14	02/15/2027	1.A
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27	06/01/2026	Paydown		5,465	5,465	5,324	5,445		20		20		5,465				184	02/15/2027	1.A
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27	06/01/2026	Paydown		3,450	3,450	3,411	3,437		13		13		3,450				100	02/15/2027	1.A
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27	06/01/2026	Paydown		2,801	2,801	2,604	2,789		12		12		2,801				86	02/17/2027	1.A
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27	06/01/2026	Paydown		1,211	1,211	1,078	1,206		6		6		1,211				35	02/15/2027	1.A
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27	06/01/2026	Paydown		5,583	5,583	5,026	5,554		30		30		5,583				174	02/15/2027	1.A
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27	06/01/2026	Paydown		7,974	7,974	7,548	7,938		36		36		7,974				244	02/15/2027	1.A
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27	06/01/2026	Paydown		7,523	7,523	7,262	7,492		31		31		7,523				250	02/15/2027	1.A
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27	06/01/2026	Paydown		3,587	3,587	3,299	3,568		19		19		3,587				112	03/15/2027	1.A
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27	06/01/2026	Paydown		1,793	1,793	1,661	1,783		10		10		1,793				56	03/15/2027	1.A
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26	06/01/2026	Paydown		1,627	1,627	1,602	1,619		8		8		1,627				50	12/15/2026	1.A
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27	06/01/2026	Paydown		14,032	14,032	13,159	13,954		78		78		14,032				449	06/17/2027	1.A
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27	06/01/2026	Paydown		15,280	15,280	15,186	15,217		63		63		15,280				489	07/20/2027	1.A
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27	06/01/2026	Paydown		888	888	882	885		3		3		888				28	07/15/2027	1.A
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27	05/01/2026	Paydown		1,276	1,276	1,264	1,272		4		4		1,276				32	08/15/2027	1.A
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27	06/01/2026	Paydown		23,725	23,725	23,251	23,643		82		82		23,725				637	08/15/2027	1.A
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28	06/01/2026	Paydown		17,275	17,275	17,271	17,224		51		51		17,275				503	01/20/2028	1.A
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 4.393% 01/15/28	04/01/2026	Paydown		5	5	5	5						5					01/15/2028	1.A
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28	06/01/2026	Paydown		11,440	11,440	11,431	11,415		25		25		11,440				338	04/15/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28	06/01/2026	Paydown		17,147	17,147	16,703	17,147						17,147				458	01/25/2028	1.A
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28	06/01/2026	Paydown		5,187	5,187	5,283	5,181		6		6		5,187				151	05/15/2028	1.A
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28	06/01/2026	Paydown		9,617	9,617	9,520	9,583		33		33		9,617				260	08/15/2028	1.A
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29	06/01/2026	Paydown		12,188	12,188	10,790	11,987		201		201		12,188				301	02/15/2029	1.A
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29	06/01/2026	Paydown		13,212	13,212	12,715	13,140		72		72		13,212				373	05/15/2029	1.A
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29	06/01/2026	Paydown		4,555	4,555	4,096	4,497		58		58		4,555				137	07/15/2029	1.A
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29	06/01/2026	Paydown		19,166	19,166	17,293	18,937		229		229		19,166				556	08/15/2029	1.A
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29	06/01/2026	Paydown		17,994	17,994	17,827	17,925		69		69		17,994				582	09/15/2029	1.A
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29	06/01/2026	Paydown		68,102	68,102	66,156	67,733		369		369		68,102				2,227	09/15/2029	1.A
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29	06/01/2026	Paydown		19,310	19,310	19,583	19,310						19,310				640	10/15/2029	1.A
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29	06/01/2026	Paydown		18,654	18,654	17,903	18,528		126		126		18,654				601	10/20/2029	1.A
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29	06/01/2026	Paydown		19,534	19,534	19,638	19,534						19,534				660	10/17/2029	1.A
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29	06/01/2026	Paydown		24,168	24,168	21,864	23,882		286		286		24,168				796	10/15/2029	1.A
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29	06/01/2026	Paydown		19,313	19,313	19,511	19,313						19,313				626	11/20/2029	1.A
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30	06/01/2026	Paydown		9,984	9,984	9,627	9,924		60		60		9,984				330	01/15/2030	1.A
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30	06/01/2026	Paydown		11,658	11,658	11,157	11,572		86		86		11,658				391	01/20/2030	1.A
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30	06/01/2026	Paydown		10,749	10,749	10,435	10,691		58		58		10,749				354	01/15/2030	1.A
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30	06/01/2026	Paydown		6,914	6,914	6,948	6,914						6,914				208	03/15/2030	1.A
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30	06/01/2026	Paydown		1,797	1,797	1,729	1,786		11		11		1,797				59	03/15/2030	1.A
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30	06/01/2026	Paydown		4,983	4,983	4,980	4,972		10		10		4,983				173	05/15/2030	1.A
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30	06/01/2026	Paydown		2,818	2,818	2,701	2,799		19		19		2,818				82	08/15/2030	1.A
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30	06/01/2026	Paydown		3,035	3,035	2,921	3,018		17		17		3,035				89	09/15/2030	1.A
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30	06/01/2026	Paydown		4,336	4,336	4,175	4,309		27		27		4,336				130	09/15/2030	1.A
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30	06/01/2026	Paydown		8,061	8,061	8,101	8,061						8,061				226	09/15/2030	1.A
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30	06/01/2026	Paydown		13,580	13,580	13,712	13,580						13,580				426	10/15/2030	1.A
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30	06/01/2026	Paydown		9,097	9,097	8,821	9,047		50		50		9,097				258	10/15/2030	1.A
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30	06/01/2026	Paydown		17,375	17,375	16,726	17,261		113		113		17,375				484	10/15/2030	1.A
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31	06/01/2026	Paydown		7,561	7,561	7,257	7,506		54		54		7,561				221	02/15/2031	1.A
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31	06/01/2026	Paydown		3,347	3,347	3,086	3,315		32		32		3,347				90	03/15/2031	1.A
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31	06/01/2026	Paydown		8,578	8,578	8,106	8,498		80		80		8,578				237	05/15/2031	1.A
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31	06/01/2026	Paydown		5,302	5,302	4,941	5,236		67		67		5,302				155	05/15/2031	1.A
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31	06/01/2026	Paydown		9,296	9,296	8,895	9,220		75		75		9,296				279	06/15/2031	1.A
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31	06/01/2026	Paydown		2,444	2,444	2,446	2,444						2,444				71	06/15/2031	1.A
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31	06/01/2026	Paydown		5,592	5,592	5,519	5,568		24		24		5,592				163	06/15/2031	1.A
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31	06/01/2026	Paydown		3,060	3,060	2,882	3,031		29		29		3,060				89	06/15/2031	1.A
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31	06/01/2026	Paydown		9,763	9,763	9,177	9,658		104		104		9,763				279	03/15/2031	1.A
3133US-HA-2	FHLMC POOL SI2025 5.000% 01/01/52	06/01/2026	Paydown		18,248	18,248	20,093	20,001		(1,752)		(1,752)		18,248				226	01/01/2052	1.A
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26	04/01/2026	Paydown		2	2	2	2						2					11/25/2026	1.A
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26	06/01/2026	Paydown		209	209	204	208		1		1		209				6	12/25/2026	1.A
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26	06/01/2026	Paydown		1,542	1,542	1,513	1,535		7		7		1,542				41	07/22/2026	1.A
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26	06/01/2026	Paydown		1,289	1,289	1,242	1,283		6		6		1,289				43	12/18/2026	1.A
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27	04/01/2026	Paydown		50	50	49	50						50				1	03/18/2027	1.A
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27	06/01/2026	Paydown		1,963	1,963	1,960	1,957		6		6		1,963				55	04/18/2027	1.A
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27	06/01/2026	Paydown		4,405	4,405	4,034	4,376		29		29		4,405				137	04/18/2027	1.A
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27	06/01/2026	Paydown		8,997	8,997	7,761	8,936		62		62		8,997				279	01/20/2027	1.A
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27	06/01/2026	Paydown		1,320	1,320	1,303	1,313		7		7		1,320				38	03/18/2027	1.A
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27	06/01/2026	Paydown		5,637	5,637	5,187	5,603		33		33		5,637				175	03/18/2027	1.A
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27	06/01/2026	Paydown		27,503	27,503	26,005	27,329		174		174		27,503				910	06/17/2027	1.A
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27	06/01/2026	Paydown		1,584	1,584	1,498	1,574		10		10		1,584				52	06/17/2027	1.A
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27	06/01/2026	Paydown		1,265	1,265	1,245	1,258		7		7		1,265				33	09/18/2027	1.A
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27	06/01/2026	Paydown		4	4	4	4						4					05/18/2027	1.A
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27	06/01/2026	Paydown		1,777	1,777	1,704	1,769		8		8		1,777				48	05/18/2027	1.A
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27	06/01/2026	Paydown		7,845	7,845	7,693	7,810		35		35		7,845				260	06/18/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27	06/01/2026	Paydown		5,815	5,815	5,499	5,781		34		34		5,815				188	06/18/2027	1.A
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27	06/01/2026	Paydown		133	133	124	132		1		1		133				3	07/18/2027	1.A
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27	06/01/2026	Paydown		10,788	10,788	9,712	10,713		75		75		10,788				334	07/18/2027	1.A
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27	06/01/2026	Paydown		5,178	5,178	5,158	5,156		21		21		5,178				170	07/20/2027	1.A
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27	06/01/2026	Paydown		6,584	6,584	6,451	6,545		40		40		6,584				180	11/18/2027	1.A
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27	06/01/2026	Paydown		4,317	4,317	4,205	4,284		33		33		4,317				117	11/18/2027	1.A
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27	06/01/2026	Paydown		2,923	2,923	2,896	2,912		11		11		2,923				85	11/18/2027	1.A
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28	06/01/2026	Paydown		210	210	207	209		1		1		210				5	01/18/2028	1.A
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28	06/01/2026	Paydown		2,723	2,723	2,632	2,707		15		15		2,723				74	01/18/2028	1.A
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28	06/01/2026	Paydown		6,090	6,090	5,999	6,067		23		23		6,090				172	02/18/2028	1.A
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28	06/01/2026	Paydown		11,740	11,740	11,740	11,740						11,740				340	01/20/2028	1.A
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31	06/01/2026	Paydown		14,986	14,986	14,874	14,905		81		81		14,986				429	05/25/2031	1.A
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31	06/01/2026	Paydown		1,891	1,891	1,847	1,876		15		15		1,891				55	04/25/2031	1.A
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28	06/01/2026	Paydown		23,744	23,744	23,694	23,665		79		79		23,744				671	04/20/2028	1.A
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28	06/01/2026	Paydown		43,173	43,173	41,642	42,547		625		625		43,173				1,195	06/25/2028	1.A
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28	06/01/2026	Paydown		42,250	42,250	37,439	38,245		4,005		4,005		42,250				1,251	06/25/2028	1.A
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28	04/01/2026	Paydown			1,741	1,732	1,737		1		1		1,739		(1,739)	(1,739)		06/25/2028	1.A
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29	06/01/2026	Paydown		24,110	24,110	22,132	23,823		286		286		24,110				792	08/25/2029	1.A
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29	06/01/2026	Paydown		2,300	2,300	2,243	2,282		18		18		2,300				71	10/25/2029	1.A
31359X-MB-2	FANNIEMAE-ACES 1999-M6 Z Z SEQ 6.700% 11/17/39	06/01/2026	Paydown		17,232	17,232	17,261	17,223		9		9		17,232				481	11/17/2039	1.A
31363T-FB-1	FNMA 109162 6.640% 03/01/28	06/01/2026	Paydown		2,035	2,035	2,035	2,035						2,035				56	03/01/2028	1.A
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41	06/01/2026	Paydown		43,232	43,232	41,784	42,692		541		541		43,232				722	09/25/2041	1.A
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41	06/01/2026	Paydown		408,231	408,231	447,612	423,291		(15,059)		(15,059)		408,231				7,744	10/25/2041	1.A
3136A1-T3-9	FNR 2011-115 MB PAC-11 2.500% 11/25/26	06/01/2026	Paydown		36,536	36,536	37,107	36,535		1		1		36,536				370	11/25/2026	1.A
3136A3-2X-8	FNR 2012-12 PH PAC-11 3.500% 02/25/42	06/01/2026	Paydown		634,551	634,551	668,658	643,438		(8,887)		(8,887)		634,551				9,518	02/25/2042	1.A
3136A3-S6-9	FNR 2012-3 PE PAC-11 4.000% 02/25/42	06/01/2026	Paydown		263,295	263,295	284,523	269,250		(5,955)		(5,955)		263,295				4,387	02/25/2042	1.A
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42	06/01/2026	Paydown		97,546	97,546	98,236	97,596		(50)		(50)		97,546				1,333	04/25/2042	1.A
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42	06/01/2026	Paydown		312,066	312,066	305,780	309,054		3,012		3,012		312,066				5,019	04/25/2042	1.A
3136A5-H9-0	FNR 2012-46 CE AD PAC-11 4.500% 05/25/42	06/01/2026	Paydown		1,256,866	1,256,866	1,376,415	1,285,597		(28,731)		(28,731)		1,256,866				25,363	05/25/2042	1.A
3136A5-HH-2	FNR 2012-31 MN PAC-11 3.500% 04/25/42	06/01/2026	Paydown		114,420	114,420	117,817	115,143		(723)		(723)		114,420				1,814	04/25/2042	1.A
3136A5-KK-1	FNR 2012-31 PL EXCH AD PAC-11 4.000% 04/25/42	06/01/2026	Paydown		258,700	258,700	281,539	264,256		(5,556)		(5,556)		258,700				4,287	04/25/2042	1.A
3136A5-MB-9	FNR 2012-35 DB PAC-11 3.500% 04/25/42	06/01/2026	Paydown		620,162	620,162	616,722	618,205		1,957		1,957		620,162				8,973	04/25/2042	1.A
3136A5-RC-2	FNR 2012-33 MW PAC-11 3.500% 04/25/42	06/01/2026	Paydown		255,840	255,840	256,319	255,737		102		102		255,840				3,633	04/25/2042	1.A
3136A5-UK-0	FNR 2012-30 HE AD PAC-11 4.000% 04/25/42	06/01/2026	Paydown		642,245	642,245	717,708	661,883		(19,638)		(19,638)		642,245				10,454	04/25/2042	1.A
3136A5-VU-7	FNR 2012-30 PE AD PAC-11 4.000% 04/25/42	06/01/2026	Paydown		456,236	456,236	500,220	466,650		(10,413)		(10,413)		456,236				7,239	04/25/2042	1.A
3136A5-Y3-4	FNR 2012-50 GY PAC-11 3.500% 05/25/42	06/01/2026	Paydown		280,387	280,387	287,834	281,570		(1,183)		(1,183)		280,387				4,149	05/25/2042	1.A
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42	06/01/2026	Paydown		134,471	134,471	132,194	133,532		939		939		134,471				2,081	05/25/2042	1.A
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42	06/01/2026	Paydown		75,197	75,197	72,988	74,354		842		842		75,197				1,093	06/25/2042	1.A
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42	06/01/2026	Paydown		193,931	193,931	208,213	198,195		(4,264)		(4,264)		193,931				3,056	07/25/2042	1.A
3136A6-Q7-2	FNR 2012-75 PE AD PAC-11 3.500% 07/25/42	06/01/2026	Paydown		123,635	123,635	127,035	124,441		(806)		(806)		123,635				1,720	07/25/2042	1.A
3136A6-R3-0	FNR 2012-75 CE PAC-11 3.000% 07/25/42	06/01/2026	Paydown		516,136	516,136	502,426	511,721		4,415		4,415		516,136				6,178	07/25/2042	1.A
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42	06/01/2026	Paydown		215,645	215,645	212,487	214,113		1,532		1,532		215,645				3,144	06/25/2042	1.A
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42	06/01/2026	Paydown		468,022	468,022	501,434	478,884		(10,862)		(10,862)		468,022				7,316	06/25/2042	1.A
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42	06/01/2026	Paydown		645,302	645,302	675,661	653,184		(7,882)		(7,882)		645,302				9,341	09/25/2042	1.A
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42	06/01/2026	Paydown		200,704	200,704	208,995	203,204		(2,500)		(2,500)		200,704				2,910	07/25/2042	1.A
3136A7-ET-5	FNR 2012-70 YB PAC-11 3.000% 07/25/42	06/01/2026	Paydown		440,940	440,940	440,802	440,361		579		579		440,940				5,682	07/25/2042	1.A
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42	06/01/2026	Paydown		502,818	502,818	483,858	495,746		7,072		7,072		502,818				6,350	08/25/2042	1.A
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42	06/01/2026	Paydown		193,211	193,211	190,257	191,819		1,392		1,392		193,211				2,419	08/25/2042	1.A
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42	06/01/2026	Paydown		188,377	188,377	184,765	186,579		1,798		1,798		188,377				2,800	08/25/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..3136A7-YP-1	FNR 2012-83 PW PAC-11 3.500% 08/25/42	06/01/2026	Paydown		150,338	150,338	160,204	152,497		(2,159)		(2,159)		150,338				2,190	08/25/2042	1.A
..3136A8-3M-0	FNR 2012-113 EH EXCH PAC-11 3.000% 10/25/42	06/01/2026	Paydown		360,832	360,832	359,478	359,926		906		906		360,832				4,316	10/25/2042	1.A
..3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42	06/01/2026	Paydown		426,099	426,099	426,980	425,698		401		401		426,099				6,070	09/25/2042	1.A
..3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42	06/01/2026	Paydown		391,351	391,351	382,709	388,195		3,157		3,157		391,351				5,166	09/25/2042	1.A
..3136A8-KH-2	FNR 2012-93 EY EXCH AD PAC-11 3.000% 09/25/42	06/01/2026	Paydown		760,722	760,722	760,960	760,722						760,722				9,047	09/25/2042	1.A
..3136A8-P5-3	FNR 2012-108 PL PAC-11 3.000% 10/25/42	06/01/2026	Paydown		218,693	218,693	213,499	217,041		1,653		1,653		218,693				2,712	10/25/2042	1.A
..3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42	06/01/2026	Paydown		869,901	869,901	851,098	864,878		5,023		5,023		869,901				10,401	11/25/2042	1.A
..3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42	06/01/2026	Paydown		725,010	725,010	713,961	720,631		4,380		4,380		725,010				9,139	11/25/2042	1.A
..3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42	06/01/2026	Paydown		1,320,749	1,320,749	1,320,114	1,318,306		2,443		2,443		1,320,749				19,472	10/25/2042	1.A
..3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42	06/01/2026	Paydown		609,396	609,396	627,411	614,133		(4,737)		(4,737)		609,396				8,821	11/25/2042	1.A
..3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42	06/01/2026	Paydown		545,208	545,208	562,442	549,097		(3,889)		(3,889)		545,208				8,085	11/25/2042	1.A
..3136AA-A2-1	FNR 2012-133 NA PAC-11 1.500% 05/25/42	06/01/2026	Paydown		112,002	112,002	111,757	111,822		180		180		112,002				693	05/25/2042	1.A
..3136AA-FR-1	FNR 2012-138 QA EXCH PAC-11 2.000% 11/25/42	06/01/2026	Paydown		156,356	156,356	159,654	158,337		(1,981)		(1,981)		156,356				1,300	11/25/2042	1.A
..3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42	06/01/2026	Paydown		291,665	291,665	289,523	290,539		1,126		1,126		291,665				3,737	12/25/2042	1.A
..3136AA-XB-6	FNR 2012-133 LP SC PT 4.000% 04/25/42	06/01/2026	Paydown		107,374	107,374	114,555	109,363		(1,989)		(1,989)		107,374				1,779	04/25/2042	1.A
..3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43	06/01/2026	Paydown		935,811	935,811	882,472	917,551		18,260		18,260		935,811				10,974	02/25/2043	1.A
..3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43	06/01/2026	Paydown		212,993	212,993	215,548	213,389		(396)		(396)		212,993				3,248	01/25/2043	1.A
..3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43	06/01/2026	Paydown		251,459	251,459	260,783	254,066		(2,607)		(2,607)		251,459				3,584	01/25/2043	1.A
..3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43	06/01/2026	Paydown		330,075	330,075	335,203	331,171		(1,096)		(1,096)		330,075				4,702	02/25/2043	1.A
..3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43	06/01/2026	Paydown		415,986	415,986	423,247	417,396		(1,410)		(1,410)		415,986				6,118	02/25/2043	1.A
..3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43	06/01/2026	Paydown		642,548	642,548	614,447	632,419		10,129		10,129		642,548				8,182	02/25/2043	1.A
..3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43	06/01/2026	Paydown		559,001	559,001	534,958	548,758		10,244		10,244		559,001				7,198	03/25/2043	1.A
..3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43	06/01/2026	Paydown		392,136	392,136	400,216	394,155		(2,019)		(2,019)		392,136				5,442	03/25/2043	1.A
..3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43	06/01/2026	Paydown		890,211	890,211	889,993	888,599		1,612		1,612		890,211				12,927	03/25/2043	1.A
..3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43	06/01/2026	Paydown		335,227	335,227	332,984	333,947		1,280		1,280		335,227				4,826	04/25/2043	1.A
..3136AD-S3-4	FNR 2013-41 ZV Z SEQ 3.500% 05/25/43	06/01/2026	Paydown		568,809	568,809	560,248	564,784		4,026		4,026		568,809				7,844	05/25/2043	1.A
..3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43	06/01/2026	Paydown		780,407	780,407	699,829	743,602		36,805		36,805		780,407				9,745	07/25/2043	1.A
..3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43	06/01/2026	Paydown		1,009,658	1,009,658	969,001	992,591		17,067		17,067		1,009,658				14,486	06/25/2043	1.A
..3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43	06/01/2026	Paydown		869,663	869,663	778,036	834,642		35,020		35,020		869,663				11,016	06/25/2043	1.A
..3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43	06/01/2026	Paydown		207,809	207,809	180,382	196,426		11,383		11,383		207,809				2,573	07/25/2043	1.A
..3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43	06/01/2026	Paydown		779,492	779,492	800,035	785,642		(6,150)		(6,150)		779,492				13,277	08/25/2043	1.A
..3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43	06/01/2026	Paydown		500,504	500,504	431,929	474,917		25,586		25,586		500,504				7,072	09/25/2043	1.A
..3136AG-MB-2	FNR 2013-111 AE PAC-11 4.000% 11/25/43	06/01/2026	Paydown		216,725	216,725	211,307	214,389		2,336		2,336		216,725				3,617	11/25/2043	1.A
..3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43	06/01/2026	Paydown		817,543	817,543	832,050	821,041		(3,498)		(3,498)		817,543				13,355	10/25/2043	1.A
..3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44	06/01/2026	Paydown		1,364,554	1,364,554	1,280,079	1,331,925		32,629		32,629		1,364,554				19,942	02/25/2044	1.A
..3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42	06/01/2026	Paydown		355,847	355,847	364,599	357,869		(2,022)		(2,022)		355,847				6,077	01/25/2042	1.A
..3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43	06/01/2026	Paydown		322,753	322,753	291,960	311,949		10,804		10,804		322,753				4,589	12/25/2043	1.A
..3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44	06/01/2026	Paydown		193,005	193,005	200,295	195,831		(2,826)		(2,826)		193,005				2,916	01/25/2044	1.A
..3136AH-UK-4	FNR 2013-134 B EXCH SEQ 3.000% 01/25/44	06/01/2026	Paydown		224,208	224,208	199,545	215,262		8,946		8,946		224,208				2,899	01/25/2044	1.A
..3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44	06/01/2026	Paydown		547,690	547,690	467,526	517,393		30,296		30,296		547,690				7,134	05/25/2044	1.A
..3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44	06/01/2026	Paydown		1,012,449	1,012,449	1,070,211	1,030,026		(17,576)		(17,576)		1,012,449				19,994	04/25/2044	1.A
..3136AJ-UP-9	FNR 2014-20 AY EXCH SEQ 3.000% 04/25/39	06/01/2026	Paydown		658,861	658,861	589,681	639,142		19,719		19,719		658,861				7,944	04/25/2039	1.A
..3136AK-GR-8	FNR 2014-37 GY PAC-11 3.500% 07/25/44	06/01/2026	Paydown		336,778	336,778	326,148	332,550		4,228		4,228		336,778				5,065	07/25/2044	1.A
..3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44	06/01/2026	Paydown		1,046,350	1,046,350	904,911	987,019		59,331		59,331		1,046,350				13,094	07/25/2044	1.A
..3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44	06/01/2026	Paydown		2,202,575	2,202,575	2,092,515	2,155,110		47,465		47,465		2,202,575				19,335	09/25/2044	1.A
..3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44	06/01/2026	Paydown		622,655	622,655	570,542	600,064		21,039		21,039		622,655				4,258	09/25/2044	1.A
..3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44	06/01/2026	Paydown		1,069,774	1,069,774	932,810	1,016,647		53,127		53,127		1,069,774				13,271	08/25/2044	1.A
..3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44	06/01/2026	Paydown		367,235	367,235	351,635	361,466		5,769		5,769		367,235				5,433	09/25/2044	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44	06/01/2026	Paydown		721,699	721,699	651,367	695,453		26,247		26,247		721,699				9,097	09/25/2044	1.A
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44	06/01/2026	Paydown		1,314,654	1,314,654	1,258,457	1,292,075		22,579		22,579		1,314,654				19,210	10/25/2044	1.A
3136AP-FS-6	FNR 2015-44 JL SEQ 3.500% 07/25/45	06/01/2026	Paydown		218,448	218,448	214,010	215,797		2,651		2,651		218,448				3,192	07/25/2045	1.A
3136AS-5M-4	FNR 2016-53 GA SEQ 3.500% 12/25/43	06/01/2026	Paydown		78,807	78,807	83,615	79,013		(206)		(206)		78,807				1,059	12/25/2043	1.A
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47	06/01/2026	Paydown		176,636	176,636	178,416	177,074		(438)		(438)		176,636				2,627	01/25/2047	1.A
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47	06/01/2026	Paydown		287,369	287,369	257,670	273,311		14,058		14,058		287,369				3,634	02/25/2047	1.A
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47	06/01/2026	Paydown		410,358	410,358	361,770	389,040		21,319		21,319		410,358				5,072	02/25/2047	1.A
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47	06/01/2026	Paydown		1,060,177	1,060,177	1,071,919	1,064,066		(3,890)		(3,890)		1,060,177				15,225	02/25/2047	1.A
3136AV-M2-2	FNR 2017-27 PB AD PAC 3.500% 04/25/47	06/01/2026	Paydown		340,809	340,809	340,809	340,809						340,809				3,761	04/25/2047	1.A
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47	06/01/2026	Paydown		365,941	365,941	320,819	345,437		20,504		20,504		365,941				4,550	03/25/2047	1.A
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47	06/01/2026	Paydown		655,946	655,946	607,102	634,149		21,796		21,796		655,946				4,945	04/25/2047	1.A
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47	06/01/2026	Paydown		700,534	700,534	633,009	670,304		30,230		30,230		700,534				9,642	03/25/2047	1.A
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47	06/01/2026	Paydown		348,837	348,837	310,791	330,997		17,840		17,840		348,837				4,421	03/25/2047	1.A
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47	06/01/2026	Paydown		911,877	911,877	830,794	877,272		34,605		34,605		911,877				11,987	06/25/2047	1.A
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47	06/01/2026	Paydown		1,238,788	1,238,788	1,167,033	1,206,577		32,211		32,211		1,238,788				15,648	05/25/2047	1.A
3136AX-M2-8	FNR 2017-67 BN EXCH AD SEQ 3.000% 02/25/44	06/01/2026	Paydown		151,434	151,434	154,581	152,887		(1,454)		(1,454)		151,434				1,981	02/25/2044	1.A
3136AX-TU-9	FNR 2017-62 AB EXCH PAC 3.000% 08/25/45	06/01/2026	Paydown		102,529	102,529	105,124	103,597		(1,068)		(1,068)		102,529				1,384	08/25/2045	1.A
3136B0-U6-1	FNR 2018-9 AL EXCH SC PT 3.500% 12/25/47	06/01/2026	Paydown		346,207	346,207	318,781	331,498		14,709		14,709		346,207				4,872	12/25/2047	1.A
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ 3.500% 06/25/48	06/01/2026	Paydown		344,882	344,882	370,376	360,541		(15,659)		(15,659)		344,882				5,031	06/25/2048	1.A
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48	06/01/2026	Paydown		352,782	352,782	331,434	343,895		8,887		8,887		352,782				5,322	06/25/2048	1.A
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48	06/01/2026	Paydown		477,499	477,499	468,846	472,932		4,567		4,567		477,499				7,590	06/25/2048	1.A
3136B2-XP-2	FNR 2018-58 P AD PAC 4.000% 12/25/44	06/01/2026	Paydown		189,557	189,557	195,303	192,157		(2,600)		(2,600)		189,557				3,140	12/25/2044	1.A
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48	06/01/2026	Paydown		558,812	558,812	544,418	551,777		7,035		7,035		558,812				9,511	12/25/2048	1.A
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49	06/01/2026	Various		100,578	100,578	104,099	103,335		(2,757)		(2,757)		100,578				1,230	11/01/2049	1.A
3136B9-ZX-8	FANNIE MAE SERIES 2020-26 CLASS DI 5.000% 05/25/50	06/01/2026	Paydown				166,147	142,436		(1,929)		(1,929)		140,508		(140,508)	(140,508)	17,422	05/25/2050	1.A
3136BL-PG-9	FANNIE MAE SERIES 2022-6 CLASS AI 5.500% 07/25/35	06/01/2026	Paydown				205,099	129,157		(129,157)		(129,157)						27,438	07/25/2035	1.A
3136BL-PJ-3	FANNIE MAE SERIES 2022-6 CLASS IA 5.500% 07/25/35	06/01/2026	Paydown				209,319	135,169		(135,169)		(135,169)						28,285	07/25/2035	1.A
3136BL-W4-8	FANNIE MAE SERIES 2022-8 CLASS DI 5.500% 08/25/38	06/01/2026	Paydown				403,752	285,604		(285,604)		(285,604)						54,979	08/25/2038	1.A
3136BM-MM-7	FANNI MAE 6.500% 08/25/36	06/01/2026	Paydown				182,398	146,643		(3,646)		(3,646)		142,997		(142,997)	(142,997)	29,322	08/25/2036	1.A
3137A5-RA-4	FHR 3786 EG PAC-11 4.000% 01/15/41	06/01/2026	Paydown		579,117	579,117	636,395	594,036		(14,919)		(14,919)		579,117				9,364	01/15/2041	1.A
3137A9-XL-5	FHR 3835 PE PAC-1-11 4.500% 04/15/41	06/01/2026	Paydown		284,843	284,843	305,716	290,317		(5,474)		(5,474)		284,843				5,413	04/15/2041	1.A
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41	06/01/2026	Paydown		183,140	183,140	194,815	185,487		(2,347)		(2,347)		183,140				3,401	07/15/2041	1.A
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41	06/01/2026	Paydown		22,711	22,711	21,413	22,410		301		301		22,711				379	08/15/2041	1.A
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11 4.000% 09/15/41	06/01/2026	Paydown		96,232	96,232	104,833	99,040		(2,808)		(2,808)		96,232				1,625	09/15/2041	1.A
3137AF-E7-3	FHR 3927 PC PAC-11 4.500% 09/15/41	06/01/2026	Paydown		359,145	359,145	383,612	369,315		(10,169)		(10,169)		359,145				6,968	09/15/2041	1.A
3137AG-R3-6	FHR 3935 GA EXCH PAC-11 3.000% 10/15/26	06/01/2026	Paydown		41,746	41,746	43,514	41,871		(125)		(125)		41,746				518	10/15/2026	1.A
3137AH-YG-7	FHR 3954 DY EXCH PAC-11 4.000% 11/15/41	06/01/2026	Paydown		59,285	59,285	65,325	61,751		(2,465)		(2,465)		59,285				993	11/15/2041	1.A
3137AJ-CP-7	FHR 3958 PA PAC-11 3.000% 11/15/26	06/01/2026	Paydown		33,327	33,327	34,732	33,443		(115)		(115)		33,327				416	11/15/2026	1.A
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42	06/01/2026	Paydown		39,806	39,806	37,997	39,246		560		560		39,806				579	02/15/2042	1.A
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42	06/01/2026	Paydown		181,254	181,254	195,871	185,765		(4,510)		(4,510)		181,254				3,023	02/15/2042	1.A
3137AN-6M-2	FHR 4016 DB PAC-1-11 3.500% 03/15/42	06/01/2026	Paydown		252,212	252,212	251,069	251,629		582		582		252,212				4,004	03/15/2042	1.A
3137AN-AD-7	FHR 4016 LC PAC-1-11 3.500% 03/15/42	06/01/2026	Paydown		183,792	183,792	182,959	183,373		419		419		183,792				2,693	03/15/2042	1.A
3137AP-MM-9	FHR 4030 PE PAC-1-11 3.500% 04/15/42	06/01/2026	Paydown		112,569	112,569	110,612	111,790		778		778		112,569				1,642	04/15/2042	1.A
3137AQ-HL-5	FHR 4046 MY EXCH PAC-1-11 3.500% 05/15/42	06/01/2026	Paydown		242,662	242,662	252,975	245,221		(2,559)		(2,559)		242,662				3,690	05/15/2042	1.A
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42	06/01/2026	Paydown		183,801	183,801	180,204	182,665		1,136		1,136		183,801				2,705	05/15/2042	1.A
3137AQ-ZZ-4	FHR 4059 PW PAC-1-11 3.500% 06/15/42	06/01/2026	Paydown		729,531	729,531	752,272	734,965		(5,434)		(5,434)		729,531				10,853	06/15/2042	1.A
3137AR-5Z-5	FHR 4060 JY PAC-1-11 3.000% 06/15/42	06/01/2026	Paydown		131,952	131,952	129,313	131,138		815		815		131,952				1,591	06/15/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137AR-CZ-7	FHR 4061 BP PAC-1-11 3.500% 06/15/42	06/01/2026	Paydown		287,978	287,978	296,617	290,145		(2,167)		(2,167)		287,978				4,342	06/15/2042	1.A
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42	06/01/2026	Paydown		46,557	46,557	44,095	44,883		1,674		1,674		46,557				680	06/15/2042	1.A
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42	06/01/2026	Paydown		509,510	509,510	516,558	511,717		(2,206)		(2,206)		509,510				7,436	06/15/2042	1.A
3137AR-MM-5	FHR 4068 CE PAC-1-11 3.000% 06/15/42	06/01/2026	Paydown		668,180	668,180	665,988	667,009		1,171		1,171		668,180				8,021	06/15/2042	1.A
3137AR-PA-8	FHR 4068 PE PAC-1-11 3.000% 06/15/42	06/01/2026	Paydown		489,256	489,256	487,651	488,414		842		842		489,256				6,172	06/15/2042	1.A
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42	06/01/2026	Paydown		410,081	410,081	418,770	412,988		(2,908)		(2,908)		410,081				5,763	07/15/2042	1.A
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42	06/01/2026	Paydown		1,263,829	1,263,829	1,361,683	1,289,783		(25,955)		(25,955)		1,263,829				21,359	07/15/2042	1.A
3137AS-BH-6	FHR 4077 KE PAC-1-11 3.000% 07/15/42	06/01/2026	Paydown		222,634	222,634	222,912	222,511		123		123		222,634				2,786	07/15/2042	1.A
3137AS-C5-1	FHR 4077 ME PAC-1-11 3.000% 07/15/42	06/01/2026	Paydown		460,852	460,852	426,288	450,287		10,565		10,565		460,852				6,031	07/15/2042	1.A
3137AS-N5-9	FHR 4074 YK EXCH PAC-11 3.000% 07/15/42	06/01/2026	Paydown		309,212	309,212	300,250	306,510		2,703		2,703		309,212				3,645	07/15/2042	1.A
3137AT-J9-4	FHR 4097 DY EXCH PAC-11 3.000% 08/15/42	06/01/2026	Paydown		604,296	604,296	605,334	604,048		247		247		604,296				8,224	08/15/2042	1.A
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42	06/01/2026	Paydown		382,377	382,377	382,291	381,988		389		389		382,377				5,145	09/15/2042	1.A
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42	06/01/2026	Paydown		331,861	331,861	330,711	331,027		834		834		331,861				4,879	09/15/2042	1.A
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42	06/01/2026	Paydown		955,045	955,045	900,078	937,921		17,124		17,124		955,045				11,922	09/15/2042	1.A
3137AU-N2-1	FHR 4102 MD PAC-1-11 3.000% 09/15/42	06/01/2026	Paydown		529,372	529,372	513,491	524,174		5,198		5,198		529,372				6,629	09/15/2042	1.A
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42	06/01/2026	Paydown		1,270,791	1,270,791	1,291,724	1,275,997		(5,206)		(5,206)		1,270,791				19,303	10/15/2042	1.A
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42	06/01/2026	Paydown		791,589	791,589	807,973	795,540		(5,000)		(5,000)		791,589				6,245	10/15/2042	1.A
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42	06/01/2026	Paydown		253,668	253,668	248,844	251,969		1,699		1,699		253,668				3,167	10/15/2042	1.A
3137AY-NJ-6	FHR 4161 PW PAC-1-11 3.000% 02/15/43	06/01/2026	Paydown		619,874	619,874	547,233	593,742		26,133		26,133		619,874				7,889	02/15/2043	1.A
3137AY-PA-3	FHR 4161 TW EXCH PAC-1-11 3.000% 02/15/43	06/01/2026	Paydown		500,126	500,126	449,489	481,615		18,511		18,511		500,126				6,145	02/15/2043	1.A
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43	06/01/2026	Paydown		338,515	338,515	324,388	332,557		5,959		5,959		338,515				4,482	02/15/2043	1.A
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43	06/01/2026	Paydown		1,415,386	1,415,386	1,265,525	1,265,525		149,861		149,861		1,415,386				21,168	03/15/2043	1.A
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43	06/01/2026	Paydown		1,312,304	1,312,304	1,316,511	1,312,639		(335)		(335)		1,312,304				10,858	05/15/2043	1.A
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43	06/01/2026	Paydown		589,951	589,951	559,957	579,089		10,862		10,862		589,951				8,000	07/15/2043	1.A
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43	06/01/2026	Paydown		491,022	491,022	503,624	495,012		(3,990)		(3,990)		491,022				8,492	07/15/2043	1.A
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41	06/01/2026	Paydown		623,203	623,203	658,529	634,939		(11,737)		(11,737)		623,203				12,040	03/15/2041	1.A
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43	06/01/2026	Paydown		1,057,694	1,057,694	1,124,236	1,082,662		(24,968)		(24,968)		1,057,694				21,530	11/15/2043	1.A
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43	06/01/2026	Paydown		219,769	219,769	191,696	210,792		8,977		8,977		219,769				2,731	11/15/2043	1.A
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41	06/01/2026	Paydown		367,698	367,698	349,795	349,795		17,903		17,903		367,698				6,909	07/15/2041	1.A
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44	06/01/2026	Paydown		738,549	738,549	701,354	725,111		13,437		13,437		738,549				9,679	03/15/2044	1.A
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44	06/01/2026	Paydown		714,296	714,296	705,745	710,452		3,843		3,843		714,296				12,294	04/15/2044	1.A
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44	06/01/2026	Paydown		844,953	844,953	722,956	794,825		50,129		50,129		844,953				6,307	04/15/2044	1.A
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44	06/01/2026	Paydown		705,718	705,718	680,365	695,862		9,856		9,856		705,718				11,949	04/15/2044	1.A
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44	06/01/2026	Paydown		39,022	39,022	33,766	36,546		2,282		2,282		39,022				292	05/15/2044	1.A
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44	06/01/2026	Paydown		493,019	493,019	530,271	507,168		(14,149)		(14,149)		493,019				8,617	05/15/2044	1.A
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44	06/01/2026	Paydown		500,870	500,870	500,282	500,155		715		715		500,870				7,078	05/15/2044	1.A
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44	06/01/2026	Paydown		540,961	540,961	464,032	512,657		28,305		28,305		540,961				6,980	05/15/2044	1.A
3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.500% 06/15/44	06/01/2026	Paydown		824,396	824,396	791,163	812,520		11,876		11,876		824,396				12,538	06/15/2044	1.A
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44	06/01/2026	Paydown		243,471	243,471	234,991	239,390		4,081		4,081		243,471				2,511	06/15/2044	1.A
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43	06/01/2026	Paydown		408,116	408,116	348,804	385,371		22,745		22,745		408,116				5,114	03/15/2043	1.A
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44	06/01/2026	Paydown		448,492	448,492	382,986	424,165		24,326		24,326		448,492				5,595	06/15/2044	1.A
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50	06/01/2026	Paydown		399,803	399,803	399,803	399,803						399,803				5,804	11/15/2050	1.A
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44	06/01/2026	Paydown		541,313	541,313	477,071	516,793		24,520		24,520		541,313				6,869	08/15/2044	1.A
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51	06/01/2026	Paydown		251,298	251,298	249,024	250,190		1,108		1,108		251,298				3,909	06/01/2051	1.A
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44	06/01/2026	Paydown		292,141	292,141	291,787	291,725		416		416		292,141				4,062	08/15/2044	1.A
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44	06/01/2026	Paydown		863,992	863,992	745,720	837,584		26,408		26,408		863,992				11,007	08/15/2044	1.A
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44	06/01/2026	Paydown		1,977,211	1,977,211	1,808,422	1,908,079		69,132		69,132		1,977,211				10,058	08/15/2044	1.A
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44	06/01/2026	Paydown		697,406	697,406	615,023	665,392		32,013		32,013		697,406				8,754	09/15/2044	1.A
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44	06/01/2026	Paydown		318,103	318,103	290,434	307,703		10,399		10,399		318,103				4,122	09/15/2044	1.A
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44	06/01/2026	Paydown		424,563	424,563	410,562	417,904		6,659		6,659		424,563				6,742	12/15/2044	1.A
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45	06/01/2026	Paydown		404,259	404,259	446,467	422,294		(18,036)		(18,036)		404,259				3,339	01/15/2045	1.A
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45	06/01/2026	Paydown		162,687	162,687	172,374	166,157		(3,815)		(3,815)		162,687				1,625	01/15/2045	1.A
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45	06/01/2026	Paydown		922,743	922,743	960,132	939,106		(16,363)		(16,363)		922,743				16,145	01/15/2045	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45	06/01/2026	Paydown		703,983	703,983	735,641	716,146		(12,163)		(12,163)		703,983				11,595	01/15/2045	1.A
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX 4.150% 06/15/44	06/01/2026	Paydown		525,683	525,683	581,504	561,400		(35,717)		(35,717)		525,683				8,663	06/15/2044	1.A
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45	06/01/2026	Paydown		784,654	784,654	791,242	786,530		(1,877)		(1,877)		784,654				11,704	12/15/2045	1.A
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46	06/01/2026	Paydown		141,389	141,389	144,993	142,652		(1,262)		(1,262)		141,389				2,068	02/15/2046	1.A
3137BQ-H2-6	FHR 4593 PE PAC-11 3.500% 06/15/46	06/01/2026	Paydown		218,121	218,121	226,463	221,098		(2,977)		(2,977)		218,121				3,135	06/15/2046	1.A
3137BR-YV-1	FHR 4615 LG EXCH SC PT 3.500% 09/15/41	06/01/2026	Paydown		371,282	371,282	370,527	370,632		650		650		371,282				5,531	09/15/2041	1.A
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42	06/01/2026	Paydown		143,732	143,732	159,100	149,831		(6,099)		(6,099)		143,732				2,780	04/15/2042	1.A
3137BS-DS-9	FHR 4622 HA SEQ 3.000% 11/15/43	06/01/2026	Paydown		139,623	139,623	146,168	140,988		(1,365)		(1,365)		139,623				1,738	11/15/2043	1.A
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46	06/01/2026	Paydown		245,961	245,961	246,910	246,104		(142)		(142)		245,961				3,566	12/15/2046	1.A
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47	06/01/2026	Paydown		196,250	196,250	199,148	197,243		(993)		(993)		196,250				2,837	01/15/2047	1.A
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47	06/01/2026	Paydown		605,434	605,434	533,591	575,437		29,997		29,997		605,434				7,401	02/15/2047	1.A
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47	06/01/2026	Paydown		246,242	246,242	239,459	243,480		2,762		2,762		246,242				3,570	01/15/2047	1.A
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47	06/01/2026	Paydown		1,082,594	1,082,594	1,086,548	1,083,038		(444)		(444)		1,082,594				15,755	02/15/2047	1.A
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47	06/01/2026	Paydown		922,063	922,063	805,606	869,427		52,636		52,636		922,063				10,473	02/15/2047	1.A
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47	06/01/2026	Paydown		310,277	310,277	287,897	300,575		9,702		9,702		310,277				4,073	02/15/2047	1.A
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47	06/01/2026	Paydown		885,920	885,920	816,361	855,735		30,185		30,185		885,920				11,126	03/15/2047	1.A
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46	06/01/2026	Paydown		493,372	493,372	478,915	487,534		5,838		5,838		493,372				7,256	03/15/2046	1.A
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47	06/01/2026	Paydown		272,074	272,074	282,044	275,567		(3,885)		(3,885)		272,074				2,257	04/15/2047	1.A
3137BW-YS-7	FHR 4674 AL SEQ 3.000% 07/15/45	06/01/2026	Paydown		287,003	287,003	268,572	279,442		7,561		7,561		287,003				3,039	07/15/2045	1.A
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47	06/01/2026	Paydown		411,498	411,498	410,869	410,880		617		617		411,498				5,975	04/15/2047	1.A
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46	06/01/2026	Paydown		481,144	481,144	470,601	476,668		4,476		4,476		481,144				7,010	08/15/2046	1.A
3137F1-X6-0	FHR 4698 AL SEQ 3.000% 07/15/47	06/01/2026	Paydown		355,417	355,417	343,532	350,422		4,994		4,994		355,417				4,512	07/15/2047	1.A
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47	06/01/2026	Paydown		237,404	237,404	234,203	235,928		1,476		1,476		237,404				3,473	11/15/2047	1.A
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48	06/01/2026	Paydown		396,012	396,012	414,862	402,642		(6,631)		(6,631)		396,012				7,550	04/15/2048	1.A
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48	06/01/2026	Paydown		222,948	222,948	233,625	227,212		(4,264)		(4,264)		222,948				4,449	02/15/2048	1.A
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48	06/01/2026	Paydown		163,306	163,306	172,401	166,765		(3,459)		(3,459)		163,306				2,906	06/15/2048	1.A
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48	06/01/2026	Paydown		443,370	443,370	464,068	450,570		(7,199)		(7,199)		443,370				7,890	06/15/2048	1.A
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48	06/01/2026	Paydown		111,054	111,054	116,854	113,812		(2,759)		(2,759)		111,054				1,808	06/15/2048	1.A
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48	06/01/2026	Paydown		477,608	477,608	484,259	480,555		(2,947)		(2,947)		477,608				4,661	06/15/2048	1.A
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48	06/01/2026	Paydown		273,538	273,538	282,698	277,431		(3,893)		(3,893)		273,538				4,868	06/15/2048	1.A
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48	06/01/2026	Paydown		303,624	303,624	304,455	303,811		(187)		(187)		303,624				4,946	03/15/2048	1.A
3137FG-NC-5	FHR 4809 JY EXCH SEQ 4.500% 05/15/48	06/01/2026	Paydown		433,883	433,883	457,408	446,385		(12,502)		(12,502)		433,883				6,805	05/15/2048	1.A
3137FG-SK-2	FHR 4814 BA EXCH SC PT 4.500% 07/15/48	06/01/2026	Paydown		143,272	143,272	148,107	146,104		(2,832)		(2,832)		143,272				2,402	07/15/2048	1.A
3137GA-DW-4	FHR 3744 PH EXCH PAC-11 4.000% 10/15/40	06/01/2026	Paydown		618,710	618,710	687,444	635,730		(17,020)		(17,020)		618,710				10,495	10/15/2040	1.A
3137H5-MY-0	FREDDIE MAC SERIES 5191 CLASS EI 5.500% 07/25/38	06/01/2026	Paydown				116,229	80,634		(80,634)		(80,634)						16,609	07/25/2038	1.A
3137H5-N7-8	FREDDIE MAC SERIES 5191 CLASS IM 5.500% 06/15/35	06/01/2026	Paydown				292,814	188,615		(188,615)		(188,615)						41,576	06/15/2035	1.A
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI 5.500% 12/25/33	06/01/2026	Paydown				356,024	225,337		(8,170)		(8,170)		217,166		(217,166)	(217,166)	48,694	12/25/2033	1.A
3137H6-4Z-5	FREDDIE MAC SERIES 5201 CLASS DI 5.000% 06/15/36	06/01/2026	Paydown				198,311	140,140		(140,140)		(140,140)						27,579	06/15/2036	1.A
3137H6-5H-4	FREDDIE MAC SERIES 5201 CLASS ID 5.000% 07/25/37	06/01/2026	Paydown				204,598	144,835		(144,835)		(144,835)						28,531	07/25/2037	1.A
3137H6-AS-4	FREDDIE MAC SERIES 5199 CLASS DI 5.500% 01/15/38	06/01/2026	Paydown				611,951	440,373		(10,080)		(10,080)		430,293		(430,293)	(430,293)	86,460	01/15/2038	1.A
3138EL-N8-2	FNMA AL4014 3.500% 07/01/43	06/01/2026	Paydown		79,622	79,622	85,034	84,099		(4,478)		(4,478)		79,622				1,176	07/01/2043	1.A
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45	06/01/2026	Paydown		119,545	119,545	127,839	126,645		(7,100)		(7,100)		119,545				2,027	02/01/2045	1.A
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46	06/01/2026	Paydown		388,081	388,081	415,005	411,468		(23,386)		(23,386)		388,081				6,231	12/01/2046	1.A
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27	06/01/2026	Paydown		606	606	636	612		(6)		(6)		606				6	09/01/2027	1.A
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45	06/01/2026	Paydown		24,104	24,104	25,776	25,516		(1,412)		(1,412)		24,104				407	02/01/2045	1.A
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31	06/01/2026	Paydown		7,387	7,387	7,104	7,321		66		66		7,387				212	08/25/2031	1.A
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31	06/01/2026	Paydown		123,500	123,500	122,612	122,820		679		679		123,500				3,582	11/25/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33	06/01/2026	Paydown		33,653	33,653	32,808	33,147		506		506		33,653				769	03/25/2033	1.A
..31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33	06/01/2026	Paydown		65,595	65,595	54,014	62,877		2,718		2,718		65,595				1,502	04/25/2033	1.A
..31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33	06/01/2026	Paydown		98,798	98,798	97,933	98,148		650		650		98,798				2,271	04/25/2033	1.A
..31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33	06/01/2026	Paydown		70,850	70,850	70,784	70,708		143		143		70,850				1,634	04/25/2033	1.A
..31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43	06/01/2026	Paydown		251,728	251,728	251,709	251,502		226		226		251,728				4,560	06/25/2043	1.A
..31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33	06/01/2026	Paydown		35,265	35,265	29,578	33,998		1,267		1,267		35,265				814	05/15/2033	1.A
..31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33	06/01/2026	Paydown		192,109	192,109	171,638	188,323		3,786		3,786		192,109				4,057	09/25/2033	1.A
..31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33	06/01/2026	Paydown		185,096	185,096	175,552	183,667		1,429		1,429		185,096				3,374	07/15/2033	1.A
..31393X-3K-1	FNW 2004-W4 A6 PAC-11 5.500% 06/25/34	06/01/2026	Paydown		107,129	107,129	102,999	105,861		1,268		1,268		107,129				2,448	06/25/2034	1.A
..31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34	06/01/2026	Paydown		18,827	18,827	21,157	19,141		(315)		(315)		18,827				593	07/25/2034	1.A
..31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.486% 07/25/34	06/01/2026	Paydown		43,473	43,473	15,415	15,415		28,057		28,057		43,473				993	07/25/2034	1.A
..31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34	06/01/2026	Paydown		206,673	206,673	198,007	200,837		5,836		5,836		206,673				3,756	08/25/2034	1.A
..31394B-WK-6	FNR 2004-96 QD PAC-11 5.500% 12/25/34	06/01/2026	Paydown		67,259	67,259	66,251	66,905		354		354		67,259				1,550	12/25/2034	1.A
..31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36	06/01/2026	Paydown		15,930	15,930	15,678	15,727		203		203		15,930				365	01/25/2036	1.A
..31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36	06/01/2026	Paydown		23,489	23,489	23,187	23,242		247		247		23,489				539	01/25/2036	1.A
..31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34	06/01/2026	Paydown		6,564	6,564	6,425	6,479		85		85		6,564				151	05/15/2034	1.A
..31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33	06/01/2026	Paydown		84,282	84,282	92,934	85,266		(984)		(984)		84,282				2,632	11/15/2033	1.A
..31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33	06/01/2026	Paydown		21,953	21,953	24,149	22,210		(257)		(257)		21,953				685	11/15/2033	1.A
..31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36	06/01/2026	Paydown		56,138	56,138	54,849	55,607		532		532		56,138				1,595	04/25/2036	1.A
..31395D-CQ-0	FNR 2006-41 ZV Z SEQ 6.000% 05/25/36	06/01/2026	Paydown		35,557	35,557	34,818	35,261		296		296		35,557				883	05/25/2036	1.A
..31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36	06/01/2026	Paydown		20,931	20,931	20,750	20,771		160		160		20,931				524	05/25/2036	1.A
..31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36	06/01/2026	Paydown		16,102	16,102	16,203	16,103		(1)		(1)		16,102				403	05/25/2036	1.A
..31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36	06/01/2026	Paydown		18,687	18,687	18,418	18,455		232		232		18,687				501	05/25/2036	1.A
..31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36	06/01/2026	Paydown		4,441	4,441	4,105	4,312		130		130		4,441				111	06/25/2036	1.A
..31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34	06/01/2026	Paydown		77,079	77,079	65,132	74,305		2,774		2,774		77,079				1,692	08/15/2034	1.A
..31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36	06/01/2026	Paydown		8,908	8,908	8,822	8,854		54		54		8,908				223	07/25/2036	1.A
..31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36	06/01/2026	Paydown		16,842	16,842	16,847	16,842						16,842				421	06/25/2036	1.A
..31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26	06/01/2026	Paydown		85	85	84	85						85				2	06/25/2026	1.A
..31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36	06/01/2026	Paydown		7,732	7,732	7,629	7,679		52		52		7,732				210	07/25/2036	1.A
..31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36	06/01/2026	Paydown		40,641	40,641	39,769	39,960		681		681		40,641				1,132	07/25/2036	1.A
..31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35	06/01/2026	Paydown		184,823	184,823	182,191	182,871		1,952		1,952		184,823				4,101	08/15/2035	1.A
..31396G-L8-2	FHR 3101 PE PAC-1-11 5.500% 01/15/36	06/01/2026	Paydown		29,640	29,640	29,200	29,443		197		197		29,640				683	01/15/2036	1.A
..31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36	06/01/2026	Paydown		39,112	39,112	37,546	38,800		312		312		39,112				974	03/15/2036	1.A
..31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36	06/01/2026	Paydown		6,063	6,063	5,943	6,006		58		58		6,063				152	10/25/2036	1.A
..31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36	06/01/2026	Paydown		2,914	2,914	2,817	2,863		52		52		2,914				73	09/25/2036	1.A
..31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36	06/01/2026	Paydown		3,253	3,253	3,187	3,220		33		33		3,253				81	08/25/2036	1.A
..31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36	06/01/2026	Paydown		3,093	3,093	3,105	3,093						3,093				77	08/25/2036	1.A
..31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36	06/01/2026	Paydown		8,080	8,080	8,226	8,083		(4)		(4)		8,080				218	08/25/2036	1.A
..31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33	06/01/2026	Paydown		105,007	105,007	104,047	104,281		726		726		105,007				2,504	10/25/2033	1.A
..31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36	06/01/2026	Paydown		1,910	1,910	1,876	1,881		29		29		1,910				44	11/25/2036	1.A
..31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37	06/01/2026	Paydown		1,010	1,010	1,014	1,010						1,010				25	03/25/2037	1.A
..31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37	06/01/2026	Paydown		2,105	2,105	2,063	2,069		36		36		2,105				53	03/25/2037	1.A
..31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37	06/01/2026	Paydown		17,636	17,636	17,603	17,595		41		41		17,636				429	02/25/2037	1.A
..31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37	06/01/2026	Paydown		16,425	16,425	16,154	16,286		139		139		16,425				418	02/25/2037	1.A
..31396P-RX-1	FNR 2007-7 FP SC FLT PT 4.192% 08/25/36	06/25/2026	Paydown		10,018	10,018	9,969	10,029		(11)		(11)		10,018				176	08/25/2036	1.A
..31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37	06/01/2026	Paydown		5,513	5,513	5,500	5,498		15		15		5,513				138	03/25/2037	1.A
..31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37	06/01/2026	Paydown		3,221	3,221	3,275	3,235		(14)		(14)		3,221				81	03/25/2037	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37	06/01/2026	Paydown		10,459	10,459	10,509	10,459						10,459				260	03/25/2037	1.A
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37	06/01/2026	Paydown		10,164	10,164	10,097	10,101		63		63		10,164				272	06/25/2037	1.A
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37	06/01/2026	Paydown		18,728	18,728	18,989	18,753		(24)		(24)		18,728				486	04/25/2037	1.A
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47	06/01/2026	Paydown		172,500	172,500	171,180	171,266		1,235		1,235		172,500				3,632	05/25/2047	1.A
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37	06/01/2026	Paydown		8,837	8,837	8,810	8,808		29		29		8,837				222	05/25/2037	1.A
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37	06/01/2026	Paydown		19,106	19,106	19,488	19,143		(37)		(37)		19,106				478	08/25/2037	1.A
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37	06/01/2026	Paydown		12,066	12,066	12,201	12,063		3		3		12,066				304	06/25/2037	1.A
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47	06/01/2026	Paydown		3,192	3,192	3,093	3,102		90		90		3,192				80	07/25/2047	1.A
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37	06/01/2026	Paydown		8,088	8,088	7,865	7,900		189		189		8,088				202	07/25/2037	1.A
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37	06/01/2026	Paydown		5,201	5,201	5,041	5,068		132		132		5,201				131	07/25/2037	1.A
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37	06/01/2026	Paydown		15,698	15,698	15,303	15,362		336		336		15,698				392	08/25/2037	1.A
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37	06/01/2026	Paydown		10,949	10,949	10,689	10,731		218		218		10,949				282	07/25/2037	1.A
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37	06/01/2026	Paydown		38,949	38,949	37,881	38,043		906		906		38,949				1,027	08/25/2037	1.A
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37	06/01/2026	Paydown		3,696	3,696	3,612	3,627		70		70		3,696				93	08/25/2037	1.A
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38	06/01/2026	Paydown		7,733	7,733	7,228	7,515		218		218		7,733				173	05/25/2038	1.A
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38	06/01/2026	Paydown		45,923	45,923	45,429	45,488		435		435		45,923				1,249	03/25/2038	1.A
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48	06/01/2026	Paydown		8,380	8,380	8,288	8,305		75		75		8,380				210	03/25/2048	1.A
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36	06/01/2026	Paydown		752	752	754	752						752				19	09/15/2036	1.A
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36	06/01/2026	Paydown		45,106	45,106	44,660	44,742		364		364		45,106				1,033	11/15/2036	1.A
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36	06/01/2026	Paydown		2,283	2,283	2,289	2,282		1		1		2,283				57	11/15/2036	1.A
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36	06/01/2026	Paydown		27,806	27,806	27,796	27,783		23		23		27,806				655	11/15/2036	1.A
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36	06/01/2026	Paydown		226,183	226,183	225,865	225,811		372		372		226,183				5,649	12/15/2036	1.A
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37	06/01/2026	Paydown		50,601	50,601	49,945	50,380		221		221		50,601				1,047	02/15/2037	1.A
31397F-FP-2	FHR 3271 FP FLT PT 4.007% 02/15/37	06/15/2026	Paydown		233	233	234	233						233				2	02/15/2037	1.A
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37	06/01/2026	Paydown		4,202	4,202	4,037	4,077		126		126		4,202				105	07/15/2037	1.A
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37	06/01/2026	Paydown		95,182	95,182	92,202	92,751		2,431		2,431		95,182				2,819	07/15/2037	1.A
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37	06/01/2026	Paydown		16,698	16,698	16,223	16,305		393		393		16,698				417	07/15/2037	1.A
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37	06/01/2026	Paydown		7,328	7,328	7,148	7,186		142		142		7,328				184	07/15/2037	1.A
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38	06/01/2026	Paydown		122,857	122,857	116,379	121,080		1,777		1,777		122,857				2,720	05/25/2038	1.A
31397P-NJ-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37	06/01/2026	Paydown		27,786	27,786	26,588	27,333		453		453		27,786				578	12/15/2037	1.A
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38	06/01/2026	Paydown		2,067	2,067	2,078	2,067						2,067				52	01/15/2038	1.A
31397Q-HU-5	FNR 2011-2 PL EXCH PAC 4.000% 02/25/41	06/01/2026	Paydown		54,018	54,018	54,558	54,127		(109)		(109)		54,018				907	02/25/2041	1.A
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41	06/01/2026	Paydown		16,553	16,553	16,440	16,495		58		58		16,553				277	02/25/2041	1.A
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41	06/01/2026	Paydown		45,449	45,449	44,032	44,899		549		549		45,449				753	03/25/2041	1.A
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41	06/01/2026	Paydown		11,589	11,589	11,491	11,541		48		48		11,589				195	07/25/2041	1.A
31397U-RC-5	FNR 2011-53 TN EXCH PT 4.000% 06/25/41	06/01/2026	Paydown		140,114	140,114	147,735	146,154		(6,039)		(6,039)		140,114				2,390	06/25/2041	1.A
31398N-DG-6	FNR 2010-98 PE AD PAC-11 4.500% 09/25/40	06/01/2026	Paydown		268,705	268,705	284,156	273,131		(4,426)		(4,426)		268,705				5,063	09/25/2040	1.A
31398S-H6-3	FNR 2010-135 EP AD PAC-11 4.500% 12/25/40	06/01/2026	Paydown		128,816	128,816	134,411	130,581		(1,765)		(1,765)		128,816				2,406	12/25/2040	1.A
31398S-T9-4	FNR 2010-140 EH EXCH AD PAC-11 4.500% 12/25/40	06/01/2026	Paydown		493,110	493,110	558,755	510,699		(17,589)		(17,589)		493,110				8,844	12/25/2040	1.A
31403J-5L-6	FNMA 750651 4.500% 09/01/33	06/01/2026	Paydown		1,500	1,500	1,438	1,466		34		34		1,500				28	09/01/2033	1.A
31406K-GM-6	FNMA 812104 4.500% 02/01/35	06/01/2026	Paydown		291	291	278	282		9		9		291				5	02/01/2035	1.A
31407E-VL-4	FNMA 828719 7.500% 07/01/35	06/01/2026	Paydown		305	305	321	314		(8)		(8)		305				9	07/01/2035	1.A
3140J7-2P-9	FNMA BM3481 4.000% 02/01/48	06/01/2026	Paydown		292,496	292,496	299,169	298,328		(5,831)		(5,831)		292,496				5,161	02/01/2048	1.A
3140J8-DH-3	FNMA BM3703 4.000% 03/01/48	06/01/2026	Paydown		178,004	178,004	183,066	182,433		(4,429)		(4,429)		178,004				2,824	03/01/2048	1.A
3140J9-YB-1	FNMA BM5205 4.000% 06/01/45	06/01/2026	Paydown		85,105	85,105	88,284	87,867		(2,762)		(2,762)		85,105				1,457	06/01/2045	1.A
31410D-U7-3	FNMA 886306 7.636% 07/01/36	06/01/2026	Paydown		18	18	18	18						18				1	07/01/2036	1.A
31410G-CT-8	FNMA 888482 4.500% 05/01/35	06/01/2026	Paydown		194	194	186	188		6		6		194				4	05/01/2035	1.A
31418B-MF-0	FNMA MA2157 4.000% 01/01/45	06/01/2026	Paydown		122,104	122,104	130,575	129,216		(7,112)		(7,112)		122,104				1,862	01/01/2045	1.A
31418D-FN-7	FNMA POOL MA3772 3.500% 09/01/39	06/01/2026	Paydown		66,341	66,341	68,777	68,363		(2,022)		(2,022)		66,341				981	09/01/2039	1.A
31418D-GJ-5	FNMA POOL MA3800 3.000% 10/01/39	06/01/2026	Paydown		68,783	68,783	70,503	70,212		(1,429)		(1,429)		68,783				849	10/01/2039	1.A
31418D-HJ-4	FNMA POOL MA3832 3.500% 11/01/39	06/01/2026	Paydown		138,026	138,026	143,460	142,720		(4,695)		(4,695)		138,026				1,805	11/01/2039	1.A
31418D-JP-8	FNMA POOL MA3869 3.500% 12/01/39	06/01/2026	Paydown		153,565	153,565	159,804	158,794		(5,229)		(5,229)		153,565				2,145	12/01/2039	1.A
31418D-LP-5	FNMA POOL MA3933 2.500% 02/01/40	06/01/2026	Paydown		157,669	157,669	159,936	159,534		(1,865)		(1,865)		157,669				1,672	02/01/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31418D-MP-4	FNMA POOL MA3965 2.500% 03/01/40	06/01/2026	Paydown		139,535	139,535	141,410	141,072		(1,537)		(1,537)		139,535				1,471	03/01/2040	1.A
..31418D-P4-8	FNMA POOL MA4042 2.000% 06/01/35	06/01/2026	Paydown		336,481	336,481	346,890	344,045		(7,565)		(7,565)		336,481				2,807	06/01/2035	1.A
..31418D-Q2-1	FNMA POOL MA4072 2.500% 07/01/40	06/01/2026	Paydown		266,121	266,121	276,557	274,780		(8,660)		(8,660)		266,121				2,774	07/01/2040	1.A
..31418D-Q4-7	FNMA POOL MA4074 2.000% 07/01/35	06/01/2026	Paydown		349,956	349,956	360,783	357,881		(7,925)		(7,925)		349,956				2,929	07/01/2035	1.A
..31418D-QG-0	FNMA POOL MA4054 2.500% 06/01/40	06/01/2026	Paydown		235,197	235,197	244,421	242,848		(7,651)		(7,651)		235,197				2,445	06/01/2040	1.A
..31418D-TJ-1	FNMA POOL MA4152 2.000% 09/01/40	06/01/2026	Paydown		348,957	348,957	361,256	358,835		(9,878)		(9,878)		348,957				2,910	09/01/2040	1.A
..31418D-U5-9	FNMA POOL MA4203 2.500% 11/01/40	06/01/2026	Paydown		305,560	305,560	319,909	317,457		(11,898)		(11,898)		305,560				3,273	11/01/2040	1.A
..31418D-UA-8	FNMA POOL MA4176 2.000% 10/01/40	06/01/2026	Paydown		345,088	345,088	357,381	354,955		(9,868)		(9,868)		345,088				2,890	10/01/2040	1.A
..31418E-5P-1	FNMA POOL MA5353 5.500% 05/01/54	05/08/2026	CITIGROUP GLOBAL MARKETS INC.		25,503,220	25,277,555	25,439,490			(472)		(472)		25,439,018			64,203	32,983	05/01/2054	1.A
..31418E-5P-1	FNMA POOL MA5353 5.500% 05/01/54	06/01/2026	Paydown		78,200	78,200	78,701			(501)		(501)		78,200				358	05/01/2054	1.A
..38383P-WS-6	GORNMENT NOTIONAL MORTGAGE 5.000% 07/20/40	04/01/2026	Paydown				109,853	86,773		(86,773)		(86,773)						11,465	07/20/2040	1.A Z
..38383P-WS-6	GORNMENT NOTIONAL MORTGAGE 5.000% 07/20/40	06/01/2026	Paydown				190,268	150,294		(150,294)		(150,294)						27,231	07/20/2040	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					133,399,304	133,175,381	134,620,629	109,163,096		(417,017)		(417,017)		134,267,806		(868,501)	(868,501)	2,017,911	XXX	XXX
..00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32	06/01/2026	Paydown		20,865	20,865	21,308	20,883		(18)		(18)		20,865				484	12/25/2032	1.A FM
..000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33	06/01/2026	Paydown		3,467	3,467	3,538	3,484		(17)		(17)		3,467				80	02/25/2033	1.A FM
..000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33	06/01/2026	Paydown		14,941	14,941	14,818	14,845		96		96		14,941				334	05/25/2033	1.B FM
..00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32	06/01/2026	Paydown		30,604	30,604	21,786	29,624		979		979		30,604				891	01/25/2032	1.A FM
..004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 5.341% 04/25/34	05/25/2026	Paydown		5,634	5,634	5,094	5,545		89		89		5,634				72	04/25/2034	1.A FM
..02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37	06/01/2026	Paydown		42,313	39,799	15,546	12,347		29,194		29,194		41,542		771	771	1,173	04/25/2037	1.A FM
..02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 4.213% 02/25/37	06/25/2026	Paydown		11,723	12,532	4,668	2,022		9,825		9,825		11,847		(124)	(124)	255	02/25/2037	1.A FM
..02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37	06/01/2026	Paydown		25,973	23,656	5,208	2,356		23,395		23,395		25,751		222	222	663	03/25/2037	1.A FM
..02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37	06/01/2026	Paydown		121,696	127,972	74,806	54,287		70,016		70,016		124,303		(2,607)	(2,607)	3,617	09/25/2037	1.A FM
..02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37	06/01/2026	Paydown		14,299	8,968	1,957	1,304		12,244		12,244		13,548		751	751	559	08/25/2037	1.A FM
..02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35	06/01/2026	Paydown		186,364	186,364	158,410	179,877		6,487		6,487		186,364				4,064	12/25/2035	1.A FM
..04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 5.867% 03/25/32	06/25/2026	Paydown		1,601	1,601	498	1,069		531		531		1,601				38	03/25/2032	1.A FM
..05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 4.684% 05/26/46	06/01/2026	Paydown		172,232	172,232	150,703	165,207		7,025		7,025		172,232				2,744	05/26/2046	1.A FM
..05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 4.182% 04/25/37	06/25/2026	Paydown		17,918	17,918	15,947	16,957		962		962		17,918				318	04/25/2037	1.A FM
..05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 4.042% 04/25/37	06/25/2026	Paydown		49,366	49,366	43,935	46,741		2,625		2,625		49,366				848	04/25/2037	1.A FM
..05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32	06/01/2026	Paydown		6,779	6,779	6,353	6,528		251		251		6,779				170	11/25/2032	1.A FM
..05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32	06/01/2026	Paydown		14,327	14,327	14,530	14,433		(106)		(106)		14,327				358	11/25/2032	1.A FM
..05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34	06/01/2026	Paydown		146,856	146,856	143,651	144,484		2,372		2,372		146,856				2,740	11/25/2034	2.C FM
..05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35	06/01/2026	Paydown		2,558	7,589	6,768	6,981		209		209		7,189		(4,631)	(4,631)	174	10/25/2035	4.B FM
..05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS 5.307% 11/25/33	06/01/2026	Paydown		27,826	27,826	25,843	26,533		1,293		1,293		27,826				564	11/25/2033	1.A FM
..05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS 5.093% 12/25/34	06/01/2026	Paydown		5,738	5,738	5,609	5,647		91		91		5,738				122	12/25/2034	1.A FM
..05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35	06/01/2026	Paydown		6,298	8,916	8,207	8,958		(31)		(31)		8,927		(2,629)	(2,629)	204	09/25/2035	5.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36	06/01/2026	Paydown		6,829	11,065	7,600	6,589		2,779		2,779		9,368		(2,539)	(2,539)	265	03/25/2036	1.A FM
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36	06/01/2026	Paydown		12,925	14,638	9,433	6,261		7,381		7,381		13,642		(717)	(717)	377	01/25/2036	1.A FM
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36	06/01/2026	Paydown		5,967	9,677	6,686	7,133		1,577		1,577		8,710		(2,743)	(2,743)	242	05/25/2036	1.A FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36	06/01/2026	Paydown		7,477	12,126	6,005	6,120		3,717		3,717		9,837		(2,360)	(2,360)	304	05/25/2036	1.A FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36	06/01/2026	Paydown		9,665	10,653	10,579	10,585		62		62		10,646		(981)	(981)	283	09/25/2036	5.C FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36	06/01/2026	Paydown		19,782	22,779	21,441	22,109		583		583		22,692		(2,909)	(2,909)	569	08/25/2036	3.A FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36	06/01/2026	Paydown		5,808	8,402	2,279	754		5,289		5,289		6,042		(235)	(235)	219	09/25/2036	1.A FM
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32	06/01/2026	Paydown		208	208	214	208						208				6	04/20/2032	1.A FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32	06/01/2026	Paydown		10,465	10,465	10,073	10,244		221		221		10,465				284	07/20/2032	1.A FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34	06/01/2026	Paydown		13,389	13,389	12,971	13,103		286		286		13,389				307	09/20/2034	1.A FM
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 5.365% 05/25/35	06/01/2026	Paydown		24,496	24,496	23,157	22,589	826	1,081		1,907		24,496				495	05/25/2035	5.C FM
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 5.648% 04/25/34	06/01/2026	Paydown		9,759	9,759	9,725	9,727		32		32		9,759				241	04/25/2034	1.A FM
073879-SL-3	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35	06/01/2026	Paydown		31,115	31,115	25,092	22,210		8,905		8,905		31,115				650	04/25/2035	1.A FM
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S 6.050% 02/25/36	06/01/2026	Paydown		55,464	55,464	53,174	54,385		1,079		1,079		55,464				1,503	02/25/2036	3.A FM
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 3.932% 06/25/47	06/25/2026	Paydown		17,407	17,407	14,470	15,141		2,266		2,266		17,407				202	06/25/2047	1.A FM
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 3.877% 07/25/37	06/25/2026	Paydown		10,047	10,047	5,136	4,163		5,884		5,884		10,047				90	07/25/2037	1.A FM
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 2.928% 12/25/36	06/01/2026	Paydown		16,594	16,594	14,202	15,258		1,336		1,336		16,594				165	12/25/2036	1.A FM
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36	06/01/2026	Paydown		99,686	99,686	64,748	70,994		28,692		28,692		99,686				2,710	05/25/2036	1.A FM
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36	06/01/2026	Paydown			(274)	(151)	(114)						(114)		114	114	7	10/25/2036	1.A FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37	06/01/2026	Paydown			(71)	(35)	(16)		1		1		(15)		15	15	2	01/25/2037	1.A FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37	06/01/2026	Paydown		5,178	10,043	3,350	1,812		4,193		4,193		6,005		(827)	(827)	184	05/25/2037	1.A FM
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37	06/01/2026	Paydown		96,008	81,717	50,665	52,680		34,107		34,107		86,786		9,221	9,221	2,870	07/25/2037	1.A FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37	06/01/2026	Paydown		46,336	39,439	23,829	28,055		13,364		13,364		41,419		4,917	4,917	1,385	07/25/2037	1.A FM
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37	06/01/2026	Paydown		46,960	46,960	17,610	12,330		34,630		34,630		46,960				260	02/25/2037	1.A FM
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000% 05/25/43	06/01/2026	Paydown		38,768	38,768	34,940	36,691		2,078		2,078		38,768				484	05/25/2043	1.A
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44	06/30/2026	Various		1,628,931	1,722,598	1,711,831	1,714,717		117		117		1,714,834		(85,902)	(85,902)	33,920	03/25/2044	1.A
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44	06/01/2026	Paydown		21,836	21,836	21,699	21,736		100		100		21,836				341	03/25/2044	1.A
12661X-BR-2	CREDIT SUISSUE MORTGAGE TRUST SERIES 2021-INV1 CLASS B4 144A 3.081% 07/25/56	06/01/2026	Paydown		20,598	20,598	15,371	15,552		5,046		5,046		20,598				265	07/25/2056	1.E
12663D-AC-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-NQM5 CLASS A1 144A 5.169% 06/25/67	06/01/2026	Paydown		668,298	668,298	664,934	665,179		3,120		3,120		668,298				14,908	06/25/2067	1.A
12670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36	06/01/2026	Paydown		2,847	2,847				2,847		2,847		2,847				45	02/25/2036	1.A FM
12670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36	06/01/2026	Paydown		151,342	169,586	108,412	157,390		11,048		11,048		168,438		(17,095)	(17,095)	2,715	04/25/2036	1.A FM
12670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36	06/01/2026	Paydown		70,995	70,995	16,825	44,448		26,546		26,546		70,995				1,051	05/25/2036	1.A FM
12670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.547% 05/25/36	06/01/2026	Paydown		33,881	33,881	8,442	16,556		17,325		17,325		33,881				503	05/25/2036	1.A FM
12671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 4.512% 03/25/34	06/25/2026	Paydown		63,633	63,633	48,839	61,696		1,937		1,937		63,633				1,499	03/25/2034	1.A FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35	06/01/2026	Paydown		47,409	61,050	49,389	56,309		3,779		3,779		60,088		(12,679)	(12,679)	1,464	04/25/2035	5.B FM
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35	06/01/2026	Paydown		88,469	83,173	79,474	86,803		(3,874)		(3,874)		82,928		5,540	5,540	2,061	04/25/2035	5.C FM
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35	06/01/2026	Paydown		89,518	89,518	77,607	73,959		15,559		15,559		89,518				1,906	04/25/2035	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35	06/01/2026	Paydown		158,220	160,558	129,879	103,947		55,757		55,757		159,704		(1,484)	(1,484)	4,345	04/25/2035	1.A FM
12667F-HU-2	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34	06/01/2026	Paydown		64,023	64,023	62,962	63,248		775		775		64,023				1,274	07/25/2034	1.A FM
12667F-MJ-6	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500% 08/25/34	06/01/2026	Paydown		71,050	71,050	67,405	69,162		1,888		1,888		71,050				1,826	08/25/2034	1.A FM
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35	06/01/2026	Paydown		117,798	81,187	81,631	81,133		80		80		81,213		36,585	36,585	2,588	02/25/2035	5.A FM
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34	06/01/2026	Paydown		14,255	14,255	11,562	12,377		1,879		1,879		14,255				372	10/25/2034	1.A FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35	06/01/2026	Paydown		3,486	3,432	1,011	1,014		2,456		2,456		3,470		16	16	78	03/25/2035	1.A FM
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35	06/01/2026	Paydown		487	487	193	80		407		407		487				11	03/25/2035	1.A FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35	06/01/2026	Paydown		23,024	23,224	10,915	6,436		16,643		16,643		23,080		(56)	(56)	523	05/25/2035	1.A FM
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS 4.262% 05/25/35	06/25/2026	Paydown		30,803	30,755	23,203	22,886		7,881		7,881		30,767		36	36	557	05/25/2035	1.A FM
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS 3.658% 05/25/35	06/25/2026	Paydown		15,251	15,227	11,015	11,412		3,821		3,821		15,233		18	18	276	05/25/2035	1.A FM
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35	06/01/2026	Paydown		318,968	317,242	287,622	293,571		23,799		23,799		317,370		1,597	1,597	7,623	05/25/2035	1.A FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35	06/01/2026	Paydown		55,993	55,907	40,683	44,449		11,475		11,475		55,923		70	70	1,297	05/25/2035	1.A FM
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35	06/01/2026	Paydown		15,129	15,129	9,634	7,543		7,586		7,586		15,129				330	06/25/2035	1.A FM
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35	06/01/2026	Paydown		44,169	44,169	41,034	45,802		(1,633)		(1,633)		44,169				962	06/25/2035	5.C FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35	06/01/2026	Paydown		32,315	32,303	23,613	21,606		10,701		10,701		32,307		7	7	687	06/25/2035	1.A FM
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35	06/01/2026	Paydown		102,554	102,522	93,783	82,961	25,707	(6,158)		19,549		102,510		44	44	2,479	07/25/2035	1.A FM
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35	06/01/2026	Paydown		8,958	8,899	3,827	2,034		6,911		6,911		8,944		14	14	196	07/25/2035	1.A FM
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35	06/01/2026	Paydown		29,264	29,069	21,151	15,854		13,306		13,306		29,161		103	103	611	07/25/2035	1.A FM
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS 4.262% 07/25/35	06/25/2026	Paydown		32,383	37,082	18,035	14,296		19,885		19,885		34,181		(1,798)	(1,798)	586	07/25/2035	1.A FM
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35	06/01/2026	Paydown		22,963	26,295	13,362	10,786		13,560		13,560		24,346		(1,383)	(1,383)	531	07/25/2035	1.A FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35	06/01/2026	Paydown		4,352	3,931	1,551	1,012		3,235		3,235		4,247		105	105	282	07/25/2035	1.A FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35	06/01/2026	Paydown		11,881	11,881	10,861	7,941		3,940		3,940		11,881				327	09/25/2035	1.B FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35	05/01/2026	Paydown		6,195	6,195	5,663	4,140		2,054		2,054		6,195				142	09/25/2035	1.E FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35	04/01/2026	Paydown		37,850	37,850	34,603	25,298		12,552		12,552		37,850				694	09/25/2035	2.A FM
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 4.382% 08/25/35	06/25/2026	Paydown		16,671	16,765	6,227	5,269		11,432		11,432		16,702		(31)	(31)	282	08/25/2035	1.A FM
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 4.312% 08/25/35	06/25/2026	Paydown		46,985	46,801	32,318	25,745		21,141		21,141		46,886		99	99	901	08/25/2035	1.A FM
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35	06/01/2026	Paydown		634	455	227	155		420		420		575		59	59	20	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35	06/01/2026	Paydown		52,668	52,668	47,230	36,050		16,619		16,619		52,668				1,114	11/25/2035	3.A FM
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35	06/01/2026	Paydown		69,012	69,233	50,229	44,262		24,889		24,889		69,152		(140)	(140)	1,350	08/25/2035	1.A FM
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35	06/01/2026	Paydown		24,276	24,354	20,705	16,297		8,030		8,030		24,327		(51)	(51)	475	08/25/2035	1.A FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35	05/01/2026	Paydown		27,759	27,759	15,095	15,095		12,663		12,663		27,759				667	11/25/2035	5.C FM
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35	06/01/2026	Paydown		6,798	6,823	4,737	3,316		3,494		3,494		6,810		(12)	(12)	171	11/25/2035	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35	06/01/2026	Paydown		15,297	15,297	12,909	11,324		3,972		3,972		15,297				351	11/25/2035	1.A FM
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36	06/01/2026	Paydown		3,268	3,193	2,573	1,585		1,647		1,647		3,232		36	36	77	01/25/2036	1.A FM
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36	06/01/2026	Paydown		11,018	10,766	8,568	6,456		4,416		4,416		10,872		146	146	260	01/25/2036	1.A FM
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36	05/01/2026	Paydown		20,179	(2,211)	(623)	(242)		18,098		18,098		17,856		2,323	2,323	893	02/25/2036	1.A FM
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32	06/01/2026	Paydown		4,812	4,812	4,812	4,078	734			734		4,812				125	11/25/2032	6. FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33	06/01/2026	Paydown		22,386	22,386	21,352	21,657		729		729		22,386				467	10/25/2033	5.C FM
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34	06/01/2026	Paydown		11,970	11,970	11,832	11,860		110		110		11,970				287	08/25/2034	1.A FM
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34	06/01/2026	Paydown		12,303	12,303	12,267	12,263		40		40		12,303				308	08/25/2034	1.A FM
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34	06/01/2026	Paydown		76,577	76,577	74,585	75,086		1,491		1,491		76,577				1,967	05/25/2034	1.A FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34	06/01/2026	Paydown		28,457	28,457	26,367	26,938		1,519		1,519		28,457				623	07/25/2034	1.A FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35	06/01/2026	Paydown		656	625								656				16	09/25/2035	1.A FM
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35	06/01/2026	Paydown		11,647	11,591	6,070	2,649		8,985		8,985		11,635		12	12	309	09/25/2035	1.A FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35	06/01/2026	Paydown		13,033	12,754	7,934	10,315		2,488		2,488		12,802		231	231	295	09/25/2035	1.A FM
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 5.197% 11/20/34	06/01/2026	Paydown		40,116	40,116	35,281	35,183		4,933		4,933		40,116				874	11/20/2034	1.A FM
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35	06/01/2026	Paydown		42,530	42,530	42,007	42,154		376		376		42,530				976	01/25/2035	1.F FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 4.162% 08/25/35	06/25/2026	Paydown		1,765	1,765	1,268	1,081		684		684		1,765				31	08/25/2035	1.A FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35	06/01/2026	Paydown		10,429	10,366	7,355	4,231		6,174		6,174		10,404		25	25	263	08/25/2035	1.A FM
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 4.835% 05/20/35	06/01/2026	Paydown		325,150	325,150	315,597	320,242		4,908		4,908		325,150				7,647	05/20/2035	1.A FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35	06/01/2026	Paydown		57,352	57,352	40,867	37,209		20,142		20,142		57,352				1,427	05/25/2035	1.A FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35	06/01/2026	Paydown		19,374	19,374	13,526	10,658		8,716		8,716		19,374				444	05/25/2035	1.A FM
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33	06/01/2026	Paydown		36,483	36,483	35,571	36,227		256		256		36,483				837	05/25/2033	1.A FM
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33	06/01/2026	Paydown		11,147	11,147	11,505	11,269		(122)		(122)		11,147				256	07/25/2033	1.A FM
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32	06/01/2026	Paydown		49	49	46	48		1		1		49				1	01/25/2032	1.A FM
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 4.407% 03/25/34	06/25/2026	Paydown		11,204	11,204	10,279	11,094		111		111		11,204				217	03/25/2034	1.A FM
157200-AA-4	Dominium LIHTC 144A 7.209% 01/15/54	06/15/2026	Paydown		6,069,778	6,069,778	6,069,778	6,069,778						6,069,778				175,294	01/15/2054	1.E FE
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34	06/01/2026	Paydown		4,196	4,196	3,329	3,955		241		241		4,196				94	08/25/2034	1.A FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34	06/01/2026	Paydown		2,731	2,731	2,731	2,731						2,731				60	08/25/2034	1.A FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34	06/01/2026	Paydown		2,613	2,613	2,184	2,477		136		136		2,613				62	08/25/2034	1.A FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34	06/01/2026	Paydown		5,472	5,472	5,472	5,472						5,472				125	08/25/2034	1.A FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32	06/01/2026	Paydown		25,345	25,345	25,343	25,272		72		72		25,345				660	10/25/2032	1.A FM
161546-FY-7	CFAB 2003-4 1M2 MEZ AFC NAS 4.928% 06/25/32	06/01/2026	Paydown		10,471	10,471				10,471		10,471		10,471				258	06/25/2032	1.A FM
161546-JP-2	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 5.785% 02/26/35	04/27/2026	Paydown		280	280	250	276		5		5		280				4	02/26/2035	1.A FM
16160E-DN-8	CHASE MORTGAGE FINANCE CORPO SERIES 2026-2 CLASS B1 144A 6.184% 12/25/56	06/01/2026	Paydown		31,706	31,706	32,994			(1,289)		(1,289)		31,706				492	12/25/2056	1.D FE
16160K-DP-9	CHASE MORTGAGE FINANCE CORPO SERIES 2026-5 CLASS B1 144A 6.166% 03/25/57	06/01/2026	Paydown		13,975	13,975	14,230			(256)		(256)		13,975				72	03/25/2057	1.D FE
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37	05/01/2026	Paydown			148	77	31		(1)		(1)		30		(30)	(30)	3	06/25/2037	1.A FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34	06/01/2026	Paydown		728	728	727	726		2		2		728				19	02/25/2034	1.A FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34	06/01/2026	Paydown		43,487	43,487	39,397	42,266		1,221		1,221		43,487				1,178	02/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	CHASE 2005-A1 1A1 CSTR SSNR AS 4.197%																			
..16162W-PB-9	12/25/35	06/01/2026	Paydown		609	609	205	302		308		308		609				11	12/25/2035	1.A FM
	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 4.646%																			
..16162W-PG-8	12/25/35	06/01/2026	Paydown		28,830	28,830	21,463	18,963		9,868		9,868		28,830				560	12/25/2035	1.A FM
..16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36	04/01/2026	Paydown			4	2	1						1		(1)	(1)		12/25/2036	1.A FM
..16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36	04/01/2026	Paydown			3	2	1						1		(1)	(1)		12/25/2036	1.A FM
	CHASE 2007-A1 1A3 CSTR SSNR AS 6.310%																			
..16163D-AC-2	02/25/37	06/01/2026	Paydown		1,809	1,809	1,794	1,798		10		10		1,809				50	02/25/2037	1.A FM
	CHASE 2007-A1 3A1 CSTR SSNR AS 5.262%																			
..16163D-AL-2	02/25/37	06/01/2026	Paydown		10,863	10,863	10,815	10,818		45		45		10,863				249	02/25/2037	1.A FM
	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37																			
..16163J-AV-8		05/01/2026	Paydown			26	12	10						9		(9)	(9)	1	07/25/2037	1.A FM
..16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36	06/01/2026	Paydown			(619)	(284)	(284)						(284)		284	284	7	10/25/2036	5.C FM
	CHASE 2007-A2 1A1 CSTR SSNR AS 6.305%																			
..16163L-AA-0	07/25/37	06/01/2026	Paydown		145,322	145,322	144,618	145,272		50		50		145,322				3,297	07/25/2037	1.A FM
	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 4.763%																			
..16163L-AQ-5	07/25/37	06/01/2026	Paydown		23,587	23,587	1,908	464		23,122		23,122		23,587				393	07/25/2037	1.A FM
	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36																			
..16165L-AG-5		06/01/2026	Paydown		4,794	4,794	4,074	4,305		489		489		4,794				69	06/25/2036	1.A FM
	COMFC 2005-2A A2 FLT STEP AS 7.512%																			
..16678R-DL-8	05/25/36	06/25/2026	Paydown		127,877	127,877	112,918	116,419		11,458		11,458		127,877				1,170	05/25/2036	1.A FM
..170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37	05/01/2026	Paydown		8,246	8,266	5,097	2,945		5,308		5,308		8,253		(7)	(7)	298	03/25/2037	1.A FM
	CWHL 2007-15 1A20 EXCH SSNR AS 6.250%																			
..17025T-AV-3	09/25/37	06/01/2026	Paydown		37,313	14,848	9,055	5,991		22,533		22,533		28,524		8,789	8,789	1,282	09/25/2037	1.A FM
..172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35	04/01/2026	Paydown		5,130	5,130	4,816	5,051		79		79		5,130				94	09/25/2035	1.A FM
..172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35	06/01/2026	Paydown		485	485	439	462		23		23		485				11	07/25/2035	1.A FM
	CMLTI 2006-WF1 A2C STEP AFC AS 6.098%																			
..17307G-4H-8	03/25/36	06/01/2026	Paydown		5,750	5,750	2,252	1,655		4,094		4,094		5,750				64	03/25/2036	1.A FM
	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 10.362%																			
..17307G-NS-3	02/25/35	06/25/2026	Paydown		6,590	6,590	5,898	6,463		126		126		6,590				87	02/25/2035	1.A FM
..17307G-WE-4	CMLTI 2005-4 A CSTR AS 5.666% 08/25/35	06/01/2026	Paydown		2,334	2,334	2,078	2,273		61		61		2,334				51	08/25/2035	1.A FM
	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750%																			
..17309A-AA-7	04/25/36	06/01/2026	Paydown		39,319	41,713	21,660	20,327		20,167		20,167		40,495		(1,176)	(1,176)	983	04/25/2036	1.A FM
..17310Q-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36	06/01/2026	Paydown		10,018	10,018	7,274	8,491		1,528		1,528		10,018				251	11/25/2036	1.A FM
..17310S-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37	06/01/2026	Paydown		149,803	187,848	148,959	150,928		29,547		29,547		180,475		(30,672)	(30,672)	5,393	01/25/2037	1.A FM
..17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36	06/01/2026	Paydown			47,811	45,403	47,598		1		1		47,598		(47,598)	(47,598)	320	04/25/2036	4.A FM
..17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37	06/01/2026	Paydown		1,135	1,135				1,135		1,135		1,135				29	09/25/2037	1.A FM
..17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37	06/01/2026	Paydown		8,909	10,611	9,633	10,316		253		253		10,570		(1,661)	(1,661)	263	04/25/2037	2.A FM
..17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37	06/01/2026	Paydown		423	539				423		423		423				14	06/25/2037	1.A FM
	CITIGROUP MORTGAGE LOAN TRUST SERIES 2021-																			
..17329P-DU-3	INV1 CLASS B4 144A 2.708% 05/25/51	06/01/2026	Paydown		10,432	10,432	7,434	7,485		2,946		2,946		10,432				118	05/25/2051	3.B FE
..204012-AE-8	CPLT 1987-A A5 SEQ 4.500% 04/01/29	04/01/2026	Paydown		28,017	28,017	20,128	26,807		1,210		1,210		28,017				630	04/01/2029	1.A FM
..204012-AF-5	CPLT 1987-A B SUB 4.500% 10/01/29	04/14/2026	Paydown		365	365	291	351		15		15		365				25	10/01/2029	6. *
	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST																			
..20401@-AW-1	NOTE SERIES K 4.655% 10/01/39	06/01/2026	Paydown		2,795	2,795	2,795		2,795			2,795		2,795				71	10/01/2039	6. *
..21075W-BA-2	CONHE 1995-1 A5 SEQ 5.977% 07/15/26	04/01/2026	Paydown		70,522	70,522						70,522		70,522				1,007	07/15/2026	1.A FM
	CSFB 2004-4 3A11 SEQ SSNR AS 5.500%																			
..22541S-UX-4	08/25/34	06/01/2026	Paydown		22,112	22,112	21,644	21,760		352		352		22,112				504	08/25/2034	1.A FM
..22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34	06/01/2026	Paydown		4,390	4,390	4,373	4,373		17		17		4,390				105	12/25/2034	1.A FM
..225458-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35	06/01/2026	Paydown		9,983	9,983	9,807	9,874		109		109		9,983				230	02/25/2035	1.B FM
	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34																			
..2254W0-GV-1		06/01/2026	Paydown		24,916	24,916	24,298	24,437		479		479		24,916				564	10/25/2034	1.B FM

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34																			
2254W0-JS-5		06/01/2026	Paydown		330,460	330,460	320,813	323,426		7,034		7,034		330,460				6,395	11/25/2034	1.A FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34	06/01/2026	Paydown		184,449	184,449	182,057	182,845		1,604		1,604		184,449				3,569	11/25/2034	1.A FM
251510-CV-3	DBALT 2005-1 1A1 FLT AS 8.757% 02/25/35	06/25/2026	Paydown		22,148	22,148	15,392	15,437		6,710		6,710		22,148				400	02/25/2035	1.A FM
	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.500%																			
251513-AY-3	10/25/36	06/01/2026	Paydown		78,710	78,710	78,847	78,710						78,710				1,635	10/25/2036	1.A FM
	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500%																			
251563-BM-3	04/25/33	06/01/2026	Paydown		250	250	250	249		1		1		250				6	04/25/2033	1.A FM
	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33																			
251563-BS-0		06/01/2026	Paydown		3,307	3,307	3,287	3,292		15		15		3,307				76	04/25/2033	1.A FM
	DMSI 2003-1 B3 SUB CSTR NAS 5.500% 04/25/33																			
251563-CX-8		06/01/2026	Paydown			3,324	2,726	2,959		6		6		2,966		(2,966)	(2,966)		04/25/2033	6. *
294751-AW-2	EQABS 2002-3 M2 MEZ AFC 6.460% 11/25/32	06/01/2026	Paydown		61,518	61,518	59,414	61,673		(155)		(155)		61,518				861	11/25/2032	3.A FM
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33	06/01/2026	Paydown		18,450	29,139	12,078	21,464		4,978		4,978		26,442		(7,992)	(7,992)	415	08/25/2033	1.A FM
294751-CT-7	EQABS 2003-3 M1 MEZ AFC 4.868% 12/25/33	06/01/2026	Paydown		26,021	26,021	26,021	25,942		79		79		26,021				445	12/25/2033	1.A FM
	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.689%																			
294751-FC-1	07/25/34	06/01/2026	Paydown		(125)	(7)		(7)						(7)		7	7	1	07/25/2034	1.A FM
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31	06/01/2026	Paydown		19,432	19,432	18,532	19,260		172		172		19,432				546	07/15/2031	1.A
	FHASI 2006-1 1A10 AD SSNR AS 6.000%																			
32051G-2H-7	05/25/36	06/01/2026	Paydown			89	70	34	12	(1)		11		45		(45)	(45)	2	05/25/2036	5.C FM
	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36																			
32051G-2J-3		06/01/2026	Paydown		360	360	277	184		176		176		360				7	05/25/2036	5.C FM
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 4.698% 10/25/34	06/01/2026	Paydown		17,847	17,847	16,853	17,309		538		538		17,847				363	10/25/2034	1.A FM
	FLAGSTAR MORTGAGE TRUST SERIES 2021-61NV																			
33851G-BS-3	CLASS B4 144A 3.474% 08/25/51	06/01/2026	Paydown		25,363	25,363	20,708	20,821		4,541		4,541		25,363				368	08/25/2051	3.A
	FLAGSTAR MORTGAGE TRUST SERIES 2018-3INV																			
33851J-AW-9	CLASS BS 144A 4.433% 05/25/48	06/01/2026	Paydown		22,057	22,057	19,631	19,700		2,357		2,357		22,057				420	05/25/2048	1.A
	FLAGSTAR MORTGAGE TRUST SERIES 2021 5INV																			
33851P-BY-0	CLASS B5 144A 3.333% 07/25/51	06/01/2026	Paydown		13,601	13,601	10,779	10,851		2,750		2,750		13,601				189	07/25/2051	3.B
	FLAGSTAR MORTGAGE TRUST SERIES 2021 11IN																			
33851T-BT-3	CLASS B4 144A 3.440% 11/25/51	06/01/2026	Paydown		48,855	48,855	40,016	40,323		8,532		8,532		48,855				701	11/25/2051	1.B
	FLAGSTAR MORTGAGE TRUST SERIES 2021 3INV																			
33852C-BY-8	CLASS B5 144A 3.195% 06/25/51	06/01/2026	Paydown		10,265	10,265	8,186	8,286		1,978		1,978		10,265				141	06/25/2051	3.A
	FLAGSTAR MORTGAGE TRUST SERIES 2021-7 CLASS																			
33852J-BX-5	B4 144A 2.920% 08/25/51	06/01/2026	Paydown		18,086	18,086	12,943	13,110		4,976		4,976		18,086				220	08/25/2051	3.B FE
	FLAGSTAR MORTGAGE TRUST SERIES 2021 12 CLASS																			
33853G-BP-7	B4 144A 2.964% 11/25/51	06/25/2026	Paydown		27,693	27,693	19,783	19,996		7,697		7,697		27,693				342	11/25/2051	3.B FE
	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2B																			
35563T-AP-6	144 4.592% 12/25/30	06/25/2026	Paydown		861,349	861,349	885,036	871,800		(10,451)		(10,451)		861,349				21,749	12/25/2030	1.A
	FREDDIE MAC STACR SERIES 2021-DNA1 CLASS B1																			
35564K-BD-0	144A 6.278% 01/25/51	05/04/2026	BANK OF AMERICA		17,548,152	16,496,500	16,477,070	16,489,166		430		430		16,489,596		1,058,556	1,058,556	379,513	01/25/2051	1.A
	FREDDIE MAC STACR SERIES 2020-DNA6 CLASS B1																			
35566C-BD-6	144A 6.628% 12/25/50	05/04/2026	BANK OF AMERICA		28,889,563	26,800,000	26,799,789	26,808,289		(523)		(523)		26,807,766		2,081,796	2,081,796	650,424	12/25/2050	1.A
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34	06/01/2026	Paydown		7,071	7,071	7,234	7,134		(63)		(63)		7,071				162	02/25/2034	1.A FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33	06/01/2026	Paydown		6,961	6,961	6,743	6,815		147		147		6,961				153	06/25/2033	1.A FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33	06/01/2026	Paydown		5,328	5,328	5,110	5,186		142		142		5,328				117	06/25/2033	1.A FM
	GSR 2003-7F B1 SUB CSTR NAS 5.895% 06/25/33																			
36228F-VA-1		06/01/2026	Paydown		17,909	17,909	17,730	16,599	1,168	142		1,310		17,909				432	06/25/2033	5.C FM
	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37																			
3622MP-AA-6		06/01/2026	Paydown		238	1,409	766	347		172		172		520		(282)	(282)	35	01/25/2037	1.A FM
	GSR 2007-1F 3A15 EXCH SEQ AS 6.000%																			
3622MP-BE-7	01/25/37	06/01/2026	Paydown			3,567	3,178	2,350		(80)		(80)		2,270		(2,270)	(2,270)	107	01/25/2037	3.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37	05/01/2026	Paydown		1,421	4,985	4,441	3,285		421		421		3,706		(2,285)	(2,285)	125	01/25/2037	3.B FM
..3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37	04/01/2026	Paydown		752	4,326	3,854	2,851		209		209		3,060		(2,307)	(2,307)	87	01/25/2037	3.C FM
..3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37	06/01/2026	Paydown		2,915	5,128	1,890	1,420		2,101		2,101		3,520		(605)	(605)	129	05/25/2037	1.A FM
..3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 4.880% 05/25/37	06/01/2026	Paydown		20,804	15,820	7,154	2,951		16,931		16,931		19,881		923	923	487	05/25/2037	1.A FM
..362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36	06/01/2026	Paydown		2,287	3,539	2,106	1,949		1,035		1,035		2,984		(697)	(697)	83	03/25/2036	1.A FM
..362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35	06/01/2026	Paydown		12,616	12,616	11,838	12,358		259		259		12,616				282	09/25/2035	1.A FM
..362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35	06/01/2026	Paydown		7,864	7,864	7,836	7,834		30		30		7,864				195	09/25/2035	1.A FM
..362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35	06/01/2026	Paydown		9,369	12,790	2,778	488		9,016		9,016		9,503		(135)	(135)	293	12/25/2035	1.A FM
..362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35	06/01/2026	Paydown		12,760	17,420	10,120	8,851		6,265		6,265		15,116		(2,356)	(2,356)	400	12/25/2035	1.A FM
..362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36	06/01/2026	Paydown			3,227	1,813	537		(30)		(30)		507		(507)	(507)	60	01/25/2036	1.A FM
..362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35	06/01/2026	Paydown		65,823	65,823	53,410	43,652		22,171		22,171		65,823				1,170	09/25/2035	1.A FM
..362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.795% 06/25/36	06/01/2026	Paydown		36,583	36,583	15,650	9,648		26,935		26,935		36,583				64	06/25/2036	1.A FM
..36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 5.847% 05/25/35	06/01/2026	Paydown		61,060	61,060	55,686	53,442		7,618		7,618		61,060				1,551	05/25/2035	5.A FM
..36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 4.824% 08/25/34	04/01/2026	Paydown		366	366	299	366						366				6	08/25/2034	1.A FM
..36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34	04/01/2026	Paydown		3,354	3,354	3,357	2,517		837		837		3,354				61	12/25/2034	3.A FM
..36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34	05/01/2026	Paydown		46,164	157,418	157,566	118,123		39,295		39,295		157,418		(111,254)	(111,254)	3,608	12/25/2034	3.B FM
..36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34	06/01/2026	Paydown		4,679	4,679	4,684	3,511		1,168		1,168		4,679				129	12/25/2034	5.C FM
..36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35	06/01/2026	Paydown		23,258	22,053	17,183	15,424		6,998		6,998		22,422		836	836	606	01/25/2035	1.A FM
..36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35	06/01/2026	Paydown		30,871	30,871	24,551	21,742		9,129		9,129		30,871				775	03/25/2035	1.A FM
..36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 12.074% 07/25/37	06/25/2026	Paydown		12,113	12,113	10,175	11,932		181		181		12,113				122	07/25/2037	1.A FM
..36262D-AR-9	GS MORTGAGE BACKED SECURITIES SERIES 2020 PJ2 CLASS B1 144A 3.544% 07/25/50	06/01/2026	Paydown		30,968	30,968	27,136	27,261		3,707		3,707		30,968				457	07/25/2050	1.A
..36262J-BM-6	GS MORTGAGE BACKED SECURITIES SERIES 2021 GR2 CLASS B4 144A 3.358% 02/25/52	06/25/2026	Paydown		24,649	24,649	18,818	19,029		5,620		5,620		24,649				345	02/25/2052	1.F
..36262J-BN-4	GS MORTGAGE BACKED SECURITIES SERIES 2021-GR2 CLASS B5 144A 3.358% 02/25/52	06/01/2026	Paydown		14,540	14,540	11,694	11,727		2,813		2,813		14,540				224	02/25/2052	3.A FE
..36262J-BN-4	GS MORTGAGE BACKED SECURITIES SERIES 2021-GR2 CLASS B5 144A 3.358% 02/25/52	04/01/2026	Paydown		7,225	7,225	5,811	5,827		1,398		1,398		7,225				81	02/25/2052	3.B FE
..36262P-BM-2	GS MORTGAGE BACKED SECURITIES SERIES 2021 PJ10 CLASS B4 144A 2.901% 03/25/52	06/25/2026	Paydown		26,462	26,462	18,862	19,065		7,396		7,396		26,462				320	03/25/2052	1.F
..36263N-BN-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ1 CLASS B4 144A 2.817% 05/28/52	06/01/2026	Paydown		21,346	21,346	15,930	16,005		5,341		5,341		21,346				251	05/28/2052	3.A FE
..36264D-AU-0	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ2 CLASS B4 144A 2.686% 07/25/51	06/01/2026	Paydown		12,781	12,781	9,244	9,298		3,483		3,483		12,781				146	07/25/2051	2.C FE
..362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37	06/01/2026	Paydown			5,493	2,416	738		(16)		(16)		722		(722)	(722)	138	07/25/2037	1.A FM
..362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37	06/01/2026	Paydown			3,439	2,759	1,768		(63)		(63)		1,705		(1,705)	(1,705)	86	07/25/2037	1.A FM
..36267B-AV-9	GS MORTGAGE BACKED SECURITIES SERIES 22 GR2 CLASS B4 144A 3.276% 08/26/52	06/25/2026	Paydown		46,826	46,826	33,949	34,359		12,467		12,467		46,826				640	08/26/2052	1.F
..36268S-AV-1	GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS B4 144A 4.361% 12/25/52	06/01/2026	Paydown		23,127	23,127	18,704	18,936		4,191		4,191		23,127				509	12/25/2052	4.A
..36272D-AU-0	GS MORTGAGE BACKED SECURITIES SERIES 2025-PJ5 CLASS A19 144A 6.000% 10/25/55	06/01/2026	Paydown		656,817	656,817	654,764	654,718		2,098		2,098		656,817				15,198	10/25/2055	1.A
..36272K-AU-4	GS MORTGAGE BACKED SECURITIES SERIES 2025 PJ6 CLASS A19 144A 6.000% 11/25/55	06/01/2026	Paydown		748,916	748,916	747,277	747,146		1,769		1,769		748,916				16,772	11/25/2055	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362924-CJ-9	GS MORTGAGE BACKED SECURITIES SERIES 2022 PJ3 CLASS B4 144A 2.936% 08/25/52	06/25/2026	Paydown		34,618	34,618	24,860	25,130		9,488		9,488		34,618				424	08/25/2052	2.C FE
..362976-CZ-3	GS MORTGAGE BACKED SECURITIES SERIES 2026-PJ3 CLASS B2 144A 5.882% 08/25/56	05/01/2026	Paydown		10,983	10,983	10,890			93		93		10,983				81	08/25/2056	1.F FE
..362976-CZ-3	GS MORTGAGE BACKED SECURITIES SERIES 2026-PJ3 CLASS B2 144A 5.882% 08/25/56	06/01/2026	Paydown		5,703	5,703	5,654			48		48		5,703				84	08/25/2056	1.G FE
..41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 9.153% 03/19/35	06/22/2026	Paydown		33,390	33,390	28,689	30,864		2,526		2,526		33,390				582	03/19/2035	1.A FM
..41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 4.291% 10/20/45	06/20/2026	Paydown		52,167	52,167	44,310	47,948		4,219		4,219		52,167				921	10/20/2045	1.A FM
..449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29	06/01/2026	Paydown		9,116	9,116	8,898	9,028		88		88		9,116				169	08/20/2029	1.A FM
..449670-FA-1	IMCHE 1998-5 M1 MEZ STEP AFC NAS 5.208% 12/20/29	04/01/2026	Paydown		10,482	10,482	10,482	10,482						10,482				102	12/20/2029	1.A FM
..45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 4.362% 05/25/37	06/25/2026	Paydown		1,373	1,373	348	199		1,174		1,174		1,373				4	05/25/2037	1.A FM
..45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 6.962% 03/25/35	06/25/2026	Paydown		51,663	51,663	42,364	46,011		5,653		5,653		51,663				955	03/25/2035	1.A FM
..45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 4.423% 03/25/35	06/25/2026	Paydown		18,676	18,676	18,295	18,460		216		216		18,676				344	03/25/2035	1.A FM
..45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56	06/22/2026	Paydown		9,770,342	9,770,342	9,770,358	7,966,512		198,909		198,909		9,770,342				351,382	08/22/2056	1.G FE
..45256H-AF-5	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL 8.813% 07/01/31	06/30/2026	Paydown		50,970	50,970	45,815	47,836	597	2,538		3,135		50,970				18,180	07/01/2031	6. *
..45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 3.935% 08/25/35	05/01/2026	Paydown			416,497	156,299	139,373		1,891		1,891		141,265		(141,265)	(141,265)	1,302	08/25/2035	1.A FM
..46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36	06/01/2026	Paydown		39,441	39,441	13,753	4,462		34,979		34,979		39,441				1,045	02/25/2036	1.A FM
..46591D-BA-6	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS B4 144A 4.928% 10/25/49	06/01/2026	Paydown		60,200	60,200	57,326	57,421		2,778		2,778		60,200				1,233	10/25/2049	1.A
..46592E-CB-0	JP MORGAN MORTGAGE TRUST SERIES 2021-1 CLASS B4 144A 3.022% 06/25/51	06/01/2026	Paydown		19,637	19,637	15,698	15,809		3,829		3,829		19,637				248	06/25/2051	1.F
..46593F-AX-0	JP MORGAN MORTGAGE TRUST SERIES 2022-INV3 CLASS B4 144A 3.365% 09/25/52	06/01/2026	Paydown		59,804	59,804	45,105	45,643		14,161		14,161		59,804				837	09/25/2052	3.B
..46594P-DS-5	JP MORGAN MORTGAGE TRUST SERIES 2026-2 CLASS B2 144A 6.169% 07/25/56	06/01/2026	Paydown		21,376	21,376	21,868			(492)		(492)		21,376				328	07/25/2056	1.G FE
..466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 5.287% 04/25/36	06/01/2026	Paydown		2,732	2,732	75	177		2,554		2,554		2,732				63	04/25/2036	1.A FM
..466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34	06/01/2026	Paydown		58,798	58,798	58,189	58,308		490		490		58,798				1,393	11/25/2034	1.A FM
..466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 5.190% 10/25/35	06/01/2026	Paydown		27,638	27,638	16,864	18,382		9,256		9,256		27,638				635	10/25/2035	1.A FM
..46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37	06/01/2026	Paydown			967	605	244		(14)		(14)		231		(231)	(231)	18	06/25/2037	1.A FM
..46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.866% 11/25/48	06/01/2026	Paydown		60,459	60,459	61,021	60,703		(244)		(244)		60,459				1,011	11/25/2048	1.A
..46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.866% 11/25/48	06/01/2026	Paydown		198,485	198,485	195,012	196,333		2,152		2,152		198,485				3,318	11/25/2048	1.A
..46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.777% 12/25/48	06/01/2026	Paydown		83,407	83,407	83,843	83,605		(199)		(199)		83,407				1,329	12/25/2048	1.A
..46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.777% 12/25/48	06/01/2026	Paydown		80,942	80,942	79,260	79,796		1,147		1,147		80,942				1,289	12/25/2048	1.A
..46649K-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2018-5 CLASS A3 144A 3.500% 10/25/48	06/01/2026	Paydown		10,489	10,489	10,683	10,498		(9)		(9)		10,489				161	10/25/2048	1.A
..46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS B5 144A 3.900% 12/25/48	06/01/2026	Paydown		14,941	14,941	13,433	13,454		1,487		1,487		14,941				251	12/25/2048	2.B FE
..46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.209% 02/25/50	06/01/2026	Paydown		55,483	55,483	47,282	47,547		7,936		7,936		55,483				754	02/25/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46651D-BH-8	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B4 144A 4.709% 02/25/50	06/01/2026	Paydown		61,492	61,492	57,955	58,051		3,441		3,441		61,492				1,606	02/25/2050	1.A
..46653P-CB-1	JP MORGAN MORTGAGE TRUST SERIES 2021 6 CLASS B5 144A 2.839% 10/25/51	06/01/2026	Paydown		27,874	27,874	19,233	19,449		8,426		8,426		27,874				337	10/25/2051	3.B FE
..46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A 3.013% 12/25/51	06/01/2026	Paydown		73,985	73,985	77,291	76,489		(2,505)		(2,505)		73,985				929	12/25/2051	1.A
..46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A 3.013% 12/25/51	06/01/2026	Paydown		43,595	43,595	44,856	44,544		(949)		(949)		43,595				548	12/25/2051	1.A
..46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A 3.022% 12/25/51	06/01/2026	Paydown		36,989	36,989	37,579	37,403		(414)		(414)		36,989				465	12/25/2051	1.C
..46653T-CD-9	JP MORGAN MORTGAGE TRUST SERIES 2021 INV2 CLASS B4 144A 3.022% 12/25/51	06/25/2026	Paydown		21,134	21,134	15,230	15,402		5,732		5,732		21,134				266	12/25/2051	3.B FE
..46653X-AV-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV5 CLASS B4 144A 3.186% 12/25/51	06/01/2026	Paydown		9,569	9,569	7,724	7,813		1,756		1,756		9,569				127	12/25/2051	1.A
..46654D-AP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS A5A 144 2.500% 01/25/52	06/01/2026	Paydown		178,710	178,710	139,673	143,016		35,694		35,694		178,710				1,962	01/25/2052	1.A
..46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A 3.201% 01/25/52	06/01/2026	Paydown		113,135	113,135	120,099	118,144		(5,010)		(5,010)		113,135				1,510	01/25/2052	1.A
..46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A 3.345% 04/25/52	06/24/2026	Paydown		78,575	78,575	79,864	79,398		(823)		(823)		78,575				1,095	04/25/2052	2.A
..46654R-BS-0	JP MORGAN MORTGAGE TRUST SERIES 2021-INV8 CLASS B5 144A 3.275% 05/25/52	06/01/2026	Paydown		12,819	12,819	9,826	9,899		2,919		2,919		12,819				175	05/25/2052	3.A FE
..46654T-CK-2	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS B5 144A 3.109% 06/25/52	06/01/2026	Paydown		29,346	29,346	20,909	21,110		8,236		8,236		29,346				380	06/25/2052	3.C FE
..46660A-BP-5	JP MORGAN MORTGAGE TRUST SERIES 2025-8 CLASS B1 144A 6.460% 02/25/56	06/01/2026	Paydown		10,105	10,105	10,598	10,587		(481)		(481)		10,105				326	02/25/2056	1.A
..46660A-BP-5	JP MORGAN MORTGAGE TRUST SERIES 2025-8 CLASS B1 144A 6.460% 02/25/56	05/01/2026	Paydown		19,685	19,685	20,644	20,622		(937)		(937)		19,685				477	02/25/2056	1.D FE
..46660A-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2025-8 CLASS B2 144A 6.460% 02/25/56	06/01/2026	Paydown		7,887	7,887	8,097	8,084		(197)		(197)		7,887				255	02/25/2056	1.C
..46660A-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2025-8 CLASS B2 144A 6.460% 02/25/56	05/01/2026	Paydown		15,363	15,363	15,772	15,746		(383)		(383)		15,363				372	02/25/2056	1.G FE
..46660A-BV-2	JP MORGAN MORTGAGE TRUST SERIES 2025-8 CLASS B3 144A 6.460% 02/25/56	06/01/2026	Paydown		5,176	5,176	4,969	4,973		203		203		5,176				167	02/25/2056	1.E
..46660A-BV-2	JP MORGAN MORTGAGE TRUST SERIES 2025-8 CLASS B3 144A 6.460% 02/25/56	05/01/2026	Paydown		10,082	10,082	9,679	9,686		396		396		10,082				244	02/25/2056	2.C FE
..52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 7.062% 06/25/37	06/25/2026	Paydown			(14)	(1)	(1)						(1)		1	1		06/25/2037	1.A FM
..525221-CM-7	LXS 2005-4 2A4 STEP AS 5.810% 10/25/35	06/01/2026	Paydown		241,405	241,405	156,159	194,752		46,653		46,653		241,405				4,682	10/25/2035	1.A FM
..52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 6.290% 11/25/36	06/01/2026	Paydown		132,119	132,377	84,573	114,857		17,488		17,488		132,346		(226)	(226)	2,405	11/25/2036	1.A FM
..542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 11.712% 06/25/34	06/25/2026	Paydown		90,759	90,759	72,494	83,252		7,507		7,507		90,759				4,891	06/25/2034	1.A FM
..542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 12.312% 07/25/34	06/25/2026	Paydown		20,172	20,172	15,179	18,170		2,002		2,002		20,172				390	07/25/2034	1.A FM
..55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33	06/01/2026	Paydown		27,260	27,260	23,780	26,244		1,016		1,016		27,260				594	12/25/2033	1.A FM
..55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34	06/01/2026	Paydown		21,197	21,197	21,270	21,172		25		25		21,197				467	02/25/2034	1.A FM
..55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 5.762% 08/25/36	06/25/2026	Paydown		7,980	7,980	3,772	2,649		5,331		5,331		7,980				44	08/25/2036	1.A FM
..576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 4.251% 09/25/35	06/01/2026	Paydown		10,127	10,127	6,927	6,621		3,506		3,506		10,127				183	09/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 3.759% 02/25/35	06/01/2026	Paydown		51,997	51,997	48,148	49,305		2,692		2,692		51,997				818	02/25/2035	1.A FM
..576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 3.727% 02/25/35	06/01/2026	Paydown		8,267	8,267	7,889	8,012		255		255		8,267				127	02/25/2035	1.A FM
..576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.691% 09/25/33	06/01/2026	Paydown			14,500												9	09/25/2033	1.A FM
..576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35	06/01/2026	Paydown		108	108	105	106		2		2		108				2	04/25/2035	3.B FM
..576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35	05/01/2026	Paydown		41,239	41,272	25,324	25,950		15,310		15,310		41,260		(21)	(21)	757	04/25/2035	1.A FM
..576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 6.150% 04/25/36	06/01/2026	Paydown		47,033	47,033	20,357	1,198		45,835		45,835		47,033				1,256	04/25/2036	1.A FM
..57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP 20.262% 02/25/34	05/26/2026	Paydown		8,123	8,123	6,475	8,120		3		3		8,123				45	02/25/2034	1.A FM
..57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34	06/01/2026	Paydown		9,434	9,434	8,846	9,010		424		424		9,434				217	05/25/2034	1.A FM
..57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34	06/01/2026	Paydown		2,904	2,904	2,214	2,694		210		210		2,904				64	06/26/2034	1.A FM
..57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34	06/01/2026	Paydown		16,202	16,202	14,238	15,608		595		595		16,202				349	07/25/2034	1.A FM
..57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36	06/01/2026	Paydown		53,772	53,772	46,454	36,279		17,494		17,494		53,772				1,533	05/25/2036	5.C FM
..58550N-BX-8	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-INV4 CLASS B4 144A 3.204% 12/25/51	06/01/2026	Paydown		6,317	6,317	5,034	5,047		1,270		1,270		6,317				101	12/25/2051	3.A
..58550N-BX-8	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-INV4 CLASS B4 144A 3.204% 12/25/51	05/01/2026	Paydown		12,578	12,578	10,023	10,050		2,528		2,528		12,578				151	12/25/2051	3.B FE
..585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28	04/01/2026	Paydown																06/25/2028	1.A FM
..59020U-L3-7	MLCC 2005-3 1A CSTR FLT 5.269% 11/25/35	06/25/2026	Paydown		37,558	37,558	36,108	36,157		1,401		1,401		37,558				868	11/25/2035	1.A FM
..59020U-UK-9	MLCC 2005-1 2A1 CSTR 4.641% 04/25/35	04/01/2026	Paydown		261	261	252	254		6		6		261				4	04/25/2035	1.G FM
..59020U-UK-9	MLCC 2005-1 2A1 CSTR 4.641% 04/25/35	06/01/2026	Paydown		2,552	2,552	2,466	2,490		62		62		2,552				55	04/25/2035	2.A FM
..61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 5.049% 11/25/34	06/01/2026	Paydown		27,154	27,154	27,425	27,367		(212)		(212)		27,154				600	11/25/2034	1.A FM
..61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34	06/01/2026	Paydown		1,378	1,378	1,370	1,371		7		7		1,378				32	11/25/2034	1.A FM
..61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34	06/01/2026	Paydown		3,409	3,409	3,319	3,374		35		35		3,409				78	11/25/2034	1.A FM
..61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36	06/01/2026	Paydown		9,159	9,159	1,948	1,948		7,211		7,211		9,159				32	08/25/2036	3.A FM
..61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.924% 08/25/36	06/01/2026	Paydown		6,403	6,403	2,414	1,292		5,111		5,111		6,403				22	08/25/2036	1.A FM
..61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 3.872% 02/25/37	06/25/2026	Paydown		787	787	351	303		484		484		787				4	02/25/2037	1.A FM
..61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 4.467% 08/25/35	06/25/2026	Paydown		38,043	38,043	35,647	37,158		885		885		38,043				709	08/25/2035	1.A FM
..64352V-MP-3	NCHET 2005-A A5W STEP AFC AS 4.591% 08/25/35	06/01/2026	Paydown		231,718	231,718	231,703	231,309		409		409		231,718				4,267	08/25/2035	1.A FM
..69337N-AC-2	PHHMC 2007-3 A3 CSTR SUP AD AS 4.434% 06/18/37	06/01/2026	Paydown		680	680	615	635		45		45		680				13	06/18/2037	1.A FM
..693650-AL-7	PSMC TRUST SERIES 2021-1 CLASS A11 144A 2.500% 03/25/51	06/01/2026	Paydown		155,597	155,597	159,341	157,757		(2,160)		(2,160)		155,597				1,643	03/25/2051	1.A
..69376C-AC-8	PSMC TRUST SERIES 2021-2 CLASS A3 144A 2.500% 05/25/51	06/01/2026	Paydown		546,827	546,827	562,890	555,459		(8,633)		(8,633)		546,827				5,642	05/25/2051	1.A
..74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35	06/01/2026	Paydown			17,536	17,342	17,412		2		2		17,413		(17,413)	(17,413)	534	10/25/2035	5.B FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	PROVIDENT FUNDING MORTGAGE TR SERIES 2025-1																			
..74388N-BC-9	CLASS B2 144A 5.965% 02/25/55	06/01/2026	Paydown		6,519	6,519	6,511	6,510		9		9		6,519				195	02/25/2055	1.C
	PROVIDENT FUNDING MORTGAGE TR SERIES 2025-1																			
..74388N-BC-9	CLASS B2 144A 5.965% 02/25/55	05/01/2026	Paydown		12,790	12,790	12,774	12,772		18		18		12,790				287	02/25/2055	1.F FE
	WOODWAED CAPITAL MANAGEMENT SERIES 2021 1																			
..749350-BM-5	CLASS B4 144A 2.710% 03/25/51	06/01/2026	Paydown		25,001	25,001	18,669	18,852		6,149		6,149		25,001				282	03/25/2051	3.B FE
	WOODWARD CAPITAL MANAGEMENT SERIES 2022 3																			
..74938X-BV-0	CLASS B4 144A 3.182% 05/25/52	06/25/2026	Paydown		25,853	25,853	20,137	20,299		5,554		5,554		25,853				343	05/25/2052	2.A
..749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36	06/01/2026	Paydown		16,369	27,576	17,702	17,580		5,924		5,924		23,503		(7,134)	(7,134)	686	09/25/2036	1.A FM
	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000%																			
..74957E-AE-7	06/25/36	06/01/2026	Paydown		14,015	21,898	15,376	16,181		3,671		3,671		19,853		(5,837)	(5,837)	546	06/25/2036	1.A FM
..74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36	06/01/2026	Paydown		28,138	43,964	32,185	33,831		6,508		6,508		40,339		(12,201)	(12,201)	1,097	06/25/2036	1.A FM
	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36																			
..74957V-AQ-2		06/01/2026	Paydown		2,080	16,555	11,805	12,258		510		510		12,768		(10,688)	(10,688)	611	07/25/2036	1.A FM
..74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36	06/01/2026	Paydown			17,410	12,616	12,616						12,616		(12,616)	(12,616)	277	09/25/2036	2.B FM
..749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37	06/01/2026	Paydown		9	9,369	5,400	5,644		(10)		(10)		5,634		(5,625)	(5,625)	237	02/25/2037	1.A FM
..74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36	06/01/2026	Paydown		10,433	34,323	21,633	21,370		3,967		3,967		25,337		(14,903)	(14,903)	881	08/25/2036	1.A FM
..74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36	06/01/2026	Paydown		9,485	31,203	19,584	20,522		3,267		3,267		23,789		(14,304)	(14,304)	769	08/25/2036	1.A FM
..74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37	06/01/2026	Paydown		48,585	60,711	33,790	30,762		23,922		23,922		54,684		(6,099)	(6,099)	1,396	03/25/2037	1.A FM
	RAMC 2003-1 BF SUB STEP AFC 7.846% 06/25/33																			
..759950-AV-0		04/01/2026	Paydown			900	100	35	65			65		100		(100)	(100)	4	06/25/2033	1.A FM
	RAMC 2003-1 BF SUB STEP AFC 7.846% 06/25/33																			
..759950-AV-0		04/01/2026	Paydown			8,738	969	338	630			630		969		(969)	(969)	22	06/25/2033	6. FM
	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.945%																			
..760985-6L-0	10/25/31	06/01/2026	Paydown		8,229	(5,673)	(1,260)	(1,796)		5,374		5,374		3,578		4,652	4,652	694	10/25/2031	1.A FM
..76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35	06/01/2026	Paydown		17,073	17,073	4,544	4,558		12,514		12,514		17,073				400	04/25/2035	1.A FM
	RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.030%																			
..76110W-RX-6	06/25/33	04/01/2026	Paydown			19													06/25/2033	1.A FM
	RASC 2003-KS7 MI1 MEZ AFC NAS 5.574%																			
..76110W-TB-2	09/25/33	06/01/2026	Paydown		135,091	135,091	110,290	121,500		13,591		13,591		135,091				2,419	09/25/2033	1.A FM
	RASC 2004-KS5 AI5 STEP AFC AS 4.104%																			
..76110W-YD-2	06/25/34	06/01/2026	Paydown		41,037	41,037	40,624	40,866		171		171		41,037				719	06/25/2034	1.A FM
..761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35	06/01/2026	Paydown		48,792	46,845	26,460	26,275		21,425		21,425		47,700		1,092	1,092	1,217	06/25/2035	1.A FM
	RALI 2005-QS12 A1 FLT IRC AD SSNR A 4.262%																			
..761118-DN-5	08/25/35	06/25/2026	Paydown		16,590	22,200	12,709	13,213		6,748		6,748		19,961		(3,372)	(3,372)	427	08/25/2035	1.A FM
	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35																			
..761118-DR-6		06/01/2026	Paydown		20,054	26,835	15,119	14,156		9,490		9,490		23,646		(3,592)	(3,592)	661	08/25/2035	1.A FM
	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35																			
..761118-PQ-5		06/01/2026	Paydown		22,038	28,996	18,263	20,033		6,826		6,826		26,859		(4,821)	(4,821)	721	12/25/2035	1.A FM
	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36																			
..76111X-N9-0		06/01/2026	Paydown		6,360	9,487	5,258	5,306		2,809		2,809		8,115		(1,756)	(1,756)	207	03/25/2036	1.A FM
	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34																			
..76111X-RD-7		06/01/2026	Paydown		16,299	16,299	16,391	16,310		(10)		(10)		16,299				397	12/25/2034	3.B FM
	RFMSI 2005-SA4 2A1 CSTR AS 5.162% 09/25/35																			
..76111X-YH-0		06/01/2026	Paydown		690	1,096	823	475		385		385		860		(170)	(170)	24	09/25/2035	1.A FM
	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34																			
..76112B-QL-7		06/01/2026	Paydown		38,221	39,902	40,052	39,878		23		23		39,901		(1,680)	(1,680)	997	09/25/2034	2.C FM
	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36																			
..762010-AE-6		06/01/2026	Paydown		4,628	10,265	6,737	6,741		1,589		1,589		8,330		(3,702)	(3,702)	258	04/25/2036	1.A FM
..79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27	06/01/2026	Paydown		1,280	1,280	1,206	1,273		6		6		1,280				38	12/25/2027	1.A FM
..79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27	05/01/2026	Paydown		7,787	7,787	7,621	7,722		65		65		7,787				219	12/25/2027	3.A FM
..79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28	06/01/2026	Paydown		14,538	14,538	10,623	7,303	3,320	3,915		7,235		14,538				432	06/25/2028	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 6.171% 08/25/31	06/15/2026	Paydown		50,535	50,535	49,792	48,569		1,966		1,966		50,535				1,115	08/25/2031	1.A FM
..81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42	06/01/2026	Paydown		139	139	142	141		(2)		(2)		139				1	12/25/2042	1.A FM
..81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 2013-5 CLASS A2 144A 3.000% 05/25/43	06/01/2026	Paydown		55,555	55,555	56,406	56,148		(592)		(592)		55,555				646	05/25/2043	1.A
..81749Y-AU-5	SEQUOIA MORTGAGE TRUST SERIES 2025 6 CLASS A19 144A 6.000% 07/25/55	06/01/2026	Paydown		806,960	806,960	802,421	802,630		4,330		4,330		806,960				18,276	07/25/2055	1.A
..81750Q-DX-9	SEQUOIA MORTGAGE TRUST SERIES 2026-4 CLASS B1 144A 5.713% 03/25/56	06/01/2026	Paydown		37,387	37,387	36,918			469		469		37,387				357	03/25/2056	1.C FE
..81750Q-EA-8	SEQUOIA MORTGAGE TRUST SERIES 2026-4 CLASS B2 144A 5.713% 03/25/56	05/01/2026	Paydown		20,662	20,662	20,175			487		487		20,662				147	03/25/2056	1.F FE
..81750Q-EA-8	SEQUOIA MORTGAGE TRUST SERIES 2026-4 CLASS B2 144A 5.713% 03/25/56	06/01/2026	Paydown		10,495	10,495	10,247			247		247		10,495				150	03/25/2056	1.G FE
..81750Q-ED-2	SEQUOIA MORTGAGE TRUST SERIES 2026-4 CLASS B3 144A 5.713% 03/25/56	06/01/2026	Paydown		18,692	18,692	17,923			769		769		18,692				178	03/25/2056	2.B FE
..81750Q-EE-0	SEQUOIA MORTGAGE TRUST SERIES 2026-4 CLASS B4 144A 5.713% 03/25/56	06/01/2026	Paydown		11,218	11,218	9,943			1,275		1,275		11,218				107	03/25/2056	3.B FE
..81750V-DV-2	SEQUOIA MORTGAGE TRUST SERIES 2026-6 CLASS B1 144A 5.601% 06/25/56	06/01/2026	Paydown		14,701	14,701	14,442			260		260		14,701				69	06/25/2056	1.C FE
..855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 6.567% 01/25/37	06/01/2026	Paydown		4,809	4,809	4,330	4,599		210		210		4,809				135	01/25/2037	1.A FM
..863579-DQ-8	SARM 2004-17 A1 CSTR AS 3.825% 11/25/34	05/01/2026	Paydown		44,520	44,520	39,678	41,097		3,423		3,423		44,520				720	11/25/2034	1.A FM
..863579-DQ-8	SARM 2004-17 A1 CSTR AS 3.825% 11/25/34	06/01/2026	Paydown		5,360	5,360	4,777	4,948		412		412		5,360				106	11/25/2034	1.B FM
..863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 4.274% 02/25/36	06/01/2026	Paydown		127,423	127,116	63,448	45,035		82,280		82,280		127,314		109	109	2,362	02/25/2036	1.A FM
..86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP 4.587% 05/25/34	06/25/2026	Paydown		29,979	29,979	25,332	29,979						29,979				531	05/25/2034	1.A FM
..86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32	06/01/2026	Paydown		1,837	1,819	1,221	1,221		604		604		1,825		12	12	24	02/25/2032	5.B GI
..86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35	06/01/2026	Paydown		185,017	185,017	167,301	181,799		3,218		3,218		185,017				3,604	03/25/2035	1.A FM
..86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.840% 03/25/35	06/01/2026	Paydown		683,732	683,732	683,304	681,359		2,372		2,372		683,732				14,968	03/25/2035	1.A FM
..86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.790% 08/25/35	06/01/2026	Paydown		175,136	175,136	152,365	169,838		5,299		5,299		175,136				3,245	08/25/2035	1.A FM
..86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 4.432% 05/19/35	06/19/2026	Paydown		13,731	13,731	12,049	12,512		1,219		1,219		13,731				278	05/19/2035	1.A FM
..87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 6.420% 01/25/37	06/01/2026	Paydown		41,123	41,123	11,707	6,389		34,734		34,734		41,123				748	01/25/2037	1.A FM
..885220-EE-9	TMST 2003-5 4A CSTR PT AS 5.088% 10/25/43	06/01/2026	Paydown		12,984	12,984	13,122	13,083		(99)		(99)		12,984				277	10/25/2043	1.A FM
..88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 5.663% 03/25/37	06/25/2026	Paydown		37,750	37,750	30,028	24,614		13,136		13,136		37,750				586	03/25/2037	1.A FM
..90354T-BF-5	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV2 CLASS B4 144A 3.232% 09/25/51	06/01/2026	Paydown		17,584	17,584	13,573	13,700		3,884		3,884		17,584				237	09/25/2051	1.F
..90354X-BF-6	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV1 CLASS B4 144A 3.145% 08/25/51	06/01/2026	Paydown		15,598	15,598	12,101	12,217		3,380		3,380		15,598				205	08/25/2051	1.F
..90355D-BK-8	UNITED WHOLESALE MORTGAGE LLC SERIES 2021 INV5 CLASS B4 144A 3.223% 01/25/52	06/01/2026	Paydown		26,786	26,786	20,747	20,925		5,861		5,861		26,786				360	01/25/2052	1.F
..918307-BJ-7	UNITED WHOLESALE MORTGAGE LLC SERIES 2021-INV4 CLASS B4 144A 3.211% 12/25/51	06/01/2026	Paydown		18,576	18,576	14,675	14,743		3,833		3,833		18,576				298	12/25/2051	1.D
..92538F-AA-2	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS A1 144A 1.031% 02/25/66	06/01/2026	Paydown		309,111	309,111	309,106	308,982		129		129		309,111				1,341	02/25/2066	1.A
..92538F-AB-0	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS A2 144A 1.288% 02/25/66	06/01/2026	Paydown		138,859	138,859	138,857	138,786		73		73		138,859				752	02/25/2066	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 4.408% 10/25/35	06/01/2026	Paydown		5,703	5,703	2,772	1,529		4,174		4,174		5,703				103	10/25/2035	1.A FM
..92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 4.381% 12/25/35	06/01/2026	Paydown		79,063	79,063	72,083	71,515		7,548		7,548		79,063				1,298	12/25/2035	5.B FM
..92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33	06/01/2026	Paydown		19,492	19,492	18,048	18,512		980		980		19,492				406	11/25/2033	1.A FM
..92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34	06/01/2026	Paydown		8,674	8,674	8,555	8,584		90		90		8,674				199	01/25/2034	1.A FM
..92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 4.722% 07/25/45	06/25/2026	Paydown		6,640	6,640	6,059	6,145		495		495		6,640				143	07/25/2045	3.B FM
..92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34	06/01/2026	Paydown		72,915	72,915	68,175	71,218		1,697		1,697		72,915				1,770	07/25/2034	1.A FM
..92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34	06/01/2026	Paydown		17,002	17,002	16,426	16,579		423		423		17,002				397	07/25/2034	1.A FM
..92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 4.762% 12/25/45	06/25/2026	Paydown		24,957	24,957	22,522	23,432		1,525		1,525		24,957				476	12/25/2045	1.A FM
..92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 4.119% 02/25/37	06/01/2026	Paydown		15,219	15,974	9,050	7,912		7,683		7,683		15,595		(376)	(376)	288	02/25/2037	1.A FM
..933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 4.703% 03/25/37	06/01/2026	Paydown		19,786	19,966	18,967	19,191		768		768		19,959		(172)	(172)	382	03/25/2037	1.A FM
..933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 4.474% 01/25/47	06/01/2026	Paydown		5,810	5,810	5,237	5,298		512		512		5,810				97	01/25/2047	1.A FM
..939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33	06/01/2026	Paydown		1,943	1,943	1,984	1,943						1,943				46	02/25/2033	1.A FM
..939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 4.604% 03/25/35	06/01/2026	Paydown		15,027	15,027	14,644	14,776		251		251		15,027				293	03/25/2035	1.A FM
..939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 6.467% 05/25/36	06/01/2026	Paydown		27,709	27,798	2,854	2,406		25,311		25,311		27,717		(8)	(8)	410	05/25/2036	1.A FM
..93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 4.083% 04/25/37	06/25/2026	Paydown			22,502	3,587	3,587						3,587		(3,587)	(3,587)	375	04/25/2037	1.A FM
..949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 6.289% 12/25/36	06/01/2026	Paydown		14,375	18,271	12,856	14,000		3,375		3,375		17,375		(3,001)	(3,001)	480	12/25/2036	1.A FM
..94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 5.710% 04/25/36	06/01/2026	Paydown		64	64	12	11		53		53		64				2	04/25/2036	1.A FM
..94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37	06/01/2026	Paydown		72,060	81,971	55,058	55,202		23,563		23,563		78,765		(6,705)	(6,705)	2,003	06/25/2037	1.A FM
..94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37	06/01/2026	Paydown		48,915	55,643	25,419	22,786		28,903		28,903		51,689		(2,774)	(2,774)	1,360	06/25/2037	1.A FM
..94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37	06/01/2026	Paydown		44,897	51,072	25,927	23,734		24,049		24,049		47,783		(2,886)	(2,886)	1,248	06/25/2037	1.A FM
..95001T-BJ-3	WELLS FARGO MORTGAGE BACKED SERIES 2019 1 CLASS B2 144A 3.915% 11/25/48	06/01/2026	Paydown		95,630	95,630	89,115	89,464		6,165		6,165		95,630				1,551	11/25/2048	1.A
..95003N-BJ-4	WELLS FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS B2 144A 3.413% 03/25/52	06/01/2026	Paydown		65,899	65,899	50,742	51,984		13,915		13,915		65,899				939	03/25/2052	1.D
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					81,543,841	79,359,282	76,806,214	74,857,485	77,154	2,238,304		2,315,458		78,973,156		2,570,684	2,570,684	1,976,322	XXX	XXX
..05491L-AJ-7	BBCMS 2016-ETC E SUB CSTR 3.729% 08/14/36	05/14/2026	Call 100.0000		47,787,000	47,787,000	42,283,687	47,315,112		253,692		253,692		47,568,803		218,197	218,197	723,368	08/14/2036	1.D
..05594L-AA-2	BX TRUST SERIES 2025-JDI CLASS A 144A 5.025% 11/15/42	06/15/2026	Paydown		271,460	271,460	271,460	271,460						271,460				6,964	11/15/2042	1.A
..05610F-AA-5	BX TRUST SERIES 2022-AHP CLASS A 144A 4.615% 02/15/39	06/15/2026	Paydown		7,965,632	7,965,632	7,925,804	7,963,349		2,283		2,283		7,965,632				187,832	02/15/2039	1.A
..05612U-AA-0	BX TRUST SERIES 2024-PALM CLASS A 144A 5.166% 06/15/37	05/15/2026	Paydown		330,565	330,565	330,860	330,680		(115)		(115)		330,565				7,245	06/15/2037	1.A
..05620H-AA-9	BX TRUST SERIES 2026-LP3 CLASS A 144A 5.005% 04/15/43	05/15/2026	Paydown		143,189	143,189	143,189							143,189				461	04/15/2043	1.A FE
..05625A-AA-9	BLP COMMERCIAL MORTGAGE TRUST SERIES 2024-IND2 CLASS A 144A 4.968% 03/15/41	05/15/2026	Paydown		1,137,622	1,137,622	1,138,830	1,137,957		(335)		(335)		1,137,622				23,983	03/15/2041	1.A
..096920-AB-9	BMO MORTGAGE TRUST SERIES 2024 C10 CLASS A3 6.013% 11/15/57	06/01/2026	Paydown		8,450	8,450	8,703	8,664		(214)		(214)		8,450				325	11/15/2057	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	BX TRUST SERIES 2025-BCAT CLASS A 144A																			
12433H-AA-2	5.005% 08/15/42	06/15/2026	Paydown		4,724,706	4,724,706	4,724,706	4,724,706						4,724,706				118,683	08/15/2042	1.A
	BX TRUST SERIES 2026-XL6 CLASS A 144A																			
12433N-AA-9	4.825% 03/15/43	06/15/2026	Paydown		1,293,416	1,293,416	1,293,416							1,293,416				14,298	03/15/2043	1.A FE
125039-AF-4	CD 2017-CD6 A5 SEQ 3.456% 11/13/50	05/15/2026	MORGAN STANLEY & CO. INC.		27,631,010	28,000,000	28,838,162	28,141,627		(36,687)		(36,687)		28,104,940		(473,930)	(473,930)	443,957	11/13/2050	1.A
12515D-AQ-7	CD 2017-CD4 A3 SEQ 3.248% 05/10/50	06/01/2026	Paydown		1,878,770	1,878,770	1,897,556	1,879,422		(652)		(652)		1,878,770				30,511	05/10/2050	1.A
12593Y-BK-8	COMM 2016-CR28 AM SUB 4.066% 02/10/49	04/01/2026	Paydown		22,789,000	22,789,000	23,471,653	22,766,693		22,307		22,307		22,789,000				308,867	02/10/2049	1.A
12593Y-BL-6	COMM 2016-CR28 B SUB CSTR 4.728% 02/10/49	06/01/2026	Paydown		633,305	633,305	667,657	632,584		721		721		633,305				10,838	02/10/2049	1.A
12595E-AD-7	COMM 2017-COR2 A3 SEQ 3.510% 09/10/50	05/21/2026	WELLS FARGO		26,715,234	27,000,000	27,808,053	27,119,732		(37,232)		(37,232)		27,082,500		(367,266)	(367,266)	450,158	09/10/2050	1.A
12624X-AP-3	COMM 2013-CR6 B SUB 3.397% 03/10/46	06/01/2026	Paydown		41,592	41,592	40,637	41,592						41,592				589	03/10/2046	1.A
	CENTERPOINT LEASE BACKED PAS SERIES 2021-1																			
15201B-AA-8	CLASS A 144A 3.967% 08/15/56	06/15/2026	Paydown		20,363	20,363	20,953	20,888		(525)		(525)		20,363				337	08/15/2056	1.D PL
	CGCMT 2016-GC37 C SUB CSTR 4.968% 04/10/49																			
17290X-AX-8		06/01/2026	Paydown		2,588,657	2,588,657	2,669,856	2,586,917		1,739		1,739		2,588,657				54,405	04/10/2049	1.A
17324K-AP-3	CGCMT 2015-GC35 A4 SEQ 3.818% 11/10/48	06/01/2026	Paydown		1,448,989	1,448,989	1,492,415	1,447,932		1,058		1,058		1,448,989				18,460	11/10/2048	1.A
17326F-AC-1	CGCMT 2017-C4 A3 SEQ 3.209% 10/12/50	06/01/2026	Paydown		569,363	569,363	575,042	569,506		(143)		(143)		569,363				9,135	10/12/2050	1.A
	COMMUNITY PRESERVATION CORP. SERIES E																			
20401@-AH-4	6.060% 11/01/37	06/01/2026	Paydown		82	82				82		82		82				2	11/01/2037	6. *
	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST																			
20401@-AJ-0	SERIES F 4.011% 03/01/38	06/01/2026	Paydown		248	248	248		248			248		248				3	03/01/2038	6. *
	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR																			
20401@-AL-5	NOTE SER B 3.674% 02/01/37	06/01/2026	Paydown		8,919	8,919	8,919	1	8,918			8,918		8,919				197	02/01/2037	6. *
	COMMUNITY PRESERVATION CORP. SERIES C																			
20401@-AM-3	5.959% 06/01/37	06/01/2026	Paydown		380	380	380		380			380		380				11	06/01/2037	6. *
	COMMUNITY PRESERVATION CORP. SERES A																			
20401@-AN-1	COLLATERAL TRUST 4.477% 01/01/36	06/01/2026	Paydown		688	688	688		688			688		688				18	01/01/2036	6. *
	COMMUNITY PRESERVATION CORP. SERIES G NOTES																			
20401@-AR-2	4.687% 06/01/38	06/01/2026	Paydown		224	224	224		224			224		224				5	06/01/2038	6. *
	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST																			
20401@-AS-0	NOTE 6.280% 12/01/38	06/01/2026	Paydown		356	356	356		356			356		356					12/01/2038	6. *
	COMMUNITY PRESERVATION CORP. SERIES I																			
20401@-AT-8	6.138% 04/01/39	06/01/2026	Paydown		251	251	251		251			251		251				6	04/01/2039	6. *
	COMMUNITY PRESERVATION CORP. SERIES J																			
20401@-AV-3	5.301% 08/01/39	06/01/2026	Paydown		253	253	253		253			253		253				7	08/01/2039	6. *
	COMMUNITY PRESERVATION CORP. SERIES L																			
20401@-AY-7	COLLATERAL TRUST NOTE 5.627% 12/01/39	06/01/2026	Paydown		8,967	8,967	8,967	1	8,966			8,966		8,967				227	12/01/2039	6. *
	COMMUNITY PRESERVATION CORP. SERIES M																			
20401@-AZ-4	5.600% 03/01/40	06/01/2026	Paydown		322	322	322		322			322		322				5	03/01/2040	6. *
	COMMUNITY PRESERVATION CORP. SERIES N																			
20401@-BD-2	4.855% 06/01/40	06/01/2026	Paydown		2,306	2,306	2,306		2,306			2,306		2,306				60	06/01/2040	6. *
	COMMUNITY PRESERVATION CORP. SERIES O																			
20401@-BF-7	4.806% 09/01/40	06/01/2026	Paydown		691	691	691		691			691		691				18	09/01/2040	6. *
	COMMUNITY PRESERVATION CORP. SERIES P																			
20401@-BG-5	6.030% 01/01/41	06/01/2026	Paydown		1,253	1,253	1,253		1,253			1,253		1,253				42	01/01/2041	6. *
	COMMUNITY PRESERVATION CORP. SERIES Q																			
20401@-BH-3	7.828% 04/01/41	06/01/2026	Paydown		428	428	428		428			428		428				11	04/01/2041	6. *
23312L-AT-5	DBJPM 2016-C1 AM SUB 3.539% 05/10/49	06/01/2026	Paydown		10,778,939	10,778,939	11,102,200	10,775,112		3,827		3,827		10,778,939				159,241	05/10/2049	1.A
23312V-AF-3	DBJPM 2016-C3 A5 SEQ 2.890% 08/10/49	06/01/2026	Paydown		1,555,305	1,555,305	1,475,110	1,548,438		6,867		6,867		1,555,305				18,316	08/10/2049	1.A
29429C-AF-2	CGCMT 2016-P3 AS SUB 3.585% 04/15/49	04/01/2026	Paydown		5,236,592	5,236,592	5,393,322	5,233,232		3,361		3,361		5,236,592				62,577	04/15/2049	1.A
36250V-AH-5	GSMS 2015-GC34 AS SUB 3.911% 10/10/48	04/01/2026	Paydown		9,071,317	9,071,317	9,342,950	9,071,317						9,071,317				181,225	10/10/2048	1.A
36251P-AD-6	GSMS 2016-GS3 A4 SEQ 2.850% 10/10/49	06/01/2026	Paydown		3,014,544	3,014,544	3,104,790	3,019,419		(4,875)		(4,875)		3,014,544				42,957	10/10/2049	1.A
36254C-AV-2	GSMS 2017-GS7 A4 SEQ 3.430% 08/10/50	05/04/2026	MORGAN STANLEY & CO. INC.		2,961,211	3,000,000	3,083,320	3,012,386		(3,409)		(3,409)		3,008,977		(47,766)	(47,766)	44,018	08/10/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36254K-AL-6	GSMS 2017-GS8 A4 SEQ 3.469% 11/10/50	06/12/2026	BREAN MURRAY CARRET & CO. LLC.		24,617,188	25,000,000	25,748,338	25,134,946		(39,376)		(39,376)		25,095,570		(478,383)	(478,383)	467,351	11/10/2050	1.A
..36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 6.237% 06/23/46	06/01/2026	Paydown		1,768	1,768	72	72				1,696		1,768				45	06/23/2046	6. FE
..44421G-AA-1	HUDSON YARDS SERIES 2019-30HY CLASS A 144A 3.228% 07/10/39	05/18/2026	WELLS FARGO		10,887,324	11,500,000	12,298,906	11,855,121		(38,079)		(38,079)		11,817,042		(929,718)	(929,718)	172,698	07/10/2039	1.A
..44965L-AA-2	ILPT 2019-SURF A 4.145% 02/11/41	06/09/2026	MORGAN STANLEY & CO. INC.		4,392,070	4,500,000	4,634,690	4,544,380		(6,682)		(6,682)		4,537,698		(145,628)	(145,628)	97,926	02/11/2041	1.A
..45257H-AN-7	IFUND 2010-1 A2 SEQ 5.876% 01/25/51	06/01/2026	Paydown		846,046	846,046	843,821	842,901		3,145		3,145		846,046				19,012	01/25/2051	1.A FM
..46590M-AR-1	JPMCC 2016-JP2 A4 SEQ 2.822% 08/15/49	06/01/2026	Paydown		10,003,532	10,003,532	10,303,598	10,007,469		(3,936)		(3,936)		10,003,532				107,606	08/15/2049	1.A
..46590R-AE-9	JPMCC 2016-JP3 A5 SEQ 2.870% 08/15/49	06/01/2026	Paydown		2,446,513	2,446,513	2,519,896	2,449,143		(2,630)		(2,630)		2,446,513				34,783	08/15/2049	1.A
..46591E-AS-6	JPMCC 2019-COR5 A3 3.123% 06/13/52	05/01/2026	Paydown		867,631	867,631	876,304	868,836		(1,205)		(1,205)		867,631				11,292	06/13/2052	1.A
..46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC 5.013% 02/15/46	06/01/2026	Paydown		103,743	103,743	111,904	103,743						103,743				2,168	02/15/2046	1.A FM
..46643A-BK-8	JPMBB 2014-C23 B SUB CSTR 4.673% 09/15/47	06/01/2026	Paydown		172,477	172,477	177,305	172,477						172,477				3,167	09/15/2047	1.A
..46643G-AE-0	JPMBB 2014-C24 A5 SEQ 3.639% 11/15/47	06/01/2026	Paydown		485,997	485,997	500,577	485,997						485,997				7,216	11/15/2047	1.A
..46644A-BF-8	JPMBB 2015-C27 A4 SEQ 3.179% 02/15/48	06/01/2026	Paydown		271,984	271,984	256,780	256,780		15,204		15,204		271,984				3,496	02/15/2048	1.A
..46645J-AG-7	JPMBB 2015-C33 B SUB SEQ 4.274% 12/15/48	06/01/2026	Paydown		434,484	434,484	451,839	434,484						434,484				8,761	12/15/2048	1.A
..46645L-BE-6	JPMBB 2016-C1 B SUB CSTR 4.915% 03/15/49	06/01/2026	Paydown		149,976	149,976	156,496	149,833		143		143		149,976				2,649	03/15/2049	1.A
..46646R-AJ-2	JPMDB 2016-C4 A3 SEQ 3.141% 12/15/49	06/01/2026	Paydown		3,990,287	3,990,287	4,109,979	3,996,621		(6,334)		(6,334)		3,990,287				62,673	12/15/2049	1.A
..54910T-AJ-1	LNSTR 2017-5 A5 SEQ 3.549% 03/10/50	06/01/2026	Paydown		517,300	517,300	517,283	516,875		424		424		517,300				9,179	03/10/2050	1.A
..61691J-AU-8	MSC 2017-H1 A4 SEQ 3.259% 06/15/50	06/01/2026	Paydown		180,525	180,525	182,325	180,424		101		101		180,525				2,531	06/15/2050	1.A
..61765D-AX-6	MSC 2015-MS1 B SUB CSTR 4.162% 05/15/48	06/01/2026	Paydown		87,676	87,676	90,175	87,676						87,676				1,485	05/15/2048	1.A
..61766C-AG-4	MSC 2016-UBS9 AS SUB 3.903% 03/15/49	06/01/2026	Paydown		111,367	111,367	114,705	111,249		118		118		111,367				1,812	03/15/2049	1.A
..61767E-AD-6	MSBAM 2017-C34 A3 SEQ 3.276% 11/15/52	05/07/2026	MORGAN STANLEY & CO. INC.		39,475,936	40,000,000	40,398,572	39,999,464		(10,872)		(10,872)		39,988,592		(512,656)	(512,656)	567,920	11/15/2052	1.A
..62475W-AA-3	MTN COMMERCIAL MORTGAGE TRU SERIES 2022-LPFL CLASS A 144A 5.033% 03/15/39	05/15/2026	Paydown		12,550,000	12,550,000	12,523,406	12,545,634		4,366		4,366		12,550,000				267,808	03/15/2039	1.A
..78458M-AA-2	SMR 2022 IND MORTGAGE TRUST SERIES 2022-IND CLASS A 144A 5.275% 02/15/39	06/15/2026	Paydown		76,272	76,272	76,129	76,247		25		25		76,272				2,053	02/15/2039	1.A FE
..82510W-AA-8	SHOPS 2016-CSTL A SEQ 3.126% 07/05/36	05/01/2026	Paydown		26,744,000	26,744,000	26,091,804	26,691,255		52,745		52,745		26,744,000				348,285	07/05/2036	1.A
..90276R-BD-9	UBSCM 2017-C4 A3 SEQ 3.301% 10/15/50	05/01/2026	BARCLAYS BANK PLC		11,346,489	11,490,115	11,604,991	11,494,661		(3,054)		(3,054)		11,491,607		(145,118)	(145,118)	161,198	10/15/2050	1.A
..90276W-AS-6	UBSCM 2017-C7 A4 SEQ 3.679% 12/15/50	05/19/2026	BANK OF AMERICA		37,961,629	38,500,000	39,517,675	38,683,570		(45,816)		(45,816)		38,637,754		(676,125)	(676,125)	664,044	12/15/2050	1.A
..94989M-AG-4	WFCM 2015-NXS2 AS SUB AFC 4.121% 07/15/58	06/01/2026	Paydown		3,856,108	3,856,108	3,973,805	3,856,108						3,856,108				74,964	07/15/2058	1.A
..95000G-AY-0	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-BNK1 CLASS A3 2.652% 08/15/49	06/01/2026	Paydown		1,287,627	1,287,627	1,177,675	1,275,856		11,770		11,770		1,287,627				15,364	08/15/2049	1.A
..95000T-BR-6	WFCM 2017-RB1 A4 SEQ 3.374% 03/15/50	05/01/2026	Paydown		2,746,541	2,746,541	2,773,955	2,745,933		609		609		2,746,541				38,612	03/15/2050	1.A
..95001M-AE-0	WFCM 2017-C38 A4 SEQ 3.190% 07/15/50	06/01/2026	Paydown		202,903	202,903	204,923	202,918		(15)		(15)		202,903				2,706	07/15/2050	1.A
..95001M-AG-5	WFCM 2017-C38 AS SUB AFC 3.665% 07/15/50	05/27/2026	DEUTSCHE BANK SECURITIES INCOR		4,600,969	4,725,000	4,866,405	4,743,131		(6,857)		(6,857)		4,736,274		(135,305)	(135,305)	85,143	07/15/2050	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					382,037,961	385,164,016	386,233,950	384,132,531	25,284	137,240		162,524		385,731,658		(3,693,698)	(3,693,698)	6,163,309	XXX	XXX
..29004C-AE-8	ELMWOOD CLO 26 LTD 5.675% 04/18/37	04/02/2026	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				395,599	04/18/2037	1.C FE
..00900P-AQ-8	AIMCO SERIES 2018-BA CLASS ARR 144A 5.180% 04/16/37	04/16/2026	Paydown		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				641,077	04/16/2037	1.A FE
..00901A-AU-1	AIMCO SERIES 2019 10A CLASS BRR 144A 5.414% 07/22/37	06/12/2026	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				177,736	07/22/2037	1.C FE
..00901W-AC-3	AIMCO SERIES 2024-21A CLASS A2 144A 5.375% 04/18/37	04/18/2026	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				332,285	04/18/2037	1.A FE
..03759C-AV-2	APIDOS CLO SERIES 2016-24A CLASS A2LX 144 5.287% 10/20/30	05/06/2026	Call 100.0000		498,128	498,128	498,128	498,128						498,128				14,742	10/20/2030	1.A FE
..03759C-AV-2	APIDOS CLO SERIES 2016-24A CLASS A2LX 144 5.287% 10/20/30	04/20/2026	Paydown		501,872	501,872	501,872	501,872						501,872				13,674	10/20/2030	1.A FE
..03759C-AW-0	APIDOS CLO SERIES 2016-24A CLASS A2FX 144 2.350% 10/20/30	04/20/2026	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				24,541	10/20/2030	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..03990P-AA-8	ARES CLO LTD SERIES 2025-78A CLASS E 144A 8.773% 01/15/39	06/29/2026	NOMURA SECURITIES INTL INC.		2,989,500	3,000,000	3,000,000	3,000,000						3,000,000		(10,500)	(10,500)	141,974	01/15/2039	3.C FE
..08049A-AC-7	BELMONT PARK CLO SERIES 2024-1A CLASS A2 144A 5.343% 04/15/37	04/15/2026	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				220,812	04/15/2037	1.A FE
..12555Q-AN-6	CIFC FUNDING LTD SERIES 2020-1A CLASS A1R 144A 5.085% 07/15/36	05/13/2026	Call 100.0000		10,000,000	10,000,000	9,998,000	9,998,282		85		85		9,998,367		1,633	1,633	302,500	07/15/2036	1.A FE
..12555Q-AS-5	CIFC FUNDING LTD SERIES 2020-1A CLASS BR 144A 5.585% 07/15/36	05/13/2026	Call 100.0000		5,625,000	5,625,000	5,625,000	5,625,000						5,625,000				186,570	07/15/2036	1.C FE
..12555Q-AW-6	CIFC FUNDING LTD SERIES 2020-1A CLASS DR 144A 7.035% 07/15/36	05/13/2026	Call 100.0000		2,125,000	2,125,000	2,125,000	2,125,000						2,125,000				88,458	07/15/2036	2.C FE
..12559D-AE-1	CIFC FUNDING LTD SERIES 2020-1A CLASS ER 144A 10.185% 07/15/36	05/13/2026	Paydown		500,000	500,000	500,000	500,000						500,000				30,001	07/15/2036	3.C FE
..29002G-AL-5	ELMWOOD CLO IV LTD SERIES 2020-1A CLASS AR 144A 5.135% 04/18/37	04/20/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,477	04/18/2037	1.A FE
..29003E-AU-9	ELMWOOD CLO VIII LTD SERIES 2021-1A CLASS BR 144A 5.675% 04/20/37	05/15/2026	Call 100.0000		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				414,353	04/20/2037	1.C FE
..29244R-AA-3	EMPOWER CLO LTD SERIES 2024-1A CLASS A1 144A 5.267% 04/25/37	05/07/2026	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				257,183	04/25/2037	1.A FE
..38138J-AN-3	GOLDENTREE LOAN MANAGEMENT SERIES 2021-9A CLASS AR 144A 5.175% 04/20/37	04/20/2026	Paydown		2,230,000	2,230,000	2,227,770	2,228,003		1,997		1,997		2,230,000				59,495	04/20/2037	1.A FE
..38138R-AC-9	GOLDENTREE LOAN MANAGEMENT SERIES 2021-11A CLASS F 144A 11.437% 10/20/34	06/03/2026	Call 100.0000		1,000,000	1,000,000	937,000	955,537		1,735		1,735		957,272		42,728	42,728	72,321	10/20/2034	4.C FE
..43134X-AA-4	HILDENE CLO SERIES 3A CLASS A1RR 144A 5.663% 04/30/40	04/30/2026	Paydown		991,923	991,923	991,923	991,923						991,923				28,852	04/30/2040	1.A FE
..640969-AE-1	NEUBERGER BERMAN CLO LTD SERIES 2024-55A CLASS B 144A 5.664% 04/22/38	05/22/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				346,481	04/22/2038	1.B FE
..64129U-CC-7	NEUBERGER BERMAN CLO LTD SERIES 2014-17A CLASS AR3 144A 5.064% 07/22/38	06/29/2026	Call 100.0000		8,000,000	8,000,000	7,994,000	7,994,529		461		461		7,994,990		5,010	5,010	285,385	07/22/2038	1.A FE
..64136H-AA-3	NEUBERGER BERMAN CLO LTD SERIES 2025-62A CLASS E 144A 8.530% 10/17/39	06/29/2026	SMBC NIKKO SECURITIES AMERICA		2,986,800	3,000,000	3,000,000	3,000,000						3,000,000		(13,200)	(13,200)	173,861	10/17/2039	3.C FE
..75009C-AA-4	RAD CLO LTD SERIES 2024-23A CLASS A1 144A 5.275% 04/20/37	06/30/2026	Call 100.0000		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				789,365	04/20/2037	1.A FE
..75009C-AC-0	RAD CLO LTD SERIES 2024-23A CLASS A2 144A 5.475% 04/20/37	06/30/2026	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				155,977	04/20/2037	1.A FE
..88240J-AE-3	TEXAS DEBT CAPITAL CLO LTD SERIES 2024-1A CLASS B 144A 5.614% 04/22/37	06/29/2026	Call 100.0000		17,750,000	17,750,000	17,750,000	17,750,000						17,750,000				700,993	04/22/2037	1.C FE
..89822H-AA-9	TRUPS FINANCIALS NOTE SECURITI SERIES 2025-2A CLASS A1 144A 5.573% 07/15/39	04/15/2026	Paydown		671,748	671,748	671,748	671,748						671,748				22,398	07/15/2039	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					179,369,971	179,393,671	179,320,441	179,340,022		4,278		4,278		179,344,300		25,671	25,671	5,903,110	XXX	XXX
..037984-AA-9	Aquila Funding LLC 7.400% 09/30/45	04/15/2026	Paydown		1,162,430	1,162,430	1,162,430	1,162,430						1,162,430				43,010	09/30/2045	1.E FE
..04941*-AA-2	Atlas Securitized Products Fun CLASS A-1A 5.140% 05/25/63	06/25/2026	Paydown		1,582,857	1,582,857	1,582,420	683,313		(658)		(658)		1,582,857				20,996	05/25/2063	1.C PL
..04941*-AC-8	Atlas Securitized Products Fun A-1B 2.748% 05/25/63	06/25/2026	Paydown		1,582,857	1,582,857	1,582,338	694,177		508		508		1,582,857				20,825	05/25/2063	1.F PL
..05373@-AA-4	Aven Financial 5.230% 11/15/55	06/15/2026	Paydown		5,640,367	5,640,367	5,640,188	5,640,166		201		201		5,640,367				143,932	11/15/2055	1.A PL
..05373@-AB-2	Aven Financial 5.550% 11/15/55	06/15/2026	Paydown		240,446	240,446	240,380	240,379		67		67		240,446				6,511	11/15/2055	1.C PL
..05373@-AC-0	Aven Financial 5.800% 11/15/55	06/15/2026	Paydown		270,158	270,158	270,133	270,131		26		26		270,158				7,645	11/15/2055	1.F PL
..05373@-AD-8	Aven Financial 6.380% 11/15/55	06/15/2026	Paydown		320,611	320,611	320,532	320,530		81		81		320,611				9,980	11/15/2055	2.B PL
..05373@-AE-6	Aven Financial 7.890% 11/15/55	06/15/2026	Paydown		403,733	403,733	403,695	403,691		42		42		403,733				15,542	11/15/2055	3.C PL
..05373@-AF-3	Aven Financial 12.180% 11/15/55	06/15/2026	Paydown		175,136	175,136	175,093	175,089		47		47		175,136				10,408	11/15/2055	4.C PL
..05377R-FB-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2022-1A CLASS B 144A 4.300% 08/20/28	05/05/2026	MITSUBISHI UFJ SECURITIES USA		6,962,754	7,000,000	6,998,629	6,999,296		50		50		6,999,346		(36,592)	(36,592)	98,124	08/20/2028	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05377R-GV-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-3A CLASS B 144A 6.120% 02/22/28	05/05/2026	MITSUBISHI UFJ SECURITIES USA		1,915,215	1,900,000	1,899,472	1,899,703		25		25		1,899,729		15,486	15,486	43,928	02/22/2028	1.F FE
..055729-AA-5	BSOF SRT I LP BSOF SRT I Offsh 4.750% 06/30/30	05/13/2026	Paydown		671,023	671,023	671,023	671,023						671,023				16,025	06/30/2030	2.B Z
..055729-AF-4	BSOF SRT I LP BSOF SRT I Offsh 8.580% 06/30/30	05/11/2026	Paydown		133,101	133,101	133,101	133,101						133,101				5,742	06/30/2030	2.B Z
..055729-AH-0	BSOF SRT I LP BSOF SRT I Offsh 7.730% 06/30/30	05/10/2026	Paydown		107,898	107,898	107,898	107,898						107,898				4,193	06/30/2030	2.B PL
..12511X-AA-2	C CUBED ASSET FINANCE 2024-1 L 9.220% 04/15/49	04/15/2026	Paydown		2,921,103	2,921,103	2,921,103	2,921,103						2,921,103				582,111	04/15/2049	1.F PL
..12530E-AA-1	CFS14 2023-2 7.000% 03/17/42	06/15/2026	Paydown		1,489,749	1,489,749	1,489,749	1,489,749						1,489,749				43,487	03/17/2042	1.F PL
..12530E-AB-9	CFS14 2023-2 8.000% 03/17/42	06/15/2026	Paydown		589,788	589,788	589,788	589,788						589,788				19,676	03/17/2042	2.B PL
..14318M-AH-2	CARMAX AUTO OWNER TRUST SERIES 2022-3 CLASS D 6.200% 01/16/29	06/29/2026	SMBC NIKKO SECURITIES AMERICA		6,267,578	6,250,000	6,248,039	6,248,951		109		109		6,249,060		18,518	18,518	209,896	01/16/2029	1.F FE
..14686J-AG-5	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-P2 CLASS D 6.280% 05/10/29	04/01/2026	BARCLAYS BANK PLC		7,674,306	7,527,000	7,458,020	7,501,919		3,312		3,312		7,505,231		169,075	169,075	147,061	05/10/2029	1.G FE
..14903*-AA-7	CATAPULT SOFI TRUST 2025-1 5.110% 11/16/35	06/16/2026	Paydown		4,449,587	4,449,587	4,449,587	4,449,587						4,449,587				97,630	11/16/2035	1.A PL
..14903*-AC-3	CATAPULT SOFI TRUST 2025-1 5.880% 11/16/35	06/16/2026	Paydown		2,050,051	2,050,051	2,050,051	2,050,051						2,050,051				56,036	11/16/2035	1.G PL
..14903*-AD-1	Catapult SoFi Trust 2025-1 6.040% 11/16/35	06/16/2026	Paydown		12,471,158	12,471,158	12,471,158	12,471,158						12,471,158				280,265	11/16/2035	2.C PL
..14903*-AE-9	Catapult SoFi Trust 2025-1 9.650% 11/16/35	06/16/2026	Paydown		6,209,470	6,209,470	6,209,470	6,209,470						6,209,470				287,550	11/16/2035	3.C PL
..156943-AA-0	CFS14 2023-2 7.280% 01/15/43	06/15/2026	Paydown		2,479,508	2,479,508	2,479,508	2,479,508						2,479,508				76,423	01/15/2043	1.F PL
..156943-AB-8	CFS14 2023-2 8.280% 01/15/43	06/15/2026	Paydown		882,876	882,876	882,876	882,876						882,876				30,950	01/15/2043	2.B PL
..25859@-AA-5	DOUBLE DIAMOND VIII A-SR-UNSEC 4.500% 12/15/39	06/01/2026	Paydown		495,763	495,763	495,763	495,763						495,763				9,326	12/15/2039	1.F PL
..25859@-AB-3	DOUBLE DIAMOND VIII B-SUB-UNSEC 5.000% 12/15/39	06/01/2026	Paydown		174,243	174,243	174,243	174,243						174,243				3,642	12/15/2039	2.B PL
..25859@-AC-1	DOUBLE DIAMOND VIII C-SUB-UNSEC 6.250% 12/15/39	06/01/2026	Paydown		26,864	26,864	26,864	26,864						26,864				702	12/15/2039	3.B PL
..25860*-AA-4	Double Diamond Funding IX LLC 5.000% 09/01/48	06/02/2026	Paydown		601,701	601,701	601,033	601,038		663		663		601,701				12,614	09/01/2048	1.F PL
..25860*-AB-2	Double Diamond Funding IX LLC 5.500% 09/01/48	06/02/2026	Paydown		332,227	332,227	324,352	324,424		7,803		7,803		332,227				7,662	09/01/2048	2.B PL
..25860*-AC-0	Double Diamond Funding IX LLC 7.000% 09/01/48	06/01/2026	Paydown		143,965	143,965	141,346	141,365		2,600		2,600		143,965				4,225	09/01/2048	3.B PL
..25860@-AA-2	DOUBLE DIAMOND VIII 4.125% 04/17/43	06/01/2026	Paydown		244,177	244,177	244,177	244,177						244,177				4,177	04/17/2043	1.F PL
..25860@-AB-0	DOUBLE DIAMOND VIII 4.125% 04/17/43	06/01/2026	Paydown		514,961	514,961	514,961	514,961						514,961				8,810	04/17/2043	1.F PL
..25860@-AC-8	DOUBLE DIAMOND VIII 4.650% 04/17/43	06/01/2026	Paydown		375,055	375,055	375,055	375,055						375,055				7,233	04/17/2043	2.B PL
..25860@-AD-6	DOUBLE DIAMOND VIII 6.000% 04/17/43	06/01/2026	Paydown		154,320	154,320	154,320	154,320						154,320				3,840	04/17/2043	3.B PL
..30340W-AA-3	FNA TRUST SERIES 2025-1 CLASS A 144A 5.623% 03/15/45	06/15/2026	Paydown		1,479,600	1,479,600	1,479,600	1,479,600						1,479,600				36,828	03/15/2045	1.F FE
..34528E-AD-3	FORD CREDIT AUTO OWNER TRUST SERIES 2022-1 CLASS D 144A 5.160% 11/15/34	04/01/2026	BANK OF AMERICA		18,501,584	18,472,000	18,470,205	18,467,796		(182)		(182)		18,467,614		33,970	33,970	283,299	11/15/2034	2.B FE
..345340-AB-9	FORD CREDIT AUTO OWNER TRUST SERIES 2021-1 CLASS B 144A 1.610% 10/17/33	04/15/2026	Paydown		6,483,000	6,483,000	6,480,341	6,481,830		1,170		1,170		6,483,000				34,792	10/17/2033	1.C FE
..345340-AC-7	FORD CREDIT AUTO OWNER TRUST SERIES 2021-1 CLASS C 144A 1.910% 10/17/33	04/15/2026	Paydown		3,280,000	3,280,000	2,884,350	3,058,354		221,646		221,646		3,280,000				20,883	10/17/2033	1.F FE
..36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62	06/15/2026	Paydown		219,879	219,879	219,879	219,879						219,879				3,789	12/15/2062	1.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62	05/15/2026	Paydown		18,816	18,816	18,816	18,816						18,816				297	12/15/2062	1.F PL
..36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62	06/15/2026	Paydown		706,391	706,391	706,391	706,391						706,391				11,606	12/15/2062	1.A PL
..36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62	04/15/2026	Paydown		11,434	11,434	11,434	11,434						11,434				161	12/15/2062	1.F PL
..36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62	05/15/2026	Paydown		6,038	6,038	6,038	6,038						6,038				115	12/15/2062	1.F Z
..36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62	06/15/2026	Paydown		147,368	147,368	147,368	147,368						147,368				2,362	12/15/2062	1.A PL
..36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62	06/15/2026	Paydown		74,071	74,071	74,071	74,071						74,071				1,247	12/15/2062	1.A PL
..36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62	05/15/2026	Paydown		13,970	13,970	13,970	13,970						13,970				216	12/15/2062	1.F PL
..36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62	05/15/2026	Paydown		3,470	3,470	3,470	3,470						3,470				56	12/15/2062	1.F PL
..36270@-AA-3	GSS 2025-1 LLC 5.610% 12/15/34	06/15/2026	Paydown		474,557	474,557	474,557	474,557						474,557				11,940	12/15/2034	1.A PL
..39573#-AA-9	GREENSTATE AUTO RECEIVABLES TR 6.634% 12/15/28	06/15/2026	Paydown		5,273,420	5,273,420	5,273,420	5,273,420						5,273,420				144,672	12/15/2028	1.A PL
..44509P-AA-6	HUMBOLDT AMERICAS LLC SR-UNSEC 4.750% 09/30/26	06/22/2026	Capital Distribution		667,491		667,491	667,491						667,491					09/30/2026	6. *
..44509P-AB-4	HUMBOLDT AMERICAS LLC 4.250% 10/15/27	04/15/2026	Capital Distribution		1,592,676		1,592,676	1,592,676						1,592,676					10/15/2027	6. *
..44972*-AB-8	ICON RECEIVABLES LP 4.000% 06/10/27	06/04/2026	Paydown		101,000,000	101,000,000	101,000,000	101,000,000						101,000,000				1,782,022	06/10/2027	1.G PL
..46305*-AA-3	Octane ABS 5.340% 04/20/46	06/22/2026	Paydown		719,876	719,876	719,365			511		511		719,876				1,005	04/20/2046	1.A PL
..46305*-AB-1	Octane ABS 5.480% 04/20/46	06/22/2026	Paydown		75,942	75,942	75,880			61		61		75,942				109	04/20/2046	1.C PL
..46305*-AC-9	Octane ABS 5.680% 04/20/46	06/22/2026	Paydown		52,659	52,659	52,621			38		38		52,659				78	04/20/2046	1.F PL
..46305*-AD-7	Octane ABS 5.920% 04/20/46	06/22/2026	Paydown		54,182	54,182	54,141			41		41		54,182				84	04/20/2046	2.B PL
..46305*-AE-5	Octane ABS 8.250% 04/20/46	06/22/2026	Paydown		57,927	57,927	57,899			28		28		57,927				125	04/20/2046	3.B PL
..46305@-AA-1	Octane ABS 5.880% 01/20/33	05/20/2026	Paydown		2,669,046	2,669,046	2,669,046	2,669,046						2,669,046				58,334	01/20/2033	1.A PL
..46305@-AB-9	Octane ABS 6.030% 01/20/33	05/20/2026	Paydown		250,817	250,817	250,817	250,817						250,817				5,622	01/20/2033	1.C PL
..46305@-AC-7	Octane ABS 6.220% 01/20/33	06/22/2026	Paydown		255,000	255,000	255,000	255,000						255,000				6,527	01/20/2033	1.F PL
..46305@-AD-5	Octane ABS 6.470% 01/20/33	05/20/2026	Paydown		257,784	257,784	257,784	257,784						257,784				6,199	01/20/2033	2.A PL
..46305@-AD-5	Octane ABS 6.470% 01/20/33	06/20/2026	Paydown		115,879	115,879	115,879	115,879						115,879				3,749	01/20/2033	2.A Z
..46305@-AE-3	Octane ABS 8.790% 01/20/33	05/20/2026	Paydown		188,113	188,113	188,113	188,113						188,113				6,146	01/20/2033	3.A PL
..46305@-AE-3	Octane ABS 8.790% 01/20/33	06/22/2026	Paydown		84,560	84,560	84,560	84,560						84,560				3,716	01/20/2033	3.A Z
..46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77	05/15/2026	Paydown		996,684	996,684	996,684	996,684						996,684				14,937	02/15/2077	1.F Z
..46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77	06/15/2026	Paydown		434,665	434,665	434,665	434,665						434,665				8,476	02/15/2077	1.F PL
..46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A 3.700% 08/09/38	06/15/2026	Paydown		669,644	669,644	669,644	669,644						669,644				10,103	08/09/2038	1.F PL
..46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86	06/15/2026	Paydown		1,631,670	1,631,670	1,631,670	1,631,670						1,631,670				22,637	06/15/2086	1.F PL
..46657L-AA-0	JG WENTWORTH XLIV LLC 6.430% 12/31/77	05/15/2026	Paydown		640,726	640,726	640,726	640,726						640,726				15,315	12/31/2077	1.F PL
..46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38	06/15/2026	Paydown		284,411	284,411	284,411	284,411						284,411				6,021	08/09/2038	1.G Z
..46665A-AA-4	JGW IX LLC JGW IX LLC SERIES 2019-A 4.500% 05/15/34	06/15/2026	Paydown		73,403	73,403	73,403	73,403						73,403				1,647	05/15/2034	1.F PL
..46665A-AA-4	JGW IX LLC JGW IX LLC SERIES 2019-A 4.500% 05/15/34	04/15/2026	Redemption 100.0000		344,225	344,225	344,225	344,225						344,225				5,163	05/15/2034	1.F PL
..46665A-AB-2	JGW IX LLC JGW IX LLC SERIES 2019-E 4.500% 09/15/43	06/15/2026	Paydown		219,914	219,914	219,899	219,901		12		12		219,914				4,600	09/15/2043	1.F PL
..46665A-AC-0	JGW IX LLC SERIES 2018-A 3.950% 12/15/54	04/15/2026	Redemption 100.0000		422,938	422,938	414,060	416,414		6,524		6,524		422,938				5,093	12/15/2054	1.G Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..476927-AA-6	JGW LLIII 6.433% 12/15/69	06/30/2026	Paydown		1,207,298	1,207,298	1,207,298	1,202,945		4,354		4,354		1,207,298				37,876	12/15/2069	1.F FE
..48276@-AA-2	KSN-1 HOLDINGS LP SR-UNSEC 4.000% 01/08/55	06/08/2026	Paydown		1,336,589	1,336,589	1,336,589	1,336,589						1,336,589				25,662	01/08/2055	1.D Z
..48276@-AB-0	KSN-1 HOLDINGS LP SR-UNSEC 4.025% 01/08/55	06/08/2026	Paydown		981,010	981,010	981,010	981,010						981,010				19,743	01/08/2055	1.D Z
..48276@-AC-8	KSN-1 HOLDINGS LP SR-UNSEC 4.050% 01/08/55	06/08/2026	Paydown		2,432,400	2,432,400	2,432,400	2,432,400						2,432,400				49,256	01/08/2055	1.D Z
..50547V-AH-9	LINCOLN LIHTC LAC FUNDING LLC 6.890% 12/31/43	04/15/2026	Paydown		854,073	854,073	854,073	854,073						854,073				29,423	12/31/2043	1.F FE
..553427-AA-3	MARITIME PARTNERS LLC SERIES 2023-1A CLASS A 144A 7.167% 05/15/63	06/15/2026	Paydown		194,691	194,691	194,691	194,686		5		5		194,691				5,818	05/15/2063	1.F FE
..553427-AB-1	MARITIME PARTNERS LLC SERIES 2025-1A CLASS A 144A 5.547% 11/15/65	06/15/2026	Paydown		258,166	258,166	257,002	196,821		1,165		1,165		258,166				4,978	11/15/2065	1.F FE
..58940B-BB-1	MERCURY FINANCIAL CREDIT CARD SERIES 2024-2A CLASS B 144A 7.430% 07/20/29	05/20/2026	Paydown		6,500,000	6,500,000	6,595,469	6,539,908		(39,908)		(39,908)		6,500,000				199,888	07/20/2029	2.B FE
..59008@-AA-4	Meritize Education Loan Trust 6.733% 06/15/51	06/16/2026	Paydown		1,066,483	1,066,483	1,066,483	1,066,483						1,066,483				29,384	06/15/2051	1.G PL
..62878H-AA-9	NATF America LLC 8 144A NT5.21%29 5.210% 06/15/29	06/15/2026	Capital Distribution		657,357		657,357	657,357						657,357					06/15/2029	6. *
..62878H-AB-7	NATF America LLC 5.210% 06/15/29	06/15/2026	Capital Distribution		109,560		109,560	109,560						109,560					06/15/2029	6. *
..62883*-AA-0	NATF AMERICA LLC SR-UNSEC 4.250% 12/01/26	06/17/2026	Capital Distribution		1,005,434		1,005,434	1,005,434						1,005,434					12/01/2026	6. *
..62883*-AB-8	NATF AMERICA LLC SR-UNSEC 5.000% 04/15/27	06/22/2026	Capital Distribution		262,859		262,859	262,859						262,859					04/15/2027	6. *
..62883*-AC-6	NATF AMERICA LLC SR-UNSEC 4.250% 10/10/26	06/23/2026	Capital Distribution		558,575		558,575	558,575						558,575					10/10/2026	6. *
..62883*-AD-4	NATF AMERICA LLC SR-UNSEC 4.250% 03/31/28	06/16/2026	Capital Distribution		1,135,025		1,135,025	1,135,025						1,135,025					03/31/2028	6. *
..62883*-AF-9	NATF AMERICA LLC 4.000% 10/15/28	06/15/2026	Capital Distribution		420,574		420,574	420,574						420,574					10/15/2028	6. *
..63935B-AA-1	NAVIENT STUDENT LOAN TRUST SERIES 2020-HA CLASS A 144A 1.310% 01/15/69	06/15/2026	Paydown		30,295	30,295	30,293	30,294		1		1		30,295				166	01/15/2069	1.A FE
..63941L-AB-9	NAVSL 2019-BA A2A SEQ 3.390% 12/15/59	06/15/2026	Paydown		56,975	56,975	56,972	56,974		1		1		56,975				796	12/15/2059	1.A FE
..68269D-AD-6	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2022-1A CLASS C 144A 5.310% 06/14/29	06/25/2026	RBC DAIN RAUSCHER INC.		2,092,613	2,090,000	2,089,355	2,089,710		39		39		2,089,749		2,863	2,863	59,189	06/14/2029	1.C FE
..69398#-AA-9	PACEWELL 2 LLC 4.040% 09/22/48	05/10/2026	Paydown		442,904	442,904	442,904	442,904						442,904				8,996	09/22/2048	1.C PL
..69398#-AB-7	PACEWELL 2 LLC SR-UNSEC 4.040% 09/22/48	05/11/2026	Paydown		354,323	354,323	354,323	354,323						354,323				7,274	09/22/2048	1.C PL
..69398#-AC-5	PACEWELL 2 LLC SR-UNSEC 4.220% 09/22/48	05/11/2026	Paydown		177,162	177,162	177,162	177,162						177,162				3,759	09/22/2048	1.C PL
..69398#-AD-3	PACEWELL 2 LLC SR-UNSEC 4.300% 09/22/48	05/11/2026	Paydown		354,323	354,323	354,323	354,323						354,323				7,660	09/22/2048	1.C PL
..69410*-AA-7	PACEWELL 3 LLC SR-SEC 4.690% 05/10/50	05/11/2026	Paydown		488,963	488,963	488,963	488,963						488,963				11,606	05/10/2050	1.E PL
..69410*-AB-5	PACEWELL 3 LLC A-2-SR-SEC 4.750% 05/10/50	05/11/2026	Paydown		488,963	488,963	488,963	488,963						488,963				11,677	05/10/2050	1.E PL
..69410*-AC-3	PACEWELL 3 LLC A-3-SR-SEC 4.810% 05/10/50	05/11/2026	Paydown		366,723	366,723	366,723	366,723						366,723				8,869	05/10/2050	1.E PL
..69410*-AF-6	PACEWELL 3 LLC A-3B-SR-SEC 4.300% 05/10/50	05/11/2026	Paydown		366,723	366,723	366,723	366,723						366,723				7,928	05/10/2050	1.E PL
..69410*-AG-4	PACEWELL 3 LLC A-4-SR-SEC 4.350% 05/10/50	05/11/2026	Paydown		350,818	350,818	350,818	350,818						350,818				10,694	05/10/2050	1.E PL
..69410*-AH-2	PACEWELL 3 LLC A-5-SR-UNSEC 4.250% 05/01/51	05/10/2026	Redemption 100.0000		1,472,339	1,472,339	1,472,339	1,472,339						1,472,339				32,051	05/01/2051	1.E PL
..69410*-AK-5	PACEWELL 3 LLC A-7-SR-UNSEC 4.100% 05/01/51	05/10/2026	Paydown		1,231,489	1,231,489	1,231,489	1,231,489						1,231,489				25,386	05/01/2051	1.E PL
..69410*-AL-3	PACEWELL 3 LLC A-8-SR-UNSEC 4.150% 05/01/51	05/10/2026	Paydown		1,252,709	1,252,709	1,252,709	1,252,709						1,252,709				26,138	05/01/2051	1.E PL
..69410*-AM-1	PACEWELL 3 LLC 4.200% 05/01/51	05/10/2026	Paydown		1,252,709	1,252,709	1,252,709	1,252,709						1,252,709				26,453	05/01/2051	1.E PL
..69410*-AN-9	PACEWELL 3 LLC A-10-SR-UNSEC 4.000% 05/01/51	05/10/2026	Redemption 100.0000		506,256	506,256	506,256	506,256						506,256				9,448	05/01/2051	1.E PL
..69410*-AP-4	PACEWELL 3 LLC 4.400% 05/10/55	05/11/2026	Paydown		2,175,464	2,175,464	2,175,464	2,175,464						2,175,464				48,126	05/10/2055	1.E Z
..69410*-AQ-2	PACEWELL 3 LLC 4.000% 05/10/55	05/10/2026	Paydown		2,531,806	2,531,806	2,531,806	2,531,806						2,531,806				38,419	05/10/2055	1.E PL

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..69421*-AA-4	PACE EQUITY 2020-1 SR-UNSEC 4.350% 06/30/53	06/15/2026	Paydown		143,107	143,107	143,107	142,095		1,012		1,012		143,107				6,263	06/30/2053	1.C PL
..69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC 4.400% 06/30/53	06/15/2026	Paydown		396,120	396,120	396,120	393,318		2,802		2,802		396,120				11,789	06/30/2053	1.C PL
..69421*-AC-0	PACE EQUITY 2020-1 4.450% 06/30/53	06/15/2026	Paydown		185,764	185,764	185,764	185,764						185,764				4,193	06/30/2053	1.C PL
..69421*-AD-8	PACE EQUITY 2020-1 PACE EQUIRY 2020 SERIES A-4 4.500% 06/30/53	06/15/2026	Paydown		159,194	159,194	159,194	159,194						159,194				3,635	06/30/2053	1.C PL
..69421*-AE-6	PACE EQUITY 2020-1 A-5-SR-UNSEC 4.100% 06/30/53	06/15/2026	Paydown		304,644	304,644	304,644	302,490		2,155		2,155		304,644				12,566	06/30/2053	1.C PL
..69421*-AF-3	PACE EQUITY 2020-1 4.200% 06/30/53	06/15/2026	Paydown		695,242	695,242	695,242	690,324		4,918		4,918		695,242				29,380	06/30/2053	1.C PL
..69421*-AG-1	PACE EQUITY 2020-1 6.764% 06/30/53	06/15/2026	Paydown		5,870	5,870	5,870	5,870						5,870				201	06/30/2053	1.C PL
..69421*-AH-9	PACE EQUITY 2020-1 6.958% 06/30/53	06/15/2026	Paydown		112,845	112,845	112,845	112,845						112,845				3,984	06/30/2053	1.C PL
..69421*-AJ-5	PACE EQUITY 2020-1 7.984% 06/30/53	06/15/2026	Paydown		12,742	12,742	12,742	12,652		90		90		12,742				691	06/30/2053	1.C PL
..69421*-AP-1	PACE EQUITY 2020-1 6.613% 06/30/53	06/15/2026	Paydown		32,401	32,401	32,401	32,401						32,401				1,091	06/30/2053	1.C PL
..69421*-AQ-9	PACE EQUITY 2020-1 7.284% 06/30/53	06/15/2026	Paydown		69,000	69,000	69,000	69,000						69,000				2,550	06/30/2053	1.C PL
..69421*-AR-7	PACE EQUITY 2020-1 7.377% 06/30/53	06/15/2026	Paydown		47,885	47,885	47,885	47,546		339		339		47,885				3,554	06/30/2053	1.C PL
..69436@-AA-5	PW 23 HLDGS LLC CLASS A NOTE 10.000% 05/10/55	05/11/2026	Paydown		6,620,711	6,620,711	6,620,711	6,620,711						6,620,711				391,475	05/10/2055	2.B PL
..69442#-AG-2	PACEWell 10 LLC 6.725% 12/20/65	05/20/2026	Redemption 100.0000		249,945	249,945	249,945							249,945				51	12/20/2065	4.B Z
..69442#-AK-3	PACEWell 10 LLC B-7 6.857% 12/20/65	06/01/2026	Redemption 0.0000					(51)											12/20/2065	4.B Z
..69442#-AL-1	PACEWell 10 LLC B-8 no.1 6.857% 12/20/65	05/28/2026	Paydown		3,115	3,115	3,115							3,115				53	12/20/2065	4.B Z
..706874-AG-9	PENFED AUTO RECEIVABLES OWNE SERIES 2022-A CLASS D 144A 5.850% 06/17/30	05/04/2026	JP MORGAN SECURITIES INC		2,099,984	2,099,000	2,078,766	2,094,080		2,281		2,281		2,096,360		3,624	3,624	47,752	06/17/2030	1.A FE
..71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.279% 11/15/44	05/15/2026	Paydown		198,382	198,382	194,665	195,489		2,893		2,893		198,382				5,236	11/15/2044	1.F PL
..71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43	06/01/2026	Paydown		1,361	1,361	1,626	1,596		(236)		(236)		1,361				52	11/01/2043	2.B PL
..71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 4.935% 11/01/43	05/29/2026	Redemption 100.0000		66,683	66,683	69,148	68,498		(1,815)		(1,815)		66,683				1,784	11/01/2043	1.C PL
. 71680@-AE-6	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 3.948% 09/02/51	04/01/2026	Paydown		40,011	40,011	41,585	41,423		(1,412)		(1,412)		40,011				395	09/02/2051	1.C PL
..71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51	05/01/2026	Paydown		809	809	995	981		(172)		(172)		809				30	09/02/2051	2.B PL
. 71680@-AG-1	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 4.137% 09/30/52	06/01/2026	Paydown		252,916	252,916	261,416	261,266		(8,350)		(8,350)		252,916				2,616	09/30/2052	1.C PL
..71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51	05/30/2026	Paydown		5,162	5,162	5,432	5,411		(249)		(249)		5,162				144	11/15/2051	2.B PL
..71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51	06/30/2026	Paydown		39,494	39,494	40,143	40,089		(595)		(595)		39,494				1,140	11/15/2051	2.B PL
..71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB 4.248% 11/15/47	06/01/2026	Paydown		1,935,198	1,935,198	2,004,259	1,997,015		(61,817)		(61,817)		1,935,198				45,999	11/15/2047	1.C PL
..71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52	05/30/2026	Paydown		24,436	24,436	25,037	24,989		(553)		(553)		24,436				249	09/02/2052	1.C PL
..71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52	05/31/2026	Paydown		499	499	499	499						499				6	09/02/2052	2.B PL
..71680@-AT-3	PETROS PACE FINANCE 2020-1 SUB 4.189% 03/31/48	04/01/2026	Redemption 100.0000		1,461,608	1,461,608	1,514,569	1,509,137		(47,529)		(47,529)		1,461,608				34,708	03/31/2048	1.C PL
..71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48	04/01/2026	Paydown		29,829	29,829	29,925	29,916		(87)		(87)		29,829				847	03/31/2048	2.B PL
..71680@-CA-2	PETROS PACE FINANCE 2020-2 SUB 4.899% 09/30/52	04/01/2026	Paydown		171,500	171,500	171,500	171,500						171,500				4,148	09/30/2052	1.C PL
..71680@-CB-0	PETROS PACE FINANCE 2020-2 SUB 5.098% 09/30/52	04/01/2026	Paydown		3,500	3,500	3,500	3,500						3,500				47	09/30/2052	2.B PL

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..71680@-CS-3	PETROS PACE FINANCE 2020-2 SUB 5.531% 09/30/54	04/01/2026	Paydown		3,130,873	3,130,873	3,216,841	3,213,302		(82,430)		(82,430)		3,130,873				87,546	09/30/2054	1.C PL
..71680@-CT-1	PETROS PACE FINANCE 2020-2 SUB 5.098% 09/30/54	04/01/2026	Paydown		63,895	63,895	64,040	64,031		(135)		(135)		63,895				1,647	09/30/2054	2.B PL
..71680@-DA-1	PETROS PACE FINANCE 2020-2 SUB 5.543% 09/30/54	05/01/2026	Paydown		56,323,581	56,323,581	58,333,221	58,266,693		(1,943,112)		(1,943,112)		56,323,581				2,614,124	09/30/2054	1.C PL
..71680@-DB-9	PETROS PACE FINANCE 2020-2 SUB 5.087% 09/30/54	05/01/2026	Paydown		1,149,461	1,149,461	1,150,768	1,150,786		(1,325)		(1,325)		1,149,461				66,981	09/30/2054	2.B PL
..75282Y-AA-4	Rangley Lake Partners LP 5.431% 02/08/66	04/01/2026	Paydown		451,205	451,205	452,008			(803)		(803)		451,205					02/08/2066	1.E Z
..75282Y-AA-4	Rangley Lake Partners LP 5.431% 02/08/66	06/08/2026	Paydown		1,129,138	1,129,138	1,131,147			(2,009)		(2,009)		1,129,138				16,390	02/08/2066	1.E PL
..78450F-AD-9	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A 3.250% 11/16/54	06/15/2026	Paydown		167,821	167,821	165,779	166,554		1,267		1,267		167,821				2,257	11/16/2054	1.B FE
..78450F-AE-7	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS C 144A 3.940% 11/16/54	06/15/2026	Paydown		186,601	186,601	186,522	186,550		51		51		186,601				3,043	11/16/2054	1.F FE
..78450F-AF-4	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS D 144A 4.750% 11/16/54	06/15/2026	Paydown		83,166	83,166	82,947	83,031		134		134		83,166				1,635	11/16/2054	2.A FE
..78486*-AA-7	STONEHILL PACE 2020-1 LLC SR-UNSEC 4.300% 08/15/53	04/15/2026	Redemption 100.0000		63,700	63,700	63,700	63,700						63,700				1,370	08/15/2053	1.C PL
..78486*-AB-5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC 4.300% 08/15/53	04/15/2026	Paydown		145,611	145,611	145,611	145,611						145,611				3,131	08/15/2053	1.C PL
..78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53	04/15/2026	Redemption 100.0000		404,045	404,045	404,045	404,045						404,045				8,788	08/15/2053	1.C PL
..78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53	04/15/2026	Redemption 100.0000		476,943	476,943	476,943	476,943						476,943				10,254	08/15/2053	1.C PL
..78486*-AF-6	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC 4.000% 12/03/53	04/15/2026	Redemption 100.0000		451,109	451,109	451,109	451,109						451,109				9,022	12/03/2053	1.C PL
..78486*-AG-4	STONEHILL PACE 2020-1 LLC 3.750% 12/03/53	04/15/2026	Redemption 100.0000		217,656	217,656	217,656	217,656						217,656				4,081	12/03/2053	1.C PL
..78486*-AH-2	STONEHILL PACE 2020-1 LLC 4.000% 09/15/53	04/15/2026	Redemption 100.0000		339,125	339,125	339,125	339,125						339,125				6,783	09/15/2053	1.C PL
..78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53	04/15/2026	Paydown		886,284	886,284	886,284	886,284						886,284				19,055	09/15/2053	1.C PL
..78486*-AK-5	STONEHILL PACE 2020-1 LLC 6.728% 09/15/53	04/15/2026	Paydown		7,111	7,111	7,111	7,111						7,111				239	09/15/2053	1.C PL
..78486*-AL-3	STONEHILL PACE 2020-1 LLC 6.930% 09/15/53	04/15/2026	Paydown		129,089	129,089	129,089	129,089						129,089				4,473	09/15/2053	1.C PL
..78486*-AM-1	STONEHILL PACE 2020-1 LLC 7.273% 09/15/53	04/15/2026	Paydown		44,120	44,120	44,120	44,120						44,120				1,604	09/15/2053	1.C PL
..78486*-AP-4	STONEHILL PACE 2020-1 LLC 7.683% 09/15/53	04/15/2026	Paydown		69,503	69,503	69,503	69,503						69,503				2,670	09/15/2053	1.C PL
..78486*-AQ-2	STONEHILL PACE 2020-1 LLC 7.266% 09/15/53	04/15/2026	Paydown		348,424	348,424	348,424	348,424						348,424				12,659	09/15/2053	1.C PL
..78486*-AR-0	STONEHILL PACE 2020-1 LLC 7.400% 09/15/53	04/15/2026	Paydown		244,879	244,879	244,879	244,879						244,879				9,060	09/15/2053	1.C PL
..78486*-AS-8	STONEHILL PACE 2020-1 LLC 6.912% 09/15/53	04/15/2026	Paydown		81,574	81,574	81,574	81,574						81,574				2,819	09/15/2053	1.C PL
..78486*-AT-6	STONEHILL PACE 2020-1 LLC 7.230% 09/15/53	04/15/2026	Paydown		134,834	134,834	134,834	134,834						134,834				4,874	09/15/2053	1.C PL
..78486*-AU-3	STONEHILL PACE 2020-1 LLC 7.340% 09/15/53	04/15/2026	Paydown		64,838	64,838	64,838	64,838						64,838				2,380	09/15/2053	1.C PL
..78486*-AV-1	STONEHILL PACE 2020-1 LLC 7.480% 09/15/53	04/15/2026	Paydown		32,587	32,587	32,587	32,587						32,587				1,219	09/15/2053	1.C PL
..78486*-AW-9	STONEHILL PACE 2020-1 LLC 7.223% 09/15/53	04/15/2026	Paydown		15,230	15,230	15,230	15,230						15,230				550	09/15/2053	1.C PL
..78486*-AX-7	STONEHILL PACE 2020-1 LLC 7.026% 09/15/53	04/15/2026	Paydown		58,802	58,802	58,802	58,802						58,802				2,066	09/15/2053	1.C PL
..78486*-BA-6	STONEHILL PACE 2020-1 LLC 7.221% 09/15/53	04/15/2026	Redemption 100.0000		45,574	45,574	45,574	45,574						45,574				1,646	09/15/2053	1.C PL
..78486*-BC-2	STONEHILL PACE 2020-1 LLC 6.879% 09/15/53	04/15/2026	Redemption 100.0000		22,252	22,252	22,252	22,252						22,252				765	09/15/2053	1.C PL
..78486*-BD-0	STONEHILL PACE 2020-1 LLC 6.895% 09/15/53	04/15/2026	Paydown		3,612	3,612	3,612	3,612						3,612				125	09/15/2053	1.C PL
..78486*-BE-8	STONEHILL PACE 2020-1 LLC 6.795% 09/15/53	04/15/2026	Paydown		44,558	44,558	44,558	44,558						44,558				1,514	09/15/2053	1.C PL
..78486*-BF-5	STONEHILL PACE 2020-1 LLC 6.716% 10/15/53	04/15/2026	Paydown		98,844	98,844	98,844	98,844						98,844				3,319	10/15/2053	1.D Z
..78486*-BG-3	STONEHILL PACE 2020-1 LLC 6.516% 10/15/53	04/15/2026	Paydown		46,853	46,853	46,853	46,853						46,853				1,526	10/15/2053	1.C PL
..78486*-BH-1	STONEHILL PACE 2020-1 LLC 6.574% 10/15/53	04/15/2026	Paydown		158,531	158,531	158,531							158,531				1,853	10/15/2053	1.D Z
..83189D-AB-6	SMB 2017-B A2A SEQ 2.820% 10/15/35	04/15/2026	Paydown		10,834	10,834	10,548	10,806		28		28		10,834				102	10/15/2035	1.A FE
..85236#-AA-1	SUNNOVA ISSUER LLC SR-UNSEC 4.950% 04/30/31	04/30/2026	Paydown		263,449	263,449	263,449	263,449						263,449				6,543	04/30/2031	1.F PL
..86210*-AB-1	Stonehill PACE Holdings LLC 11.000% 03/15/38	04/15/2026	Paydown		240,639	240,639	240,639	240,639						240,639				13,285	03/15/2038	2.A PL
..86210*-AC-9	Stonehill PACE Holdings LLC 11.500% 04/15/38	04/15/2026	Paydown		19,278	19,278	19,278	19,278						19,278				1,113	04/15/2038	1.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..87320*-AA-8	TWAIN FUNDING I LLC A-1-SR-UNSEC 4.521% 03/31/46	05/10/2026	Paydown		76,477	76,477	76,477	76,477						76,477				1,729	03/31/2046	1.E PL
..87320*-AB-6	TWAIN FUNDING I LLC A-2-SR-UNSEC 4.571% 03/31/46	05/11/2026	Redemption 100.0000		114,715	114,715	114,127	114,368		347		347		114,715				2,622	03/31/2046	1.E PL
..87320*-AD-2	TWAIN FUNDING I LLC A-4-SR-UNSEC 4.595% 03/31/46	05/11/2026	Redemption 100.0000		242,177	242,177	242,177	238,379		3,797		3,797		242,177				5,564	03/31/2046	1.E PL
..87320*-AF-7	TWAIN FUNDING I LLC A-6-SR-UNSEC 4.375% 03/31/46	05/11/2026	Paydown		48,035	48,035	48,035	48,035						48,035				1,051	03/31/2046	1.E PL
..87320*-AG-5	TWAIN FUNDING I LLC A-8-SR-UNSEC 4.375% 03/31/46	05/10/2026	Paydown		269,262	269,262	269,262	269,262						269,262				5,890	03/31/2046	1.E PL
..87320*-AH-3	TWAIN FUNDING I LLC 6.690% 03/31/46	05/11/2026	Paydown		24,381	24,381	24,381	24,381						24,381				816	03/31/2046	1.E PL
..87320*-AJ-9	TWAIN FUNDING I LLC 7.310% 03/31/46	05/11/2026	Paydown		9,715	9,715	9,715	9,715						9,715				355	03/31/2046	1.E PL
..91825N-AD-3	VCP RRL ABS IV LLC 6.410% 07/20/35	04/20/2026	Paydown		10,614,228	10,614,228	10,612,424	10,612,013		2,215		2,215		10,614,228				351,071	07/20/2035	1.F Z
..92920A-A*-2	VStrong2023-1 LLC 6.679% 04/15/31	04/15/2026	Paydown		504,217	504,217	504,217	504,217						504,217				4,917	04/15/2031	1.A PL
..92920A-A@-0	VStrong2023-1 LLC 6.462% 04/15/31	05/15/2026	Paydown		1,689,147	1,689,147	1,689,147	1,689,147						1,689,147				49,260	04/15/2031	1.B PL
..470170-AE-1	NCB JAMAICA 6.120% 10/07/32	04/07/2026	Redemption 100.0000		664,200	664,200	664,200	664,200						664,200				20,325	10/07/2032	2.C FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					354,626,657	348,041,072	356,256,744	351,534,369		(1,917,918)		(1,917,918)		354,419,712		206,944	206,944	9,599,551	XXX	XXX
..05595#-AA-4	BSIP LDAC ISSUER LLC SR-UNSEC 5.240% 02/28/34	05/30/2026	Paydown		608,849	608,849	608,849	608,849						608,849				10,635	02/28/2034	2.B PL
..05595#-AB-2	BSIP LDAC ISSUER LLC SR-UNSEC 4.590% 07/31/34	06/30/2026	Redemption 100.0000		111,375	111,375	111,375	111,375						111,375				2,130	07/31/2034	2.B PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					720,224	720,224	720,224	720,224						720,224				12,765	XXX	XXX
..873288-AA-8	TWAIN FUNDING II LLC 4.000% 10/27/51	04/27/2026	Paydown		112,631	112,631	112,631	112,631						112,631				2,375	10/27/2051	1.D PL
..873288-AC-4	TWAIN FUNDING II LLC 4.300% 10/27/51	04/27/2026	Paydown		47,055	47,055	47,055	47,055						47,055				886	10/27/2051	1.D PL
..873288-AD-2	TWAIN FUNDING II LLC 4.400% 10/27/51	04/27/2026	Paydown		6,180	6,180	6,180	6,180						6,180				134	10/27/2051	1.D PL
..873288-AE-0	TWAIN FUNDING II LLC 4.500% 10/27/51	04/27/2026	Paydown		80,923	80,923	80,923	80,923						80,923				1,801	10/27/2051	1.D PL
..873288-AF-7	TWAIN FUNDING II LLC 5.390% 10/27/51	04/27/2026	Paydown		21,118	21,118	21,118	21,118						21,118				508	10/27/2051	1.D PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					267,907	267,907	267,907	267,907						267,907				5,704	XXX	XXX
..088935-AA-9	BFW Issuer 2025-2 LLC 6.930% 04/30/51	04/30/2026	Paydown		884,716	884,716	884,716							884,716				9,708	04/30/2051	1.F Z
..14855Y-AA-0	CASTLELAKE AIRCRAFT SECURITIZA SERIES 2025-3A CLASS A 144A 5.087% 11/15/50	06/15/2026	Paydown		295,609	295,609	295,600	295,600		9		9		295,609				6,271	11/15/2050	1.F FE
..389470-AA-3	Grayrock Fund IV ABS Issuer LL 5.759% 02/15/41	04/15/2026	Paydown		232,120	232,120	232,120							232,120				1,485	02/15/2041	2.B Z
..389470-AA-3	Grayrock Fund IV ABS Issuer LL 5.759% 02/15/41	06/15/2026	Paydown		619,854	619,854	619,854							619,854				8,763	02/15/2041	2.B PL
..389470-AB-1	Grayrock Fund IV ABS Issuer LL 10.278% 02/15/41	05/15/2026	Paydown		219,467	219,467	219,467							219,467				2,677	02/15/2041	3.C Z
..69450@-AA-6	PAC Finco I Designated Activit 7.020% 02/28/37	05/29/2026	Paydown		(8,623,804)	(8,623,804)	(8,623,804)	(8,623,804)						(8,623,804)				140,824	02/28/2037	1.E PL
..69450@-AA-6	PAC Finco I Designated Activit 7.020% 02/28/37	05/19/2026	Redemption 105.1009		28,012,214	26,652,688	26,652,688	26,652,688		1,359,526		1,359,526		28,012,214				438,526	02/28/2037	1.E PL
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					21,640,176	20,280,650	20,280,641	18,324,484		1,359,535		1,359,535		21,640,176				608,254	XXX	XXX
..008676-AA-6	AHG Funding LLC HTG LIHTC 7.270% 12/31/44	04/15/2026	Paydown		54,920	54,920	54,920	54,920						54,920				1,996	12/31/2044	1.E FE
..05493R-AA-1	BC FDG LLC 4.625% 12/01/38	04/15/2026	Paydown		655,890	655,890	655,890	655,890						655,890				14,581	12/01/2038	1.F FE
..07030U-A#-9	Bastion Funding I LLC 11.735% 04/25/38	04/25/2026	Paydown		168,395	168,395	168,395	168,395						168,395				22,316	04/25/2038	3.C PL
..07030U-A*-3	Bastion Funding I LLC 7.119% 04/25/38	06/25/2026	Paydown		2,357,392	2,357,392	2,357,392	2,357,392						2,357,392				70,274	04/25/2038	1.F PL
..07030U-A@-1	Bastion Funding I LLC 8.057% 04/25/38	04/27/2026	Paydown		122,249	122,249	122,249	122,249						122,249				3,311	04/25/2038	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07030U-B*-2	BASTION FUNDING I 7.801% 10/15/38	04/25/2026	Redemption 100.0000		15,613	15,613	15,613	15,613						15,613				409	10/15/2038	1.F PL
..12762*-AA-1	Shell plc formerly Royal Dutch 5.870% 06/30/40	06/30/2026	Redemption 100.0000		330,444	330,444	330,444	330,444						330,444				9,632	06/30/2040	2.A PL
..23292P-A*-4	DP Red River LLC 6.016% 05/29/46	06/29/2026	Paydown		110,653	110,653	110,653							110,653				666	05/29/2046	1.G Z
..23292P-A@-2	DP Red River LLC 7.010% 05/29/46	06/02/2026	Paydown		36,436	36,436	36,436							36,436				112	05/29/2046	2.C Z
..255123-A*-2	DIVERSIFIED ABS PHASE II LLC 7.076% 05/31/44	06/01/2026	Paydown		594,711	594,711	594,711	594,711						594,711				14,116	05/31/2044	1.F FE
..26894#-AA-8	EQV Issuer I LLC 5.852% 12/15/40	06/15/2026	Paydown		98,335	98,335	98,335	98,335						98,335				2,372	12/15/2040	1.G PL
..26894#-AC-4	EQV Issuer I LLC 10.756% 12/15/40	06/15/2026	Paydown		566,715	566,715	566,715	566,715						566,715				18,652	12/15/2040	3.C PL
..29415G-AB-8	Envolve Communities LIHTC 7.451% 05/15/54	05/15/2026	Paydown		685,091	685,091	685,091	685,091						685,091				25,523	05/15/2054	1.F FE
..30027*-AA-4	Evergreen Natural Resources Fu 5.273% 12/01/37	06/15/2026	Paydown		2,693,279	2,693,279	2,693,279	2,693,279						2,693,279				58,171	12/01/2037	2.B Z
..302704-AA-9	FW Energy Asset Issuer LLC 7.151% 08/25/44	05/26/2026	Paydown		2,024,131	2,024,131	2,024,131	2,024,131						2,024,131				54,389	08/25/2044	1.F PL
..302704-AB-7	FW Energy Asset Issuer LLC 8.106% 08/25/44	06/25/2026	Paydown		707,350	707,350	707,350	707,350						707,350				23,592	08/25/2044	2.B PL
..47987E-A*-8	Jonah Energy LLC 7.625% 08/10/39	05/11/2026	Paydown		551,148	551,148	551,148	551,148						551,148				17,510	08/10/2039	2.B PL
..47987E-AB-3	Jonah Energy ABS I LLC 7.800% 12/10/37	06/10/2026	Paydown		2,148,105	2,148,105	2,107,363	2,133,882		14,224		14,224		2,148,105				68,447	12/10/2037	2.A FE
..479913-A#-2	Jonah Energy LLC 6.504% 08/10/39	06/10/2026	Paydown		819,276	819,276	819,276	819,276						819,276				21,053	08/10/2039	1.G PL
..479913-A*-6	Jonah Energy LLC 7.035% 08/10/39	06/10/2026	Paydown		13,923	13,923	13,923	13,923						13,923				384	08/10/2039	2.B PL
..479913-A@-4	Jonah Energy LLC 11.236% 08/10/39	06/10/2026	Paydown		748,589	748,589	748,589	748,589						748,589				33,263	08/10/2039	3.C PL
..479913-B#-1	Jonah Energy LLC 11.247% 12/10/40	06/10/2026	Paydown		204,094	204,094	204,094	204,094						204,094				9,100	12/10/2040	3.C PL
..479913-B*-5	Jonah Energy LLC 6.593% 12/10/40	06/10/2026	Paydown		1,512,734	1,512,734	1,512,734	1,512,734						1,512,734				40,489	12/10/2040	1.G PL
..479913-C@-2	Jonah Energy ABS II 6.617% 01/10/41	06/10/2026	Paydown		507,710	507,710	507,710	507,710						507,710				13,669	01/10/2041	2.B PL
..50547V-AF-3	LINCOLN LIHTC LAC FUNDING LLC 6.070% 12/31/39	04/15/2026	Paydown		388,366	388,366	389,929	389,405		(1,040)		(1,040)		388,366				11,787	12/31/2039	1.F FE
..50547V-AG-1	LAC FUNDING LLC 8.950% 12/31/39	04/15/2026	Redemption 100.0000		581,796	581,796	581,796	581,796						581,796				26,035	12/31/2039	1.F FE
..54929L-AA-6	LUCANIA FUNDING, LLC 4.200% 06/30/38	04/15/2026	Redemption 100.0000		1,243,234	1,243,234	1,243,234	1,243,234						1,243,234				25,893	06/30/2038	1.G FE
..54929L-AB-4	LUCANIA FUNDING LLC 4.450% 06/30/38	04/15/2026	Paydown		175,543	175,543	175,543	175,543						175,543				3,906	06/30/2038	1.G FE
..55317X-A#-6	MNR ABS Issuer I LLC 12.440% 12/15/38	05/15/2026	Paydown		12,766,187	12,766,187	12,766,187	12,766,187						12,766,187				1,329,544	12/15/2038	3.C PL
..55317X-A*-0	MNR ABS Issuer I LLC 8.121% 12/15/38	05/15/2026	Paydown		7,333,199	7,333,199	7,333,199	7,333,199						7,333,199				393,976	12/15/2038	1.G PL
..55317X-A@-8	MNR ABS Issuer I LLC 8.946% 12/15/38	05/15/2026	Paydown		15,783,116	15,783,116	15,783,116	15,783,116						15,783,116				1,728,588	12/15/2038	2.A PL
..57878#-AA-3	MAYZURE LLC SR-UNSEC 5.160% 09/20/26	04/20/2026	Paydown		3,973,453	3,973,453	3,973,453	3,973,453						3,973,453				76,252	09/20/2026	2.C PL
..72408K-A*-3	Piper ABS Issuer LLC 5.288% 01/15/46	05/15/2026	Paydown		271,814	271,814	271,814	271,814						271,814				5,473	01/15/2046	1.G PL
..72408K-A@-1	Piper ABS Issuer LLC 6.054% 01/15/46	06/15/2026	Paydown		84,177	84,177	84,177	84,177						84,177				2,145	01/15/2046	2.A PL
..72408K-A@-1	Piper ABS Issuer LLC 6.054% 01/15/46	04/01/2026	Paydown		41,456	41,456	41,456	41,456						41,456				655	01/15/2046	2.B Z
..74101#-AD-1	PRESIDIO FINANCE LLC 7.806% 12/25/38	04/27/2026	Paydown		83,943	83,943	83,943	83,943						83,943				2,184	12/25/2038	1.G PL
..74101#-AD-1	PRESIDIO FINANCE LLC 7.806% 12/25/38	05/21/2026	Redemption 101.2953		1,852,665	1,828,974	1,828,974	1,828,974		23,692		23,692		1,852,665				57,901	12/25/2038	1.G PL
..74101#-AE-9	PRESIDIO FINANCE LLC 8.418% 12/25/38	04/27/2026	Paydown		318,422	318,422	318,422	318,422						318,422				7,802	12/25/2038	2.B PL
..74101#-AE-9	PRESIDIO FINANCE LLC 8.418% 12/25/38	05/21/2026	Redemption 108.4704		31,799,562	29,316,339	29,316,339	29,316,339		2,483,223		2,483,223		31,799,562				1,000,849	12/25/2038	2.B PL
..74628#-AA-1	Purellest ABS Issuer LLC 5.685% 04/05/40	04/06/2026	Paydown		1,701,975	1,701,975	1,701,975	1,701,975						1,701,975				32,252	04/05/2040	1.G PL
..74628#-AA-1	Purellest ABS Issuer LLC 5.685% 04/05/40	06/05/2026	Paydown		3,089,422	3,089,422	3,089,422	3,089,422						3,089,422				80,632	04/05/2040	1.G Z
..74628#-AB-9	Purellest ABS Issuer LLC 6.531% 04/05/40	04/06/2026	Paydown		45,670	45,670	45,670	45,670						45,670				994	04/05/2040	2.B PL
..74628#-AB-9	Purellest ABS Issuer LLC 6.531% 04/05/40	06/05/2026	Paydown		79,227	79,227	79,227	79,227						79,227				2,420	04/05/2040	2.B Z
..74628#-AC-7	Purellest ABS Issuer LLC 10.279% 04/05/40	04/06/2026	Paydown		115,326	115,326	115,326	115,326						115,326				3,951	04/05/2040	3.C PL
..74628#-AC-7	Purellest ABS Issuer LLC 10.279% 04/05/40	06/05/2026	Paydown		224,905	224,905	224,905	224,905						224,905				10,621	04/05/2040	3.C Z
..75003@-AA-5	Project Thrasher (REA Holdings 3.820% 09/30/46	06/30/2026	Redemption 100.0000		396,931	396,931	396,931	393,710		3,221		3,221		396,931				75	09/30/2046	2.C PL
..75101#-AC-0	RAISA FUNDING LLC - SAVITAR 5.050% 08/15/37	06/15/2026	Paydown		225,375	225,375	225,375	225,375						225,375				4,872	08/15/2037	1.F FE
..75101#-AF-3	RAISA FUNDING LLC - SAVITAR 7.596% 06/15/38	05/15/2026	Paydown		78,655	78,655	78,655	78,655						78,655				2,038	06/15/2038	1.F PL
..75720*-AA-9	Redaptive Capital III LLC 7.125% 04/13/29	06/22/2026	DIRECT		7,350,772	7,526,901	7,456,376			14,905		14,905		7,471,282		(120,510)	(120,510)	211,364	04/13/2029	3.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75720*-AA-9	Redaptive Capital III LLC 7.125% 04/13/29	05/29/2026	DIRECT		(86,289)			(6,672,878)		6,156		6,156		(189,608)		103,319	103,319		04/13/2029	4.B Z
..75720*-AA-9	Redaptive Capital III LLC 7.125% 04/13/29	04/27/2026	Redemption 100.0000		1,435,649	1,435,649	1,422,197			13,452		13,452		1,435,649				23,468	04/13/2029	3.B Z
..75720*-AA-9	Redaptive Capital III LLC 7.125% 04/13/29	05/29/2026	Redemption 100.0000				(550,553)	(22,540,999)		550,553		550,553						42,447	04/13/2029	4.B Z
..75721#-AA-4	REDAPTIVE SUSTAINABILITY SERVI TRANCHE A 3.891% 04/16/29	05/29/2026	DIRECT		(94,747)		(750,410)	(12,509,874)		65,495		65,495		(696,807)		602,060	602,060		04/16/2029	4.B Z
..75721#-AA-4	REDAPTIVE SUSTAINABILITY SERVI TRANCHE A 3.891% 04/16/29	06/22/2026	DIRECT		82,211,446	85,592,344	81,852,139	36,338,354		707,220		707,220		82,582,303		(370,857)	(370,857)	3,002,231	04/16/2029	4.B PL
..75721#-AA-4	REDAPTIVE SUSTAINABILITY SERVI TRANCHE A 3.891% 04/16/29	05/29/2026	Redemption 0.0000				(243,285)	(4,462,762)		251,262		251,262						62,386	04/16/2029	3.B Z
..75721#-AB-2	REDAPTIVE SUSTAINABILITY SERVI TRANCHE B 3.644% 04/16/29	06/22/2026	DIRECT		4,186,134	4,286,437	4,215,924	764,478		156,513		156,513		4,233,207		(47,073)	(47,073)	102,398	04/16/2029	3.B Z
..75721#-AB-2	REDAPTIVE SUSTAINABILITY SERVI TRANCHE B 3.644% 04/16/29	05/29/2026	DIRECT		(4,379)		(28,361)	(75,411)		(21,237)		(21,237)		(26,689)		22,310	22,310		04/16/2029	4.B Z
..75721#-AB-2	REDAPTIVE SUSTAINABILITY SERVI TRANCHE B 3.644% 04/16/29	05/30/2026	Redemption 100.0000		384,549	384,549	378,223	68,584		18,817		18,817		384,549				9,186	04/16/2029	3.B Z
..75721#-AB-2	REDAPTIVE SUSTAINABILITY SERVI TRANCHE B 3.644% 04/16/29	05/29/2026	Redemption 0.0000				(6,979)	(18,556)		1,342		1,342							04/16/2029	4.B Z
..75721#-AB-2	REDAPTIVE SUSTAINABILITY SERVI TRANCHE B 3.644% 04/16/29	05/29/2026	Tax Free Exchange		(847,819)		(870,192)	(2,313,761)		(680,532)		(680,532)		(847,819)					04/16/2029	4.B Z
..75721#-AC-0	REDAPTIVE SUSTAINABILITY SERVI TRANCHE C 11.644% 10/15/29	05/29/2026	DIRECT				(1,615,163)	(79,242,097)		196,174		196,174		(1,518,118)		1,518,118	1,518,118		10/15/2029	4.B Z
..75721#-AC-0	REDAPTIVE SUSTAINABILITY SERVI TRANCHE C 11.644% 10/15/29	06/22/2026	DIRECT		51,239,934	54,679,259	52,492,089			461,447		461,447		52,953,536		(1,713,602)	(1,713,602)	3,239,739	10/15/2029	4.C PL
..75721#-AC-0	REDAPTIVE SUSTAINABILITY SERVI TRANCHE C 11.644% 10/15/29	05/29/2026	Redemption 0.0000				(6,904)	(342,173)		10,784		10,784						1,885	10/15/2029	3.B Z
..75721#-AC-0	REDAPTIVE SUSTAINABILITY SERVI TRANCHE C 11.644% 10/15/29	05/29/2026	Redemption 0.0000				(7,500)	(375,000)		15,000		15,000							10/15/2029	4.B Z
..75721#-AC-0	REDAPTIVE SUSTAINABILITY SERVI TRANCHE C 11.644% 10/15/29	04/01/2026	Redemption 100.0000		172,598	172,598	165,694			6,904		6,904		172,598				6,928	10/15/2029	4.C PL
..76912*-AA-5	Riverside Energy Michigan ABS 4.802% 04/10/37	06/10/2026	Paydown		2,871,100	2,871,100	2,871,100	2,871,100						2,871,100				56,831	04/10/2037	2.B PL
..78506*-AA-3	SCPTX Investments LLC 6.648% 10/15/39	06/15/2026	Paydown		207,698	207,698	207,698	207,698						207,698				5,701	10/15/2039	1.G PL
..854128-AB-1	Standard Southport Portfolio I 6.863% 05/15/50	05/15/2026	Paydown		963,269	963,269	963,269	963,269						963,269				37,062	05/15/2050	1.E Z
..86210*-AA-3	Stonehill PACE Holdings LLC 12.000% 09/15/34	04/15/2026	Paydown		1,134,269	1,134,269	1,134,269	1,134,269						1,134,269				68,314	09/15/2034	2.A PL
..05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 2019-1-SR-UNSEC 3.500% 01/07/30	04/07/2026	Paydown		5,303,379	5,303,379	5,168,857	5,260,941		42,438		42,438		5,303,379				87,864	01/07/2030	1.G FE
. 08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080% 04/07/27	04/07/2026	Paydown		3,762,483	3,762,483	3,762,483	3,762,483						3,762,483				76,755	04/07/2027	1.G FE
. 08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC 4.180% 04/07/28	04/07/2026	Paydown		3,013,599	3,013,599	3,013,599	3,013,599						3,013,599				62,984	04/07/2028	1.G FE
..470170-AD-3	NATIONAL COMMERCIAL BANK JAMAI 5.625% 01/08/27	04/09/2026	Paydown		846,735	846,735	846,735	846,735						846,735				23,814	01/08/2027	2.C FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					264,431,982	270,054,957	259,511,051	24,389,193		4,340,013		4,340,013		264,438,217		(6,235)	(6,235)	12,456,229	XXX	XXX
..00255E-AA-9	AASET 2022 1 LLC SERIES 2022-1A CLASS A 144A 6.000% 05/16/47	06/16/2026	Paydown		291,734	291,734	286,445	288,942		2,792		2,792		291,734				7,253	05/16/2047	1.F FE
..00255J-AA-8	APOLLO AVIATION SECURITIZATION SERIES 2024 1A CLASS A1 144A 6.261% 05/16/49	06/16/2026	Paydown		1,344,587	1,344,587	1,345,085	1,345,013		(427)		(427)		1,344,587				35,046	05/16/2049	1.G FE
..00255J-AB-6	APOLLO AVIATION SECURITIZATION SERIES 2024 1A CLASS A2 144A 6.261% 05/16/49	06/16/2026	Paydown		1,299,118	1,299,118	1,298,679	1,298,741		376		376		1,299,118				33,861	05/16/2049	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A 2.798% 01/15/47	06/15/2026	Paydown		3,813,777	3,813,777	3,797,891	3,805,817		7,959		7,959		3,813,777				43,500	01/15/2047	1.F FE
..00258P-AA-1	APOLLO AVIATION SECURITIZATION SERIES 2025-1A CLASS A 144A 5.943% 02/16/50	06/16/2026	Paydown		176,936	176,936	176,936	176,934		2		2		176,936				4,389	02/16/2050	1.F FE
..09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A 2.443% 07/15/46	06/15/2026	Paydown		179,348	179,348	178,313	178,521		827		827		179,348				1,826	07/15/2046	1.F FE
..09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A 3.446% 07/15/46	06/15/2026	Paydown		124,547	124,547	124,546	124,544		3		3		124,547				1,788	07/15/2046	2.B FE
..37556T-AA-4	GILEAD AVIATION WAREHOUSE L SERIES 2025-1A CLASS A 144A 5.789% 03/15/50	06/15/2026	Paydown		104,797	104,797	104,753	104,756		41		41		104,797				2,530	03/15/2050	1.F FE
..37556T-AB-2	GILEAD AVIATION WAREHOUSE L SERIES 2025 1A CLASS B 144A 6.524% 03/15/50	06/15/2026	Paydown		70,923	70,923	70,920	70,920		3		3		70,923				1,929	03/15/2050	2.B FE
..44040J-AB-4	HORZN SERIES 2019-2 CLASS B 144A 4.458% 11/15/39	06/15/2026	Paydown		616,247	616,247	288,973	288,973						288,973		327,274	327,274	12,389	11/15/2039	3.C FE
..50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42	06/15/2026	Paydown		126,353	126,353	123,902	126,353						126,353				2,058	01/15/2042	3.A FE
..55037L-AA-2	LUNAR AIRCRAFT 2020 1 LIMIT SERIES 2020 1A CLASS A 144A 3.376% 02/15/45	06/01/2026	Paydown		211,673	211,673	202,908	207,021		4,652		4,652		211,673				2,930	02/15/2045	1.F FE
..55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46	06/15/2026	Paydown		759,159	759,159	759,134	759,139		20		20		759,159				6,457	06/15/2046	1.E FE
..55293W-AA-7	MAPS TRUST SERIES 2026-1A CLASS A 144A 5.201% 01/15/51	06/15/2026	Paydown		272,743	272,743	272,740			3		3		272,743				4,098	01/15/2051	1.F FE
..55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39	06/15/2026	Paydown		351,458	351,458	351,447	351,441		17		17		351,458				5,802	10/15/2039	1.F FE
..72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44	05/15/2026	Paydown		1,501,117	1,501,117	1,501,108	1,501,114		2		2		1,501,117				23,235	06/15/2044	2.B FE
..78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46	06/15/2026	Paydown		183,700	183,700	183,694	183,696		4		4		183,700				1,863	06/15/2046	1.F FE
..78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A 3.422% 06/15/46	06/15/2026	Paydown		58,450	58,450	47,288	47,288		11,162		11,162		58,450				833	06/15/2046	2.B FE
..78450T-AA-5	SLAM LLC SERIES 2025-1A CLASS A 144A 5.807% 05/15/50	06/15/2026	Paydown		352,699	352,699	352,691	352,691		8		8		352,699				8,648	05/15/2050	1.F FE
..83100A-AA-0	SLAM LLC SERIES 2024 1A CLASS A 144A 5.335% 09/15/49	06/15/2026	Paydown		185,389	185,389	185,384	185,385		4		4		185,389				4,120	09/15/2049	1.F FE
..85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43	04/15/2026	Paydown		776,419	776,419	733,219	776,418		1		1		776,419				10,583	05/15/2043	1.F FE
..97063R-AA-8	WILLIS ENGINE SECURITIZATION T SERIES 2025-A CLASS A 144A 5.582% 06/15/50	06/15/2026	Paydown		115,639	115,639	115,635	115,634		4		4		115,639				2,742	06/15/2050	1.F FE
..97063R-AB-6	WILLIS ENGINE SECURITIZATION T SERIES 2025-A CLASS B 144A 6.070% 06/15/50	06/15/2026	Paydown		37,845	37,845	37,844	37,844		1		1		37,845				976	06/15/2050	2.B FE
..97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 2021-A CLASS A 144A 3.104% 05/15/46	06/15/2026	Paydown		17,166	17,166	14,748	15,509		1,657		1,657		17,166				223	05/15/2046	1.F FE
..97064Y-AA-2	WILLIS ENGINE SECURITIZATION T SERIES 2023-A CLASS A 144A 8.000% 10/15/48	06/15/2026	Paydown		986,812	986,812	975,446	979,308		7,504		7,504		986,812				63,147	10/15/2048	1.F FE
..970910-AA-3	WILLIS ENGINE SECURITIZATION T SERIES 2025-B CLASS A 144A 5.159% 12/15/50	06/15/2026	Paydown		28,266	28,266	28,266	28,266						28,266				604	12/15/2050	1.F FE
..00039N-AC-8	APOLLO AVAIATION SECURITIZATIO SERIES 2025-3A CLASS A 144A 5.243% 02/16/50	06/16/2026	Paydown		188,738	188,738	188,736	188,734		4		4		188,738				4,129	02/16/2050	1.F FE
..43990E-AA-9	HORIZON AIRCRAFT FINANCE SERIES 2024 1 CLASS A 144A 5.375% 09/15/49	06/15/2026	Paydown		171,150	171,150	169,755	169,894		1,257		1,257		171,150				3,833	09/15/2049	1.F FE
..44040H-AB-8	HORZN 2019-1 B SUB 4.703% 07/15/39	05/15/2026	Paydown		71,875	71,875	41,830	41,830						41,830		30,045	30,045	1,408	07/15/2039	3.C FE
..83438L-AA-9	SOLRR AIRCRAFT 2021 1 LIMITED SERIES 2021-1 CLASS A 144A 2.636% 10/15/46	06/15/2026	Paydown		162,513	162,513	149,654	152,488		10,025		10,025		162,513				1,964	10/15/2046	1.D FE
..83438L-AA-9	SOLRR AIRCRAFT 2021 1 LIMITED SERIES 2021-1 CLASS A 144A 2.636% 10/15/46	04/15/2026	Paydown		80,979	80,979	74,572	75,984		4,995		4,995		80,979				712	10/15/2046	1.E FE
..85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	05/15/2026	Paydown		211,704	211,704	213,510	211,714		(10)		(10)		211,704				3,607	03/15/2044	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	05/15/2026	Paydown		67,514	67,514	67,882	51,758		(17)		(17)		67,514				1,433	03/15/2044	2.B FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					14,941,375	14,941,375	14,463,934	14,242,670		52,869		52,869		14,584,056		357,319	357,319	299,916	XXX	XXX
..00392#-AA-0	ABTEEN VENTURES LLC SR-UNSEC 3.930% 08/15/39	06/15/2026	Paydown		1,595,890	1,595,890	1,595,890	1,595,890						1,595,890				26,144	08/15/2039	1.B PL
..00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33	06/02/2026	Paydown		325,975	325,975	325,892	325,958		17		17		325,975				5,270	12/02/2033	1.F FE
..00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A 1.350% 10/20/40	06/15/2026	Paydown		199,993	199,993	199,938	199,961		32		32		199,993				1,125	10/20/2040	1.A FE
..02157J-AA-3	ALTERNA FUNDING LLC SERIES 2024 1A CLASS A 144A 6.260% 05/16/39	06/15/2026	Paydown		212,592	212,592	212,592	212,592						212,592				6,244	05/16/2039	1.A FE
..02157J-AC-9	ALTERNA FUNDING LLC SERIES 2024 1A CLASS B 144A 7.136% 05/16/39	06/15/2026	Paydown		42,632	42,632	42,632	42,632						42,632				1,428	05/16/2039	1.F FE
..038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50	04/30/2026	Paydown		18,750	18,750	18,750	18,750						18,750				303	07/30/2050	2.C FE
..08860D-AC-7	BANKERS HEALTHCARE GROUP SEC SERIES 2022-C CLASS C 144A 6.560% 10/17/35	05/11/2026	GOLDMAN SACHS & CO.		10,145,313	10,000,000	9,996,527	9,998,283		303		303		9,998,585		146,727	146,727	264,222	10/17/2035	1.D FE
..08860D-AC-7	BANKERS HEALTHCARE GROUP SEC SERIES 2022-C CLASS C 144A 6.560% 10/17/35	06/17/2026	Paydown		205,604	205,604	205,533	205,569		35		35		205,604				6,744	10/17/2035	1.D FE
..08862H-AC-6	BANKERS HEALTHCARE GROUP SEC SERIES 2024-1A CLASS C 144A 6.860% 04/17/35	06/17/2026	Paydown		610,316	610,316	610,314	610,292		24		24		610,316				17,234	04/17/2035	1.G FE
..088934-AA-2	BHG OWNER LOAN TRUST SERIES 2025-2CON CLASS A 144A 4.740% 11/17/36	06/17/2026	Paydown		3,959,711	3,959,711	3,959,594	3,959,598		112		112		3,959,711				78,067	11/17/2036	4.B Z
..09748R-AC-2	BOJANGLES ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.584% 11/20/54	05/20/2026	Paydown		121,438	121,438	121,438	121,438						121,438				3,998	11/20/2054	2.B FE
..12510H-AB-6	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A2 144A 3.030% 02/15/50	06/15/2026	Paydown		11,271	11,271	11,269	11,270						11,271				142	02/15/2050	1.A FE
..12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A 3.810% 02/15/50	06/15/2026	Paydown		14,375	14,375	14,366	14,371		4		4		14,375				228	02/15/2050	1.E FE
..12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A 1.440% 08/15/51	06/15/2026	Paydown		27,351	27,351	27,339	27,349		2		2		27,351				164	08/15/2051	1.A FE
..12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A 2.280% 08/15/51	06/15/2026	Paydown		16,046	16,046	16,036	16,040		6		6		16,046				152	08/15/2051	1.A FE
..12510H-AP-5	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS A1 144A 3.350% 03/15/52	06/15/2026	Paydown		25,000	25,000	24,998	24,999		1		1		25,000				349	03/15/2052	1.A FE
..12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A A2 CLASS A2 144 3.700% 03/15/52	06/15/2026	Paydown		25,000	25,000	24,997	24,998		2		2		25,000				385	03/15/2052	1.E FE
..12510H-AS-9	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A1 144A 5.750% 09/15/53	06/15/2026	Paydown		9,188	9,188	8,970	9,064		124		124		9,188				220	09/15/2053	1.A FE
..12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A2 144A 6.500% 09/15/53	06/15/2026	Paydown		39,375	39,375	38,072	38,623		752		752		39,375				1,066	09/15/2053	1.E FE
..12510H-AV-2	CAPITAL AUTOMOTIVE REIT SERIES 2024 2A CLASS A1 144A 4.900% 05/15/54	06/15/2026	Paydown		14,500	14,500	14,079	14,203		297		297		14,500				296	05/15/2054	1.A FE
..12510H-AZ-3	CAPITAL AUTOMOTIVE REIT SERIES 2024 3A CLASS A1 144A 4.400% 10/15/54	06/15/2026	Paydown		10,719	10,719	10,539	10,574		145		145		10,719				196	10/15/2054	1.A FE
..12510H-BB-5	CAPITAL AUTOMOTIVE REIT SERIES 2026-1A CLASS A1 144A 4.860% 02/15/56	06/15/2026	Paydown		250,000	250,000	249,946			54		54		250,000				2,666	02/15/2056	1.A FE
..12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A 2.080% 09/18/45	06/17/2026	Paydown		228,663	228,663	228,558	228,604		60		60		228,663				1,972	09/18/2045	1.F FE
..12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46	06/18/2026	Paydown		352,929	352,929	352,922	352,923		5		5		352,929				2,432	02/18/2046	1.F FE
..12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45	06/25/2026	Paydown		131,250	131,250	131,220	131,238		12		12		131,250				1,214	09/25/2045	1.F FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..14576A-AA-0	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A1 144A 2.010% 12/15/50	06/15/2026	Paydown		7,500	7,500	7,497	7,499		1		1		7,500				63	12/15/2050	1.A FE
..14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A 3.100% 12/15/50	06/15/2026	Paydown		7,538	7,538	7,533	7,536		1		1		7,538				97	12/15/2050	1.F FE
..14576A-AD-4	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A4 144A 3.670% 12/15/50	06/15/2026	Paydown		2,125	2,125	2,024	2,063		62		62		2,125				32	12/15/2050	1.F FE
..14855U-AA-8	CASTLELAKE AIRCRAFT SECURITIZA SERIES 2026-2A CLASS A 144A 5.333% 04/15/51	06/15/2026	Paydown		116,993	116,993	116,992			1		1		116,993				269	04/15/2051	1.F FE
..23284B-AC-8	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS B 144A 5.450% 04/20/48	05/20/2026	Paydown		211,168	211,168	185,600	198,111		13,057		13,057		211,168				4,380	04/20/2048	2.C FE
..233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47	05/20/2026	Paydown		37,500	37,500	37,500	37,500						37,500				756	11/20/2047	2.B FE
..233046-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49	05/20/2026	Paydown		155,638	155,638	155,613	155,624		14		14		155,638				3,387	05/20/2049	2.B FE
..233046-AQ-4	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A2II 144A 2.493% 11/20/51	05/22/2026	Paydown		7,575	7,575	6,448	7,002		573		573		7,575				94	11/20/2051	2.B FE
..233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51	05/22/2026	Paydown		88,745	88,745	83,708	85,136		3,609		3,609		88,745				1,238	11/20/2051	2.B FE
..233046-AW-1	DB MASTER FINANCE LLC SERIES 2025-1A CLASS A2II 144A 5.165% 11/20/55	05/20/2026	Paydown		37,500	37,500	37,500	37,500						37,500				968	11/20/2055	2.B FE
..26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50	04/20/2026	Paydown		6,550	6,550	6,550	6,550						6,550				124	07/20/2050	2.C FE
..26209X-AK-7	DRIVEN BRANDS FUNDING LLC SERIES 2025-1A CLASS A2 144A 5.296% 10/20/55	04/20/2026	Paydown		42,063	42,063	42,063	42,063						42,063				1,114	10/20/2055	2.C FE
..26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 5.500% 03/15/52	05/08/2026	Call 100.0000		30,939,563	30,939,563	29,749,113	30,495,527		141,097		141,097		30,636,624		302,938	302,938	675,944	03/15/2052	2.B FE
..28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A 1.360% 08/27/35	06/25/2026	Paydown		283,753	283,753	283,691	283,721		31		31		283,753				1,608	08/27/2035	1.A FE
..29281E-AA-6	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 2024-2A CLASS A 144A 5.980% 09/20/55	06/20/2026	Paydown		328,334	328,334	325,281	325,430		2,903		2,903		328,334				8,106	09/20/2055	1.G FE
..30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC 3.000% 12/10/31	06/12/2026	Redemption 100.0000		668,925	668,925	668,003	668,275		650		650		668,925				8,133	12/10/2031	1.F PL
..30327H-AB-1	FNA TRUST SERIES 2023-1A CLASS A1 144A 6.900% 04/15/38	06/15/2026	Paydown		2,134,265	2,134,265	2,134,262	2,134,229		37		37		2,134,265				49,939	04/15/2038	1.F FE
..34411J-AA-8	FNA TRUST SERIES 2026-1 CLASS A 144A 5.509% 04/16/46	06/15/2026	Paydown		3,159,721	3,159,721	3,159,721							3,159,721				24,215	04/16/2046	1.F FE
..34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47	04/30/2026	Paydown		47,488	47,488	38,300	38,300		9,187		9,187		47,488				1,209	04/30/2047	2.B FE
..34417R-AB-2	FOCUS BRANDS FUNDING LLC SERIES 2022-1 CLASS A2 144A 7.206% 07/30/52	04/30/2026	Paydown		62,500	62,500	62,500	62,500						62,500				2,252	07/30/2052	2.B FE
..34417R-AC-0	FOCUS BRANDS FUNDING LLC SERIES 2023-2 CLASS A2 144A 8.241% 10/30/53	04/30/2026	Paydown		43,300	43,300	43,394	43,381		(81)		(81)		43,300				1,784	10/30/2053	2.B FE
..35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41	06/15/2026	Paydown		352,840	352,840	348,285	350,624		2,216		2,216		352,840				1,849	05/15/2041	1.A FE
..35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A 2.190% 01/15/42	06/15/2026	Paydown		478,154	478,154	478,142	478,144		10		10		478,154				4,352	01/15/2042	1.A FE
..361528-AE-2	GBX LEASING 2022 1 LLC SERIES 2026-1A CLASS A 144A 5.130% 02/20/56	06/20/2026	Paydown		94,124	94,124	94,098			25		25		94,124				1,435	02/20/2056	1.C FE
..380241-AC-3	GODDARD FUNDING LLC SERIES 2024 1A CLASS A2 144A 6.834% 10/30/54	04/30/2026	Paydown		25,000	25,000	25,000	25,000						25,000				854	10/30/2054	2.C FE
..38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A 1.930% 07/20/48	06/20/2026	Paydown		215,890	215,890	215,853	215,860		30		30		215,890				1,724	07/20/2048	1.F FE
..405038-AA-4	HomeSafe LLC 6.490% 04/15/38	06/15/2026	Paydown		474,994	474,994	474,994							474,994				3,939	04/15/2038	1.F PL
..405038-AB-2	HomeSafe LLC 6.990% 04/15/38	06/15/2026	Paydown		219,553	219,553	219,553							219,553				1,961	04/15/2038	2.B PL
..405038-AC-0	HomeSafe LLC 10.240% 04/15/38	06/15/2026	Paydown		107,665	107,665	107,665							107,665				1,409	04/15/2038	3.B PL

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..411707-AH-5	OKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A 3.981% 12/20/50	06/20/2026	Paydown		28,413	28,413	26,545	27,567		846		846		28,413				566	12/20/2050	2.B FE
..411707-AK-8	OKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51	06/20/2026	Paydown		45,200	45,200	42,812	43,978		1,222		1,222		45,200				648	06/20/2051	2.B FE
..411707-AM-4	OKE RESTAURANT HOLDINGS INC SERIES 2024-1A CLASS A2 144A 7.253% 03/20/54	06/20/2026	Paydown		30,000	30,000	30,000	30,000						30,000				1,088	03/20/2054	2.B FE
..42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A 2.240% 09/20/51	06/20/2026	Paydown		79,758	79,758	79,758	79,758						79,758				912	09/20/2051	1.A FE
..42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40	06/22/2026	Paydown		25,663	25,663	25,651	25,659		3		3		25,663				500	09/21/2040	1.A FE
..42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41	06/20/2026	Paydown		12,323	12,323	12,321	12,300		23		23		12,323				254	09/20/2041	1.A FE
..42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41	06/20/2026	Paydown		15,187	15,187	15,228	15,196		(9)		(9)		15,187				289	09/20/2041	1.A FE
..42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42	06/20/2026	Paydown		19,997	19,997	19,995	19,978		18		18		19,997				313	09/20/2042	1.A FE
..42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48	06/20/2026	Paydown		54,163	54,163	54,145	54,151		12		12		54,163				878	09/20/2048	1.A FE
..42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48	06/20/2026	Paydown		17,098	17,098	17,096	17,097		1		1		17,098				287	09/20/2048	1.A FE
..42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47	06/20/2026	Paydown		22,166	22,166	22,158	22,161		5		5		22,166				417	09/20/2047	1.A FE
..43283B-AB-9	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS B 144A 4.100% 06/20/34	06/20/2026	Paydown		97,459	97,459	97,442	97,447		11		11		97,459				1,674	06/20/2034	1.G FE
..43283B-AC-7	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS C 144A 4.690% 06/20/34	06/20/2026	Paydown		59,490	59,490	59,482	59,484		6		6		59,490				1,169	06/20/2034	2.B FE
..43283B-AD-5	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS D 144A 6.790% 06/20/34	06/20/2026	Paydown		35,532	35,532	35,528	35,528		4		4		35,532				1,011	06/20/2034	3.C FE
..43283C-AA-9	HILTON GRAND VACATIONS TRUST SERIES 2025-1A CLASS A 144A 4.880% 05/27/42	06/25/2026	Paydown		344,725	344,725	344,629	344,634		91		91		344,725				6,998	05/27/2042	1.A FE
..43283C-AB-7	HILTON GRAND VACATIONS TRUST SERIES 2025-1A CLASS B 144A 5.180% 05/27/42	06/25/2026	Paydown		344,725	344,725	344,689	344,690		35		35		344,725				7,428	05/27/2042	1.G FE
..43283D-AD-1	HILTON GRAND VACATIONS TRUST SERIES 2025-3EXT CLASS D 144A 7.380% 10/25/44	06/25/2026	Paydown		321,952	321,952	321,863	321,862		90		90		321,952				10,513	10/25/2044	3.C FE
..43283G-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS C 144A 5.570% 01/25/37	06/25/2026	Paydown		66,580	66,580	66,561	66,567		12		12		66,580				1,547	01/25/2037	2.B FE
..43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39	06/25/2026	Paydown		28,651	28,651	28,651	28,650		1		1		28,651				500	02/25/2039	1.F FE
..45029*-AA-0	ISPC Financing Trust 2025-1 5.770% 10/15/44	06/15/2026	Paydown		1,098,440	1,098,440	1,098,304	(2,592,558)		303		303		1,098,440				16,405	10/15/2044	1.F PL
..45605P-AZ-1	INDUSTRIAL DPR FUNDING LTD SERIES 2022-1A CLASS 1 144A 5.380% 04/15/34	04/15/2026	Paydown		181,904	181,904	181,904	181,904						181,904				4,893	04/15/2034	2.A FE
..46433@-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40	05/17/2026	Paydown		85,125,286	85,125,286	85,125,286	85,125,286						85,125,286				1,136,123	07/15/2040	1.E PL
..46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48	06/15/2026	Paydown		16,336	16,336	17,154	16,487		(151)		(151)		16,336				268	12/15/2048	1.A FE
..46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50	06/15/2026	Paydown		29,184	29,184	32,503	29,840		(657)		(657)		29,184				859	12/15/2050	1.A FE
..46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56	06/15/2026	Paydown		122,063	122,063	138,597	133,148		(11,086)		(11,086)		122,063				2,347	09/15/2056	1.A FE
..46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65	06/15/2026	Paydown		131,258	131,258	136,633	134,978		(3,720)		(3,720)		131,258				2,228	02/16/2065	1.A FE
..46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67	06/15/2026	Paydown		38,213	38,213	45,898	43,693		(5,480)		(5,480)		38,213				1,100	02/15/2067	2.B FE
..46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61	06/15/2026	Paydown		17,679	17,679	18,298	18,143		(464)		(464)		17,679				489	10/17/2061	2.A FE
..46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65	06/15/2026	Paydown		247,350	247,350	247,003	247,199		151		151		247,350				3,142	09/15/2065	1.A FE
..46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67	06/15/2026	Paydown		99,495	99,495	105,913	103,521		(4,026)		(4,026)		99,495				2,422	09/15/2067	1.G FE
..46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67	06/15/2026	Paydown		943,319	943,319	942,664	943,167		152		152		943,319				12,977	04/15/2067	1.A FE
..46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62	06/15/2026	Paydown		250,517	250,517	250,458	250,536		(19)		(19)		250,517				4,120	03/15/2062	1.A FE
..46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64	06/15/2026	Paydown		103,847	103,847	108,178	106,949		(3,102)		(3,102)		103,847				2,304	03/17/2064	2.A FE
..46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73	06/15/2026	Paydown		12,385	12,385	12,824	12,698		(314)		(314)		12,385				209	01/17/2073	1.A FE
..46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75	06/15/2026	Paydown		194,872	194,872	222,489	211,982		(17,110)		(17,110)		194,872				4,470	01/15/2075	2.B FE
..46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63	06/15/2026	Paydown		24,736	24,736	25,403	25,201		(465)		(465)		24,736				418	03/15/2063	1.A FE
..46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65	06/15/2026	Paydown		136,032	136,032	142,068	140,452		(4,420)		(4,420)		136,032				2,870	03/16/2065	2.A FE
..46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73	06/15/2026	Paydown		102,422	102,422	102,272	102,308		114		114		102,422				1,498	01/17/2073	1.A FE
..46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75	06/15/2026	Paydown		206,181	206,181	212,222	210,615		(4,433)		(4,433)		206,181				3,743	01/15/2075	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77	06/15/2026	Paydown		226,613	226,613	226,512	226,546		68		68		226,613				3,088	06/15/2077	1.A FE
..46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79	06/15/2026	Paydown		100,416	100,416	99,981	100,038		377		377		100,416				1,720	06/15/2079	2.C FE
..46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72	06/15/2026	Paydown		432,678	432,678	422,875	425,237		7,441		7,441		432,678				5,670	09/15/2072	1.A FE
..46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74	06/15/2026	Paydown		189,398	189,398	189,234	189,266		132		132		189,398				3,236	09/17/2074	2.B FE
..466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.476% 08/25/49	06/23/2026	Call 100.0000		183,449	183,449	170,536	181,688		1,000		1,000		182,688		760	760	5,388	08/25/2049	2.C FE
..466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.476% 08/25/49	06/10/2026	Paydown		439,239	439,239	408,322	435,023		4,215		4,215		439,239				11,368	08/25/2049	2.C FE
..466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A 4.970% 08/25/49	05/25/2026	Paydown		1,695	1,695	1,565	1,638		57		57		1,695				42	08/25/2049	2.C FE
..466365-AD-5	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2I 144A 3.445% 02/26/52	06/23/2026	Paydown		5,290,000	5,290,000	5,290,000	5,290,000						5,290,000				104,714	02/26/2052	2.C FE
..466365-AE-3	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.136% 02/26/52	05/25/2026	Paydown		170,000	170,000	170,000	170,000						170,000				3,516	02/26/2052	2.C FE
..476681-AD-3	JERSEY MIKES FUNDING LLC SERIES 2024-1A CLASS A2 144A 5.636% 02/15/55	05/15/2026	Paydown		100,000	100,000	100,000	100,000						100,000				2,818	02/15/2055	2.B FE
..476681-AE-1	JERSEY MIKES FUNDING LLC SERIES 2025-1A CLASS A2 144A 5.610% 08/16/55	05/15/2026	Paydown		45,000	45,000	45,000	45,000						45,000				1,262	08/16/2055	2.B FE
..47747T-AA-3	JGW X and LX LLC 6.390% 12/31/80	06/15/2026	Paydown		246,935	246,935	246,943	246,943		(8)		(8)		246,935				6,542	12/31/2080	1.F PL
..47987E-AC-1	JONAH ENERGY LLC SERIES 2022-1 CLASS A1 144A 7.200% 12/10/37	06/10/2026	Paydown		131,340	131,340	130,955	131,117		223		223		131,340				3,812	12/10/2037	1.G FE
..502084-A*-7	LMRK ISSUER CO LLC SR-UNSEC 3.900% 01/14/27	05/31/2026	Paydown		672,947	672,947	672,947	671,342		1,605		1,605		672,947				12,031	01/14/2027	2.A PL
..52607M-AA-7	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS A 144A 1.900% 11/20/31	06/20/2026	Paydown		2,289,457	2,289,457	2,289,043	2,289,307		150		150		2,289,457				21,019	11/20/2031	1.C FE
..552339-AA-1	LYRA MUSIC ASSETS SERIES 2024 2A CLASS A2 144A 5.760% 12/22/64	06/20/2026	Paydown		1,739	1,739	1,694	1,702		37		37		1,739				50	12/22/2064	1.F FE
..552339-AD-5	LYRA MUSIC ASSETS SERIES 2025-1A CLASS A2 144A 5.604% 09/20/65	06/20/2026	Paydown		582	582	582	582						582				16	09/20/2065	1.F FE
..55389R-AA-3	MVW OWNER TRUST SERIES 2025-2A CLASS A 144A 4.480% 10/20/44	06/20/2026	Paydown		153,508	153,508	153,498	153,498		10		10		153,508				2,814	10/20/2044	1.A FE
..55400U-AA-1	MVW OWNER TRUST SERIES 2022-1A CLASS A 144A 4.150% 11/21/39	06/20/2026	Paydown		27,797	27,797	26,703	27,046		751		751		27,797				475	11/21/2039	1.A FE
..57456F-AA-3	MAS RNG (Senior) 3.650% 12/31/39	06/20/2026	Redemption 100.0000		419,633	419,633	419,633	405,159		14,474		14,474		419,633				9,756	12/31/2039	2.C FE
..595641-AD-3	MidCon Energy Asset Issuer LLC 5.314% 02/27/51	06/29/2026	Paydown		4,242,335	4,242,335	4,242,335							4,242,335				60,999	02/27/2051	1.F PL
..595641-AE-1	MidCon Energy Asset Issuer LLC 6.531% 02/27/51	06/29/2026	Paydown		705,588	705,588	705,588							705,588				13,641	02/27/2051	2.B PL
..59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43	06/20/2026	Paydown		9,160	9,160	9,869	9,680		(521)		(521)		9,160				143	07/20/2043	1.D FE
..59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43	06/20/2026	Paydown		58,409	58,409	64,488	62,789		(4,379)		(4,379)		58,409				1,066	03/20/2043	1.D FE
..61945H-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2025-1A CLASS A 144A 6.120% 08/22/50	06/20/2026	Paydown		132,314	132,314	132,293	132,293		20		20		132,314				3,281	08/22/2050	1.D FE
..61945H-AB-8	MOSAIC SOLAR LOANS LLC SERIES 2025-1A CLASS B 144A 7.120% 08/22/50	06/20/2026	Paydown		58,806	58,806	58,782	58,783		23		23		58,806				1,696	08/22/2050	1.F FE
..61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43	06/20/2026	Paydown		14,779	14,779	16,257	15,667		(888)		(888)		14,779				273	12/21/2043	1.E FE
..61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43	06/20/2026	Paydown		128,865	128,865	128,848	128,857		8		8		128,865				2,031	06/22/2043	1.D FE
..61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46	06/20/2026	Paydown		128,310	128,310	128,283	128,292		19		19		128,310				1,616	04/20/2046	1.E FE
..61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A 1.640% 04/22/47	06/20/2026	Paydown		171,149	171,149	170,607	170,784		364		364		171,149				1,168	04/22/2047	1.B FE

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61946T-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A 1.440% 06/20/52	06/20/2026	Paydown		201,415	201,415	198,441	199,348		2,067		2,067		201,415				1,177	06/20/2052	1.B FE
..627924-AA-1	MVW OWNER TRUST SERIES 2025-1A CLASS A 144A 4.970% 09/22/42	06/20/2026	Paydown		82,661	82,661	82,653	82,653		8		8		82,661				1,719	09/22/2042	1.A FE
. 67080#-AA-6	RN FEEDER FUND I LLC CLASS A NOTES 5.500% 03/20/60	06/20/2026	Redemption 100.0000		935,020	935,020	935,020	935,020						935,020				37,165	03/20/2060	1.C PL
..67115S-AA-7	OHS ISSUER LLC SERIES 2026-1 CLASS A2 144A 5.980% 02/25/61	06/25/2026	Paydown		85,000	85,000	84,137			863		863		85,000				1,440	02/25/2061	2.C FE
..67115S-AF-6	Oncourse Home Solutions 6.900% 02/25/61	06/25/2026	Paydown		616,666	616,666	616,465			201		201		616,666				10,283	02/25/2061	2.B FE
..67181D-AA-9	OAK STREET INVESTMENT GRADE SERIES 2020-1A CLASS A1 144A 1.850% 10/20/50	06/20/2026	Paydown		150,839	150,839	150,020	150,840		(1)		(1)		150,839				1,173	10/20/2050	1.C FE
..67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51	06/20/2026	Paydown		135,265	135,265	135,216	135,254		11		11		135,265				1,354	11/20/2051	1.C FE
..67190A-AA-4	OAK STREET INVESTMENT GRADE SERIES 2021-1A CLASS A1 144A 1.480% 01/20/51	06/20/2026	Paydown		67,937	67,937	67,927	67,937						67,937				423	01/20/2051	1.C FE
..67190A-AB-2	OAK STREET INVESTMENT GRADE SERIES 2021-1A CLASS A2 144A 1.930% 01/20/51	06/20/2026	Paydown		27,175	27,175	27,171	27,173		2		2		27,175				221	01/20/2051	1.C FE
..68267H-AB-3	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-S1 CLASS B 144A 4.360% 05/14/35	05/05/2026	RBC DAIN RAUSCHER INC.		7,997,500	8,000,000	7,998,373	7,999,136		37		37		7,999,172		(1,672)	(1,672)	137,582	05/14/2035	1.B FE
..68377G-AA-4	OPORTUN FUNDING LLC SERIES 2021-B CLASS A 144A 1.470% 05/08/31	06/08/2026	Paydown		676,124	676,124	676,055	676,106		18		18		676,124				4,098	05/08/2031	1.B FE
..68377G-AC-0	OPORTUN FUNDING LLC SERIES 2021-B CLASS C 144A 3.650% 05/08/31	06/08/2026	Paydown		80,008	80,008	80,008	80,005		2		2		80,008				1,204	05/08/2031	1.G FE
..693696-AA-4	PVONE 2023 1 LLC SERIES 2023-1A CLASS A 144A 7.250% 07/16/35	06/15/2026	Paydown		73,295	73,295	73,253	73,277		18		18		73,295				2,121	07/16/2035	1.A FE
..693696-AB-2	PVONE 2023 1 LLC SERIES 2023-1A CLASS B 8.120% 07/16/35	06/15/2026	Paydown		8,623	8,623	8,543	8,594		29		29		8,623				279	07/16/2035	1.F FE
..72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49	06/05/2026	Paydown		112,948	112,948	93,358	93,358						93,358		19,590	19,590	2,179	12/05/2049	2.B FE
..72703P-AE-3	PLANET FITNESS MASTER ISSUER L SERIES 2022-1A CLASS A2II 144A 4.008% 12/05/51	06/05/2026	Paydown		40,600	40,600	40,547	40,567		33		33		40,600				814	12/05/2051	2.B FE
..72703P-AJ-2	PLANET FITNESS MASTER ISSUER SERIES 2025-1A CLASS A2II 144A 5.649% 12/06/55	06/05/2026	Paydown		22,500	22,500	22,500	22,500						22,500				600	12/06/2055	2.B FE
..75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56	06/20/2026	Paydown		58,548	58,548	58,539	58,541		7		7		58,548				369	11/20/2056	1.A FE
..75975D-AA-2	RENEW FINANCIAL SERIES 2024 2A CLASS A 144A 5.326% 11/20/60	06/20/2026	Paydown		244,760	244,760	244,747	244,750		10		10		244,760				4,746	11/20/2060	1.A FE
..76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28	04/06/2026	Redemption 100.0000		358,425	358,425	358,425	358,425						358,425				14,695	04/06/2028	3.B FE
..78396Y-AD-5	SESAC FINANCE LLC SERIES 2024-1 CLASS A2 144A 6.421% 01/25/54	04/25/2026	Paydown		15,000	15,000	15,000	15,000						15,000				482	01/25/2054	2.C FE
..78518C-AA-2	SABAL ISSUER 2025 1 LLC SERIES 2026-1A CLASS A1 144A 6.000% 05/02/61	04/30/2026	Paydown		133,792	133,792	133,767			25		25		133,792				1,472	05/02/2061	1.G FE
..81572Y-AA-1	Seeker Funding LLC 5.634% 04/20/66	04/01/2026	Tax Free Exchange		65,102,426	65,102,472	65,102,426							65,102,426					04/20/2066	1.F PL
..817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A 2.394% 04/25/51	04/25/2026	Paydown		33,125	33,125	33,125	33,125						33,125				397	04/25/2051	2.C FE
..817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 3.127% 01/25/52	04/25/2026	Paydown		250	250	226	238		12		12		250				4	01/25/2052	2.C FE
..817743-AJ-6	SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.174% 01/25/54	04/25/2026	Paydown		19,750	19,750	19,750	19,750						19,750				610	01/25/2054	2.C FE
..817743-AL-1	SERVPRO MASTER ISSUER LLC SERIES 2025-1A CLASS A2 144A 5.525% 10/25/55	04/25/2026	Paydown		62,500	62,500	62,500	62,500						62,500				1,544	10/25/2055	2.C FE
..82445*-AA-9	SHIELD 2025-1 LLC 6.510% 11/17/37	06/17/2026	Paydown		12,786,941	12,786,941	12,786,941	12,786,941						12,786,941				345,123	11/17/2037	1.F PL
..82445*-AB-7	SHIELD 2025-1 LLC 6.910% 11/17/37	06/17/2026	Paydown		5,138,476	5,138,476	5,138,476	5,138,476						5,138,476				147,210	11/17/2037	2.B PL

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..82445*-AC-5	SHIELD 2025-1 LLC 10.160% 11/17/37	06/17/2026	Paydown		2,865,481	2,865,481	2,865,481	2,865,481						2,865,481				120,703	11/17/2037	3.B PL
..82650B-AA-4	SIERRA RECEIVABLES FUNDING CO SERIES 2023-2A CLASS A 144A 5.800% 04/20/40	06/20/2026	Paydown		194,621	194,621	194,618	194,615		6		6		194,621				4,676	04/20/2040	1.A FE
..82650B-AC-0	SIERRA RECEIVABLES FUNDING CO SERIES 2023-2A CLASS C 144A 7.300% 04/20/40	06/20/2026	Paydown		51,998	51,998	51,985	51,987		10		10		51,998				1,573	04/20/2040	2.B FE
..82650T-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS C 144A 6.360% 06/20/40	06/20/2026	Paydown		143,882	143,882	143,866	143,869		14		14		143,882				3,788	06/20/2040	2.B FE
..826934-AC-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-3A CLASS C 144A 7.630% 07/20/39	06/20/2026	Paydown		155,152	155,152	155,116	155,125		27		27		155,152				4,933	07/20/2039	2.B FE
..826943-AB-8	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS B 144A 5.830% 01/20/40	06/20/2026	Paydown		78,313	78,313	78,296	78,300		13		13		78,313				1,873	01/20/2040	1.F FE
..826943-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS C 144A 7.000% 01/20/40	06/20/2026	Paydown		159,358	159,358	159,332	159,336		22		22		159,358				4,576	01/20/2040	2.B FE
..83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50	06/20/2026	Paydown		9,688	9,688	9,688	9,688						9,688				155	01/20/2050	2.B FE
..83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50	06/20/2026	Paydown		27,500	27,500	27,500	27,500						27,500				497	01/20/2050	2.B FE
..84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33	04/01/2026	Paydown		221,287	221,287	221,287	221,287						221,287				4,260	03/31/2033	2.B PL
..848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 06/30/36	04/01/2026	Redemption 100.0000		230,066	230,066	230,411	230,170		(104)		(104)		230,066				3,206	06/30/2036	2.B PL
..85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A 1.970% 09/25/37	06/25/2026	Paydown		442,488	442,488	401,626	419,356		23,132		23,132		442,488				3,635	09/25/2037	1.A FE
..86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51	06/20/2026	Paydown		32,925	32,925	32,481	32,752		174		174		32,925				291	06/20/2051	1.A FE
..86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A2 144A 2.960% 06/20/51	06/20/2026	Paydown		3,750	3,750	3,748	3,749		1		1		3,750				46	06/20/2051	1.A FE
..86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49	06/20/2026	Paydown		8,750	8,750	8,747	8,750		1		1		8,750				103	11/20/2049	1.A FE
..86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A 6.190% 05/20/53	05/19/2026	Call 100.0000		15,195,125	15,195,125	15,199,693	15,198,204		(939)		(939)		15,197,264		(2,140)	(2,140)	390,018	05/20/2053	1.A FE
..86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A 6.190% 05/20/53	04/20/2026	Paydown		6,425	6,425	6,427	6,426		(1)		(1)		6,425				133	05/20/2053	1.A FE
..86212X-AM-2	STORE MASTER FUNDING LLC SERIES 2024-1A CLASS A2 144A 5.700% 05/20/54	06/20/2026	Paydown		2,025	2,025	2,055	2,052		(27)		(27)		2,025				48	05/20/2054	1.A FE
..864300-AC-2	SUBWAY FUNDING LLC SERIES 2024 1A CLASS A2II 144A 6.268% 07/30/54	04/30/2026	Paydown		37,500	37,500	37,500	37,500						37,500				1,175	07/30/2054	2.B FE
..864300-AE-8	SUBWAY FUNDING LLC SERIES 2024 1A CLASS A23 144A 6.505% 07/30/54	04/30/2026	Paydown		31,250	31,250	31,250	31,250						31,250				1,016	07/30/2054	2.B FE
..864300-AL-2	SUBWAY FUNDING LLC SERIES 2024 3A CLASS A23 144A 5.914% 07/30/54	04/30/2026	Paydown		20,000	20,000	20,000	20,000						20,000				591	07/30/2054	2.B FE
..86745A-AA-4	HELIOS ISSUER LLC SERIES 2022-A CLASS A 144A 2.790% 02/22/49	06/20/2026	Paydown		82,575	82,575	81,296	81,702		873		873		82,575				949	02/22/2049	1.D FE
..86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A 2.030% 10/20/48	06/20/2026	Paydown		213,241	213,241	213,155	213,184		57		57		213,241				1,800	10/20/2048	1.C FE
..86745Y-AA-2	HELIOS ISSUER LLC SERIES 2023-B CLASS A 144A 5.300% 08/22/50	06/20/2026	Paydown		223,637	223,637	214,175	215,798		7,838		7,838		223,637				4,872	08/22/2050	1.D FE
..86745Y-AB-0	HELIOS ISSUER LLC SERIES 2023-B CLASS B 144A 5.600% 08/22/50	06/20/2026	Paydown		70,818	70,818	66,094	66,649		4,169		4,169		70,818				1,630	08/22/2050	1.G FE
..86746B-AA-1	SUNNOVA HESTIA I ISSUER LLC SERIES 2023-GRID1 CLASS 1A 144 5.750% 12/20/50	06/20/2026	Paydown		63,998	63,998	62,736	62,931		1,067		1,067		63,998				1,512	12/20/2050	1.B FE
..86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55	05/05/2026	Call 100.0000		5,830,925	5,830,925	5,828,107	5,830,085		55		55		5,830,139		786	786	108,172	01/30/2055	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2																			
..86772F-AA-9	CLASS A 144A 3.610% 01/30/55	04/30/2026	Paydown		84,041	84,041	84,000	84,029		12		12		84,041				1,517	01/30/2055	1.F FE
	SUNRUN CALLISTO ISSUER LLC SERIES 2023-2A																			
..86772J-AA-1	CLASS A1 144A 6.600% 01/30/59	04/30/2026	Paydown		36,962	36,962	36,733	36,751		211		211		36,962				1,220	01/30/2059	1.G FE
	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1																			
..86773C-AA-5	CLASS A 144A 6.270% 02/01/55	04/30/2026	Paydown		125,944	125,944	125,887	125,891		53		53		125,944				3,948	02/01/2055	1.F FE
	TIF FUNDING II LLC SERIES 2021-1A CLASS A																			
..872480-AE-8	144A 1.650% 02/20/46	06/20/2026	Paydown		318,750	318,750	318,710	318,727		23		23		318,750				2,191	02/20/2046	1.E FE
	TIF FUNDING II LLC SERIES 2021-1A CLASS B																			
..872480-AF-5	144A 2.540% 02/20/46	06/20/2026	Paydown		14,962	14,962	14,959	14,960		2		2		14,962				152	02/20/2046	2.A FE
	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A																			
..88315L-AG-3	CLASS A 144A 2.100% 09/20/45	06/20/2026	Paydown		151,192	151,192	151,147	151,169		23		23		151,192				1,328	09/20/2045	1.F FE
	ORANGE LAKE COUNTRY CLUB INC SERIES 2026-A																			
..884919-AC-5	CLASS C 144A 7.930% 04/15/43	06/15/2026	Paydown		115,966	115,966	115,954			12		12		115,966				786	04/15/2043	3.C FE
	ORANGE LAKE COUNTRY CLUB INC SERIES 2026-A																			
..884919-AD-3	CLASS D 144A 10.240% 04/15/43	06/15/2026	Paydown		115,966	115,966	115,952			14		14		115,966				1,015	04/15/2043	4.B FE
..88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45	06/15/2026	Paydown		9,782	9,782	12,826	11,516		(1,734)		(1,734)		9,782				319	06/15/2045	1.A FE
..88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59	06/15/2026	Paydown		48,262	48,262	55,906	49,759		(1,496)		(1,496)		48,262				1,054	07/15/2059	1.A FE
	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC																			
..89255#-AA-9	4.920% 07/01/48	06/01/2026	Paydown		365,163	365,163	365,163	365,163						365,163				7,490	07/01/2048	1.F PL
	TRINITY RAIL LEASING L P SERIES 2022-1 CLASS																			
..89656R-AA-8	A 144A 4.550% 05/20/52	06/19/2026	Paydown		99,312	99,312	99,307	99,308		4		4		99,312				1,889	05/20/2052	1.F FE
	TRINITY RAIL LEASING L P SERIES 2025-1A CLASS																			
..89657M-AA-8	A 144A 5.090% 10/19/55	06/19/2026	Paydown		96,427	96,427	96,414	96,413		14		14		96,427				2,048	10/19/2055	1.C FE
	TRITON CONTAINER FINANCE LLC SERIES 2025-1A																			
..89679Q-AA-3	CLASS A 144A 5.430% 06/20/50	06/20/2026	Paydown		675,000	675,000	674,789	674,798		202		202		675,000				15,272	06/20/2050	1.C FE
	TRITON CONTAINER FINANCE LLC SERIES 2025-1A																			
..89679Q-AC-9	CLASS C 144A 6.210% 06/20/50	06/20/2026	Paydown		102,600	102,600	102,565	102,566		34		34		102,600				2,655	06/20/2050	2.B FE
	TRITON CONTAINER FINANCE LLC SERIES 2020-1A																			
..89680H-AA-0	CLASS A 144A 2.110% 09/20/45	06/20/2026	Paydown		637,500	637,500	637,381	637,437		63		63		637,500				5,605	09/20/2045	1.F FE
	TSC SPV FUNDING LLC SERIES 2024 1A CLASS A2																			
..898912-AA-8	144A 6.291% 08/20/54	05/20/2026	Paydown		25,000	25,000	25,000	25,000						25,000				786	08/20/2054	2.B FE
	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A																			
..90352W-AD-6	2.250% 02/28/51	06/28/2026	Paydown		99,850	99,850	94,341	97,305		2,545		2,545		99,850				843	02/28/2051	1.F FE
..92854V-AB-1	VSLR 2018-1A B SUB 7.370% 04/30/48	04/30/2026	Paydown		388,537	388,537	388,504	388,464		73		73		388,537				14,318	04/30/2048	3.C FE
..95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48	06/15/2026	Paydown		78,446	78,446	78,433	78,443		4		4		78,446				1,523	03/15/2048	2.B FE
..95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49	06/15/2026	Paydown		85,395	85,395	85,395	85,395						85,395				1,742	06/15/2049	2.B FE
	WENDYS FUNDING LLC SERIES 2021-1A CLASS A21																			
..95058X-AK-4	144A 2.370% 06/15/51	06/15/2026	Paydown		1,529	1,529	1,247	1,363		166		166		1,529				18	06/15/2051	2.B FE
	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II																			
..95058X-AL-2	144A 2.775% 06/15/51	06/15/2026	Paydown		119,654	119,654	114,354	116,167		3,487		3,487		119,654				1,660	06/15/2051	2.B FE
	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2I																			
..95058X-AM-0	144A 4.236% 03/15/52	06/15/2026	Paydown		350	350	302	323		27		27		350				7	03/15/2052	2.B FE
	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II																			
..95058X-AP-3	144A 4.535% 03/15/52	06/15/2026	Paydown		61,224	61,224	60,623	60,793		431		431		61,224				1,388	03/15/2052	2.B FE
	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2																			
..98920M-AA-0	144A 3.238% 07/30/51	04/30/2026	Paydown		59,085	59,085	58,263	58,723		362		362		59,085				957	07/30/2051	2.B FE
	ENTOMO BRANDS ACQUISITION, INC DDTL 13.000%																			
..Z00002-EA-1	05/15/34	06/15/2026	Redemption 100.0000		2,627,313	2,627,313	2,617,777	2,571,255		9,188		9,188		2,627,313				210,295	05/15/2034	4.A Z
..054536-AA-5	AXA SA SUBORD 8.600% 12/15/30	06/15/2026	Call 114.3216		112,320,990	98,250,000	109,860,765	102,305,356		(311,802)		(311,802)		101,993,554		(3,743,554)	(3,743,554)	18,295,740	12/15/2030	1.F FE
..75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	06/20/2026	Paydown		216,456	216,456	216,373	216,397		58		58		216,456				4,351	09/20/2053	1.A FE
..75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	06/22/2026	Paydown		15,685	15,685	15,681	15,704		(19)		(19)		15,685				289	09/20/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					407,221,277	393,007,520	403,308,322	317,259,762		(110,081)		(110,081)		396,426,848		(3,276,565)	(3,276,565)	22,719,745	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,903,790,568	1,888,388,937	1,899,690,891	1,525,304,120	102,438	3,729,733	1,290	3,830,881		1,895,932,497		(6,212,926)	(6,212,926)	63,359,231	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					1,903,790,568	1,888,388,937	1,899,690,891	1,525,304,120	102,438	3,729,733	1,290	3,830,881		1,895,932,497		(6,212,926)	(6,212,926)	63,359,231	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,903,790,568	1,888,388,937	1,899,690,891	1,525,304,120	102,438	3,729,733	1,290	3,830,881		1,895,932,497		(6,212,926)	(6,212,926)	63,359,231	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					13,061,010,283	13,314,391,327	13,119,376,485	11,959,344,206	1,294,724	21,953,056	12,477,115	10,770,665	(3,004,296)	13,169,671,033	1,972,933	(126,087,057)	(124,114,124)	370,481,565	XXX	XXX
. 000000-00-0	AE EUROPE HOLDINGS INC Preferred Stock Series A	. 04/01/2026 .	DIRECT	.....77,407.000			282,746		 282,746			 282,746		282,746		..... (282,746)	..... (282,746)			5.B GI ....
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred						XXX	282,746		282,746			282,746		282,746		(282,746)	(282,746)		XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX	282,746		282,746			282,746		282,746		(282,746)	(282,746)		XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX	282,746		282,746			282,746		282,746		(282,746)	(282,746)		XXX	XXX
. 000000-00-0	AE EUROPE HOLDINGS INC Class A Common	. 04/01/2026 .	DIRECT	.... 161,534.000			145,638		 145,638			 145,638		145,638		..... (145,638)	..... (145,638)			
..09263B-20-7	BLACKSKY TECHNOLOGY INC	. 06/11/2026 .	MERRIL LYNCH PERCE FENER SMITH	.....18,551.000	 630,996		845,552							845,552		..... (214,556)	..... (214,556)			
..349381-10-3	FIGURE TECHNOLOGY SOLUT CL A	. 05/15/2026 .	MERRIL LYNCH PERCE FENER SMITH	.....12,501.000	 530,772		440,538							440,538		90,234	90,234			
..781154-10-9	ANTERO RESOURCES RUBRIK	. 06/15/2026 .	MERRIL LYNCH PERCE FENER SMITH	.....1,878.000	 130,855		134,244							134,244		.....(3,389)	.....(3,389)			
..ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK	. 06/30/2026 .	FEDERAL HOME LOAN BANK	..20,227,995.000	. 2,022,799,500		..2,022,799,500	33,399,000						..2,022,799,500				 4,258,564		
. 000000-00-0	NUVEEN GLOBAL EMERGING MARKETS	. 04/01/2026 .	Tax Free Exchange	.....236.000	 11,429		11,429	 6,017	6,770			6,770	..... (1,358)	 11,429						
..G3643S-88-4	NUVEEN GLOBAL INVESTMENTS F	. 06/03/2026 .	DIRECT	.....1,160.000	 27,346		22,645	27,350	.....(2,634)			.....(2,634)	..... (2,070)	24,420	1,775	2,926	4,701			
..G6S9DM-37-1	Nuveen Global Investors Fund P	. 06/03/2026 .	DIRECT	..... 838.000	 14,708		17,657	14,681	2,253			2,253	 724	17,288	..... (369)	..... (2,580)	.....(2,949)	282		
..G6S9DM-70-2	NUVEEN GLOBAL INVESTMENTS F	. 06/03/2026 .	DIRECT	.....1,264.000	 30,337		32,827	30,103	8,816			8,816	..... (6,092)	39,015	6,188	..... (8,678)	.....(2,490)			
..G6S9DM-88-4	NUVEEN GLOBAL INVESTMENTS F	. 06/03/2026 .	DIRECT	..... 767.000	 18,859		15,157	18,774	..... (803)			..... (803)	..... (2,813)	18,015	2,857	 844	3,701			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					2,024,194,802	XXX	2,024,465,187	33,495,925	160,040			160,040	(11,609)	2,024,475,639	10,451	(280,837)	(270,386)	4,258,846	XXX	XXX
..670700-63-2	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC - R6	. 06/17/2026 .	DIRECT	...1,085,090.000	 22,500,000		22,801,525	20,714,374	2,087,151			2,087,151		22,801,525		..... (301,525)	..... (301,525)	135,528		
..670700-65-7	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -C	. 04/01/2026 .	Tax Free Exchange	.....1,250.000	 25,000		25,000	23,850	1,150			1,150		25,000						
..67092P-72-2	NUVEEN HIGH YLD MUNI BD ETF ETF	. 06/24/2026 .	DIRECT	..... 531,180.000	 13,287,281		13,319,137	13,173,264	 145,873			 145,873		13,319,137		..... (31,856)	..... (31,856)	234,516		
..G36425-25-7	NUVEEN US CORE IMP BAND PUA NUVEEN -TIAA US BOND ESG- AUA	. 06/03/2026 .	DIRECT	.....5,000.000	 113,550		 100,000	113,650	..... (13,650)			..... (13,650)		 100,000		13,550	13,550			
..G36425-26-5	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG- AUD	. 06/03/2026 .	DIRECT	.....5,000.000	 84,700		 100,000	86,300	 13,700			 13,700		 100,000		..... (15,300)	..... (15,300)	 1,509		
..G36425-27-3	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG- CUA	. 06/03/2026 .	DIRECT	.....5,000.000	 107,750		 100,000	 108,100	..... (8,100)			..... (8,100)		 100,000		7,750	7,750			
..G36425-28-1	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG-CUD	. 06/03/2026 .	DIRECT	.....5,000.000	 89,750		 100,000	91,500	8,500			8,500		 100,000		..... (10,250)	..... (10,250)	 1,423		
..G36425-30-7	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG- IUD	. 06/03/2026 .	DIRECT	.....5,000.000	 89,900		 100,000	91,650	8,350			8,350		 100,000		..... (10,100)	..... (10,100)	 1,848		
..G36425-33-1	NUVEEN US CORE IMP BAND PUA NUVEEN US CORE IMP BAND PUA	. 06/03/2026 .	DIRECT	..... 842,153.000	 20,683,271		17,315,384	20,641,163	... (3,325,779)			... (3,325,779)		17,315,384		3,367,887	3,367,887			
..G36425-34-9	NUVEEN TIAA US BOND ESG PGA	. 06/03/2026 .	DIRECT	..... 704.000	 18,437		18,204	18,467	 513			 513	..... (776)	18,920	 715	..... (482)	 233			
..G36425-35-6	NUVEEN TIAA US BOND ESG PED	. 06/03/2026 .	DIRECT	.....1,280.000	 22,152		30,012	23,127	6,967			6,967	..... (82)	29,734	..... (278)	..... (7,582)	..... (7,860)	571		
..G36425-36-4	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG- PUD	. 06/03/2026 .	DIRECT	.....1,250.000	 20,713		25,000	21,125	3,875			3,875		25,000		..... (4,288)	..... (4,288)	460		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G36425-37-2	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG-PGH DIS	06/03/2026	DIRECT	1,253.000	28,022		30,500	28,685	5,082			5,082	(3,267)	33,660	3,160	(5,638)	(2,478)	610		
..G36425-38-0	NUVEEN US CORE IMP BAND PUA NUVEEN- TIAA US BOND ESG- IUA	06/03/2026	DIRECT	4,101.000	98,304		82,022	98,181	(16,158)			(16,158)		82,022		16,282	16,282			
..ZD1212-12-9	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG-PEH ACC	06/03/2026	DIRECT	695.000	15,196		15,588	20,030	(3,686)			(3,686)	(756)	16,149	561	(953)	(392)			
..ZD1313-13-3	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG-FEH ACC	06/03/2026	DIRECT	1,249.000	26,687		28,000	35,979	(6,620)			(6,620)	(1,359)	29,008	1,008	(2,321)	(1,313)			
..ZD1515-15-8	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG-FUS ACC	06/03/2026	DIRECT	1,250.000	26,138		25,000	30,638	(5,638)			(5,638)		25,000		1,138	1,138			
..ZD8282-82-8	NUVEEN US CORE IMP BAND PUA CLASS P GBP	06/03/2026	DIRECT	1,492.000	44,713		38,350	44,575	(4,363)			(4,363)	(1,862)	40,083	1,733	4,630	6,363			
. 000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	06/03/2026	DIRECT	259,887.000	4,748,134		5,197,738	4,724,744	472,994			472,994		5,197,738		(449,604)	(449,604)			
. 000000-00-0	NUVEEN GLOBAL CORE IMPORTANT B COMMON STOCK	06/03/2026	DIRECT	1,500.000	27,495		30,000	27,345	2,655			2,655		30,000		(2,505)	(2,505)			
. 000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	06/03/2026	DIRECT	1,500.000	23,415		30,000	23,730	6,270			6,270		30,000		(6,585)	(6,585)	404		
. 000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	06/03/2026	DIRECT	1,500.000	27,075		30,000	26,970	3,030			3,030		30,000		(2,925)	(2,925)			
. 000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	06/03/2026	DIRECT	617.000	10,849		12,343	10,831	1,512			1,512		12,343		(1,493)	(1,493)			
. 000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND NUCIBBA	06/03/2026	DIRECT	1,290.000	33,390		36,500	33,201	1,583			1,583	1,716	34,673	(1,827)	(1,283)	(3,110)			
. 000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	06/03/2026	DIRECT	1,290.000	33,476		36,500	33,270	1,513			1,513	1,716	34,673	(1,827)	(1,196)	(3,023)			
. 000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND	06/03/2026	DIRECT	1,296.000	28,822		31,500	28,653	1,797			1,797	1,050	30,086	(1,414)	(1,264)	(2,678)			
. 000000-00-0	NUVEEN GLOBAL CORE IMPACT BOND	06/03/2026	DIRECT	773.000	17,249		18,803	17,140	1,036			1,036	627	17,959	(844)	(709)	(1,553)			
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					62,231,469	XXX	59,677,106	60,290,542	(610,443)			(610,443)	(2,993)	59,678,094	987	2,553,378	2,554,365	376,869	XXX	XXX
..464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA	04/23/2026	BARCLAYS CAPITAL INC	1,300,000.000	142,873,557		143,604,300							143,604,300		(730,743)	(730,743)	580,421		
..464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP	04/28/2026	Various	4,942,508.000	397,189,847		395,173,838	398,514,420	(3,340,582)			(3,340,582)		395,173,838		2,016,009	2,016,009	5,813,156		
..67092P-67-2	NUVEEN INTERNATIONAL AGGREGATE ETF	04/14/2026	DIRECT	5,090.000	126,792		126,354	127,428	(1,074)			(1,074)		126,354		438	438	905		
..67092P-68-0	NUVEEN HIGH YIELD CORPORATE BO ETF	04/14/2026	DIRECT	5,091.000	126,766		127,026	127,275	(249)			(249)		127,026		(261)	(261)	2,239		
..67092P-69-8	NUVEEN SECURITIZED INCOME ETF ETF	04/14/2026	DIRECT	100.000	2,514		2,503	2,517	(14)			(14)		2,503		11	11	29		
..67092P-74-8	NUVEEN SUSTAINABLE CORE ETF ETF	04/13/2026	TENDER SALE	200,000.000	5,113,184		5,057,984	6,219,560	(1,161,576)			(1,161,576)		5,057,984		55,200	55,200	716,180		
..67092P-76-3	NUVEEN CORE PLUS BOND ETF ETF	06/24/2026	DIRECT	77,300.000	1,934,779		1,951,793	1,951,663	130			130		1,951,793		(17,014)	(17,014)	39,523		
..67092P-82-1	NUVEEN DIVIDEND GROWTH ETF ETF	04/14/2026	TENDER SALE	220,000.000	7,412,266		5,543,942	7,802,102	(2,258,160)			(2,258,160)		5,543,942		1,868,324	1,868,324	265,122		
..67092P-84-7	NUVEEN WINSLOW LG CAP GR ESG ETF	04/13/2026	TENDER SALE	220,000.000	6,435,094		5,552,316	8,366,710	(2,814,394)			(2,814,394)		5,552,316		882,778	882,778	1,014,684		
5819999999. Subtotal - common stocks - exchange traded funds					561,214,799	XXX	557,140,056	423,111,675	(9,575,919)			(9,575,919)		557,140,056		4,074,742	4,074,742	8,432,259	XXX	XXX
	Wealth Investment Management	06/30/2026	CAPITAL CONTRIBUTION - TRANSFER	0.000	10,000,000		10,000,000							10,000,000						
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					10,000,000	XXX	10,000,000							10,000,000					XXX	XXX
5989999997. Total - common stocks - Part 4					2,657,641,070	XXX	2,651,282,349	516,898,142	(10,026,322)			(10,026,322)	(14,602)	2,651,293,789	11,438	6,347,283	6,358,721	13,067,974	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					2,657,641,070	XXX	2,651,282,349	516,898,142	(10,026,322)			(10,026,322)	(14,602)	2,651,293,789	11,438	6,347,283	6,358,721	13,067,974	XXX	XXX
5999999999. Total - preferred and common stocks					2,657,641,070	XXX	2,651,565,095	516,898,142	(9,743,576)			(9,743,576)	(14,602)	2,651,576,535	11,438	6,064,537	6,075,975	13,067,974	XXX	XXX
6009999999 - Totals					15,718,651,353	XXX	15,770,941,580	12,476,242,348	(8,448,852)	21,953,056	12,477,115	1,027,089	(3,018,898)	15,821,247,568	1,984,371	(120,022,520)	(118,038,149)	383,549,539	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - purchased options - hedging other														XXX							XXX	XXX
Swaption (Receiver)Receive 3 Pay SOFR	61747YZ*9 Swaption (Receiver)	DB PART C-1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/28/2025	10/28/2030		500,000,000	3/(FLT.)	18,200,000			15,748,083		10,725,277			(1,804,053)				N/A
Swaption (Receiver)Receive 3 Pay SOFR	61747YZ87 Swaption (Receiver)	DB PART C-1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/28/2025	10/28/2030		500,000,000	3/(FLT.)	17,500,000			15,142,388		10,725,277			(1,734,666)				N/A
Swaption (Receiver)Receive 3 Pay SOFR	61758*AA4 Swaption (Receiver)	DB PART C-1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/29/2025	04/29/2030		1,000,000,000	3/(FLT.)	34,450,000			29,312,903		19,728,731			(3,795,161)				N/A
Swaption (Receiver)Receive 3.05 Pay SOFR	225313A#2 Swaption (Receiver)	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/30/2025	10/30/2029		500,000,000	3.05/(FLT.)	15,600,000			12,994,661		9,209,676			(1,932,649)				N/A
Swaption (Receiver)Receive 3.05 Pay SOFR	61758*AC0 Swaption (Receiver)	DB PART C-1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/30/2025	10/30/2029		500,000,000	3.05/(FLT.)	15,400,000			12,828,063		9,209,676			(1,907,871)				N/A
0229999999. Subtotal - purchased options - replications - call options and warrants										101,150,000			86,026,098	XXX	59,598,637			(11,174,400)			XXX	XXX
0289999999. Subtotal - purchased options - replications										101,150,000			86,026,098	XXX	59,598,637			(11,174,400)			XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants										101,150,000			86,026,098	XXX	59,598,637			(11,174,400)			XXX	XXX
0449999999. Total purchased options - put options														XXX							XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										101,150,000			86,026,098	XXX	59,598,637			(11,174,400)			XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - written options - hedging other														XXX							XXX	XXX
Swaption (Payer)Pay 5.50625 Receive SOFR	61747YY#6 Swaption (Payer)	DB PART C-1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/28/2025	10/28/2030		500,000,000	(FLT.)/5.50625	(18,200,000)			(15,748,083)		(16,674,630)			1,804,053				N/A
Swaption (Payer)Pay 5.49 Receive SOFR	060508AS3 Swaption (Payer)	DB PART C-1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/28/2025	10/28/2030		500,000,000	(FLT.)/5.49	(17,500,000)			(15,142,388)		(16,866,520)			1,734,666				N/A
Swaption (Payer)Pay 5.451 Receive SOFR	61758*AB2 Swaption (Payer)	DB PART C-1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/29/2025	04/29/2030		1,000,000,000	(FLT.)/5.451	(34,450,000)			(29,312,903)		(31,404,181)			3,795,161				N/A
Swaption (Payer)Pay 5.46 Receive SOFR	225313B*5 Swaption (Payer)	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/30/2025	10/30/2029		500,000,000	(FLT.)/5.46	(15,600,000)			(12,994,661)		(13,475,959)			1,932,649				N/A
Swaption (Payer)Pay 5.4675 Receive SOFR	61758*AD8 Swaption (Payer)	DB PART C-1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/30/2025	10/30/2029		500,000,000	(FLT.)/5.4675	(15,400,000)			(12,828,063)		(13,391,712)			1,907,871				N/A
0729999999. Subtotal - written options - replications - put options										(101,150,000)			(86,026,098)	XXX	(91,813,002)			11,174,400			XXX	XXX
0779999999. Subtotal - written options - replications										(101,150,000)			(86,026,098)	XXX	(91,813,002)			11,174,400			XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants														XXX							XXX	XXX
0939999999. Total written options - put options										(101,150,000)			(86,026,098)	XXX	(91,813,002)			11,174,400			XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0989999999. Total written options										(101,150,000)			(86,026,098)	XXX	(91,813,002)			11,174,400			XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/22/2017	02/15/2047		25,000,000	3.42 /(FLT.)			279,115			(6,022,899)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	05/24/2017	02/15/2047		50,000,000	3.435 /(FLT.)			565,155			(12,255,914)					1,135,887		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/07/2017	02/15/2047		25,000,000	3.2885 /(FLT.)			265,509			(6,329,445)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/19/2017	02/15/2047		25,000,000	3.2175 /(FLT.)			253,239			(6,755,908)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/28/2017	02/15/2047		25,000,000	3.251 /(FLT.)			261,229			(6,437,100)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	02/15/2047		25,000,000	3.241 /(FLT.)			260,620			(6,437,437)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/03/2017	02/15/2047		25,000,000	3.3125 /(FLT.)			261,833			(6,598,685)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	07/07/2017	02/15/2047		25,000,000	3.438 /(FLT.)			271,180			(6,488,168)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/13/2017	02/15/2047		25,000,000	3.425 /(FLT.)			272,408			(6,386,141)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/19/2017	02/15/2047		25,000,000	3.3525 /(FLT.)			271,721			(6,202,436)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/25/2017	02/15/2047		50,000,000	3.395 /(FLT.)			541,713			(12,754,415)					1,135,887		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	08/08/2017	02/15/2047		25,000,000	3.401 /(FLT.)			276,807			(5,995,860)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	08/28/2017	02/15/2047		25,000,000	3.3025 /(FLT.)			269,126			(6,182,552)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	09/11/2017	02/15/2047		25,000,000	3.286 /(FLT.)			276,761			(5,725,876)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		15,600,000	3.305 /(FLT.)			172,404			(3,626,875)					354,397		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		9,400,000	3.305 /(FLT.)			103,885			(2,185,425)					213,547		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	09/18/2017	02/15/2047		25,000,000	3.325 /(FLT.)			280,621			(5,648,206)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/20/2017	02/15/2047		25,000,000	3.365 /(FLT.)			278,328			(5,895,064)					567,944		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	09/27/2017	02/15/2047		25,000,000	3.4 /(FLT.)			287,479			(5,769,399)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/27/2017	02/15/2047		25,000,000	3.401 /(FLT.)			282,175			(5,809,327)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.415 /(FLT.)			282,853			(5,813,472)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.405 /(FLT.)			281,599			(5,848,062)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/29/2017	02/15/2047		25,000,000	3.4125 /(FLT.)			282,052			(5,847,439)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	3.412 /(FLT.)			392,539			(8,305,652)					795,121		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/05/2017	02/15/2047		25,000,000	3.41375 /(FLT.)			280,115			(5,952,001)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/06/2017	02/15/2047		25,000,000	3.449 /(FLT.)			281,433			(5,989,896)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/26/2017	02/15/2047		25,000,000	3.435 /(FLT.)			279,822			(6,031,392)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/03/2017	02/15/2047		25,000,000	3.289 /(FLT.)			271,627			(6,007,302)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/09/2017	02/15/2047		25,000,000	3.2625 /(FLT.)			273,013			(5,847,869)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.342 /(FLT.)			284,633			(5,491,791)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.335 /(FLT.)			283,333			(5,537,632)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/07/2018	02/15/2047		25,000,000	3.6025 /(FLT.)			307,026			(5,131,344)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/08/2018	02/15/2047		25,000,000	3.665 /(FLT.)			310,635			(4,732,319)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/09/2018	02/15/2047		25,000,000	3.665 /(FLT.)			309,321			(5,194,283)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/20/2018	02/15/2047		25,000,000	3.6625 /(FLT.)			305,922			(5,358,293)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/21/2018	02/15/2047		25,000,000	3.69 /(FLT.)			305,816			(5,440,091)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	02/21/2018	02/15/2047		25,000,000	3.735 /(FLT.)			308,487			(5,429,567)					567,944		100/100

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ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	02/27/2018	02/15/2047		25,000,000	3.702 /(FLT.)			308,771			(5,325,095)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/16/2018	02/15/2047		100,000,000	3.632 /(FLT.)			1,223,762			(21,084,585)					2,271,774		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	04/20/2018	02/15/2047		25,000,000	3.653 /(FLT.)			316,420			(4,802,572)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/17/2018	02/15/2047		25,000,000	3.7701 /(FLT.)			318,386			(5,032,338)					567,944		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/23/2018	02/15/2047		50,000,000	3.69 /(FLT.)			628,621			(10,027,989)					1,135,887		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING ..	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1.1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	05/23/2018	02/15/2047		25,000,000	3.691 /(FLT.)			314,435			(5,010,558)					567,944		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												13,881,929		XXX	(278,748,674)					27,488,484	XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66815PAA8 NORTHWESTERN HYDRO AQUISITION SR-UNSEC 3.877% due 12/31/2036	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2036		36,455,621	4.243/(3.877)			109,166	1,906,000		447,124		1,150,353			590,995		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66816DAA4 NORTHWESTERN HYDRO AQUISITION SR-UNSEC 3.94% due 12/31/2038	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2038		37,199,613	4.312/(3.94)			113,214	1,944,898		413,025		1,173,830			657,927		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJ5PXX6 ROMANIA UNSEC 3.5% due 04/03/2034	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/27/2019	04/03/2034		11,253,000	5.8725/(3.5)			134,397	(172,999)		524,955		326,001			156,780		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJUNTR2 ARAB REPUBLIC OF EGYPT SR UNSEC 6.375% due 04/11/2031	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/04/2019	04/11/2031		5,050,350	9.38/(6.375)			71,087	(91,350)		204,440		146,700			55,229		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N6587*AA1 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.55% due 05/31/2029	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2029		16,818,000	3.9525/(1.55)			197,403	(320,998)		91,402		489,002			143,707		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N6587*AB9 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.74% due 05/31/2031	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2031		26,908,800	4.0625/(1.74)			304,175	(513,597)		571,307		782,403			298,450		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			162,467	3,136,903		3,405,251		245,910			106,175		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		17,361,111	4.38/(1.189)			307,665	5,676,301		6,836,500		444,980			244,005		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2039		22,837,307	4.607/(1.385)			418,699	7,462,557		10,435,012		585,500			410,184		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			162,467	3,136,903		3,405,251		245,910			106,175		100/100

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CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2039		17,356,353	4.607/(1.385)			315,541	5,671,543		7,930,609		444,980			311,740		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		22,843,567	4.38/(1.189)			407,601	7,468,817		8,995,395		585,500			321,059		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550#AD3 UMICORE SA/NV SR-UNSEC 1.77% due 09/26/2029	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2029		77,938,000	4.07/(1.77)			875,057	(2,043,993)		(147,700)		2,282,007			701,857		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550#AE1 UMICORE SA/NV SR-UNSEC 1.95% due 09/26/2031	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2031		33,402,000	4.176/(1.95)			362,026	(875,997)		401,703		978,003			382,443		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AC5 FORTH PORTS FINANCE PLC SR-UNSEC 2.97% due 09/17/2029	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2029		24,858,000	4.0975/(2.97)			117,272	(1,670,999)		(736,717)		430,001			223,002		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AE1 FORTH PORTS FINANCE PLC SR-UNSEC 3.03% due 09/17/2031	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	09/17/2031		24,860,000	4.18505/(3.03)			120,273	(1,668,999)		(91,842)		430,001			283,970		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	219350BM6 CORNING INC SR UNSEC 1.153% due 08/14/2031	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/05/2019	08/14/2031		40,654,250	3.737/(1.153)			598,785	14,209,680		14,539,167		1,007,060			460,221		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AB0 THE RIVERSIDE GROUP LIMITED B-SR-UNSEC 2.87% due 11/06/2031	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2031		24,270,000	3.8775/(2.87)			81,500	(2,258,999)		(802,914)		430,001			280,845		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AC8 THE RIVERSIDE GROUP LIMITED C-SR-UNSEC 3.11% due 11/06/2034	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2034		36,405,000	4.181/(3.11)			128,718	(3,388,498)		161,726		645,002			526,266		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0879200 438 Macquarie Street 3.075% due 04/15/2027	B-1	Currency	BNP PARIBAS ROMUIWSFPU8MPRO8K5P83	10/11/2019	04/15/2027		44,200,000	3.388/(3.075)			51,641	(802,756)		(500,539)		(1,625,006)			196,650		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6043#AG0 THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT 2.57% due 12/19/2031	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/27/2019	12/19/2031		96,547,500	3.413/(2.57)			371,824	(2,936,246)		1,900,840		1,612,504			1,129,438		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AQ9 PEEL PORTS GROUP LIMITED SR-UNSEC 2.99% due 12/18/2031	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/05/2019	12/18/2031		74,812,500	3.795/(2.99)			290,057	(795,147)		2,692,892		1,225,503			874,957		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2109949391 ROMANIA ROMANIA 3.375% due 01/28/2050	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/21/2020	01/28/2050		10,091,900	5.55/(3.375)			97,811	(306,121)		1,078,999		295,878			245,117		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G49408AA4 IRISH RESIDENTIAL PROPERTIES R SR-UNSEC 1.83% due 03/10/2030	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2020	03/10/2030		21,782,000	3.839/(1.83)			208,471	(1,069,998)		(660,506)		652,002			209,376		100/100

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	124651A#7 C&C GROUP PLC SR-UNSEC 2.74% due 03/26/2030	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	03/05/2020	03/26/2030		53,012,200	3.193/(2.74)			99,650	(1,476,781)		(431,639)		883,197			512,585		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	880789A#9 TERANET HOLDINGS LP 3.94% Due 12/15/2030 JD15 3.94% due 12/15/2030	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.94)			(127,745)	1,645,220		(4,300,637)		3,286,723			1,060,078		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AF7 NETWORK HOMES LIMITED SR-UNSEC 2.63% due 07/24/2035	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	05/22/2020	07/24/2035		40,766,150	3.228/(2.63)			68,290	(3,669,923)		(697,709)		720,252			613,907		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AG5 NETWORK HOMES LIMITED SR-UNSEC 2.86% due 07/24/2040	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/22/2020	07/24/2040		40,769,500	3.62/(2.86)			96,559	(3,666,573)		1,449,183		720,252			764,814		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/18/2020	06/24/2032		21,533,564	2.538/(1.003)			200,955	7,388,794		6,420,072		538,660			263,490		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLD95F0 PROLOGIS YEN FINANCE 1.222% Due 6/22/2035 JD24 1.222% due 06/22/2035	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/18/2020	06/22/2035		24,335,455	2.845/(1.222)			246,756	8,345,715		7,395,455		608,920			364,698		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLB2CX8 PROLOGIS YEN FINANCE 0.85% Due 6/24/2030 JD24 0.85% due 06/24/2030	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/22/2020	06/24/2030		8,416,721	2.275/(0.85)			71,734	2,881,811		2,516,857		210,780			84,023		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	06/22/2020	06/24/2032		5,611,147	2.529/(1.003)			52,092	1,921,207		1,666,290		140,520			68,659		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q88068AA7 TEC HEDLAND PTY LTD. SR-UNSEC 4.07% due 06/30/2042	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/08/2020	06/30/2042		48,496,351	3.757/(4.07)			(36,569)	1,582,207		2,853,043		(1,758,395)			970,259		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3087*AB9 EQUITIX 2020 ISSUER LIMITED SR-SEC 3.99% due 01/31/2033	D-1.1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2020	01/31/2033		65,440,000	4.5705/(3.99)			148,410	(882,497)		804,715		1,075,003			840,243		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7304*AH4 QUADGAS FINANCE PLC SR-UNSEC 2.92% due 03/10/2033	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/23/2020	03/10/2033		91,462,000	3.5815/(2.92)			285,474	(1,389,496)		3,156,104		1,505,004			1,183,597		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	03063#AE4 AMERICOLD REALTY TRUST SR-UNSEC 1.65% due 01/07/2033	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/30/2020	01/07/2033		51,466,800	3.1575/(1.65)			397,433	1,192,405		1,511,138		1,434,405			657,526		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AH0 BRUSSELS AIRPORT COMPANY NV/SA SR-UNSEC 2.55% due 12/08/2035	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/13/2020	12/08/2035		35,445,000	4.145/(2.55)			293,056	1,167,003		1,834,162		978,003			544,706		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AK3 BRUSSELS AIRPORT COMPANY NV/SA SR-UNSEC 2.94% due 12/08/2040	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/13/2020	12/08/2040		35,445,000	4.678/(2.94)			320,087	1,167,003		2,860,076		978,003			673,736		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	B1000#AA0 AEDIFICA SA SR-UNSEC 2.58% due 03/03/2028	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/28/2021	03/03/2028		34,312,500	3.2165/(2.58)			126,681	1,151,251		1,462,142		537,501			222,153		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2021	03/03/2033		12,163,000	3.51/(1.65)			120,817	737,001		1,050,822		326,001			157,174		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AA1 MONTEA NV SR-UNSEC 1.28% due 04/27/2031	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/17/2021	04/27/2031		21,434,400	3.2555/(1.28)			213,828	867,602		1,348,613		586,802			235,471		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AB9 MONTEA NV 1.28% Due 6/23/2031 JD23 1.28% due 06/23/2031	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/17/2021	06/23/2031		8,335,600	3.2805/(1.28)			85,321	337,401		541,993		228,201			93,042		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AK8 LONDONMETRIC PROPERTY PLC C-SR-UNSEC 2.34% due 04/28/2033	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/17/2021	04/28/2033		36,147,800	3.241/(2.34)			180,449	1,660,102		3,792,505		559,002			472,448		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AL6 LONDONMETRIC PROPERTY PLC 2.34% Due 6/16/2033 MS21 2.34% due 06/16/2033	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/17/2021	06/16/2033		36,147,800	3.2535/(2.34)			185,950	1,660,102		3,864,028		559,002			477,066		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2331742036 ROMANIA 2 3/4% Due 4/14/2041 Ann-4/14 2.75% due 04/14/2041	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/07/2021	04/14/2041		10,088,225	5.0725/(2.75)			118,494	376,126		1,559,520		277,101			194,051		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CW6 BERKSHIRE HATHAWAY INC 0.437% Due 4/15/2031 A015 0.437% due 04/15/2031	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2031		9,109,127	2.5405/(0.437)			101,613	2,959,227		2,753,418		234,200			99,729		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		5,192,203	3.4025/(0.969)			70,839	1,686,760		1,960,566		133,494			99,883		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		3,916,925	3.4025/(0.969)			53,440	1,272,468		1,479,023		100,706			75,351		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BM3 AFLAC INC 0.633% Due 4/15/2031 A015 0.633% due 04/15/2031	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	04/09/2021	04/15/2031		8,239,042	2.684/(0.633)			92,416	2,704,132		2,517,528		210,780			90,203		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		12,720,783	4.12/(1.56)			193,840	4,172,422		6,167,713		325,538			316,780		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		8,327,995	4.12/(1.56)			126,902	2,731,586		4,037,856		213,122			207,388		100/100

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CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		60,034,776	4.12/(1.56)			914,812	19,691,432		29,108,057		1,536,352			1,495,019		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		8,602,544	4.12/(1.56)			131,086	2,821,638		4,170,972		220,148			214,225		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803405 CAPITAL INDUSTRIAL 6 2.9883% due 04/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/30/2021	04/15/2031		182,707,424	3.921/(2.988)			948,092	7,913,156		27,229,899		2,833,192			2,000,317		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AU0 PEEL PORTS GROUP LIMITED 3.05% Due 7/1/2033 JJ1 3.05% due 07/01/2033	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/17/2021	07/01/2033		105,817,500	3.791/(3.05)			489,246	6,333,754		11,849,601		1,612,504			1,400,656		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3029*AA2 EASTLIGHT COMMUNITY HOMES LIMI 2.18% Due 8/19/2036 FA19 2.18% due 08/19/2036	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	05/20/2021	08/19/2036		56,588,000	2.9985/(2.18)			267,153	3,530,002		7,888,645		860,002			901,207		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AD6 CAPITAL INVESTORS EUROPE PBI L 2.19% Due 6/8/2041 MS30 2.19% due 06/08/2041	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/25/2021	06/10/2041		60,025,000	3.97/(2.19)			585,061	4,037,605		7,451,522		1,597,405			1,160,679		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AB0 CAPITAL INVESTORS EUROPE PBI L 1.54% Due 6/8/2033 MS30 1.54% due 06/08/2033	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/25/2021	06/08/2033		31,850,000	3.24/(1.54)			289,694	2,142,403		2,664,915		847,603			419,684		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AA2 CAPITAL INVESTORS EUROPE PBI L CAPITAL INVESTORS EUROPE PBI L 1.48% due 06/08/2031	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/25/2021	06/08/2031		12,250,000	3.14/(1.48)			108,687	824,001		920,707		326,001			136,169		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G4569#AA2 HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.8% due 09/16/2033	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/18/2021	09/16/2033		27,700,000	3.515/(2.8)			119,020	1,171,001		2,626,823		430,001			372,129		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G4569#AB0 HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.96% due 09/16/2036	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/18/2021	09/16/2036		16,620,000	3.753/(2.96)			78,562	702,601		2,069,008		258,001			265,685		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	74346GAQ5 PROLOGIS YEN FIN 1.134% Due 6/28/2041 JD29 1.134% due 06/28/2041	D-1.1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2021	06/28/2041		19,865,098	3.339/(1.134)			253,227	6,335,318		7,005,527		515,240			384,756		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100 LATERAL ZETLAND 2.58% due 10/15/2028	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/15/2021	10/15/2028		81,873,000	2.3365/(2.58)			(38,451)	5,714,491		5,875,692		(2,750,009)			620,278		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/19/2021	04/15/2041		1,827,485	3.285/(1.264)			22,067	597,505		623,641		46,840			35,156		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055B04 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/20/2021	04/15/2041		4,557,885	3.3/(1.264)			55,330	1,482,935		1,556,871		117,100			87,681		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2388561750 REPUBLIC OF SERBIA 2.05% Due 9/23/2036 Ann-9/23 2.05% due 09/23/2036	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/16/2021	09/23/2036		6,706,620	3.618/(2.05)			55,474	193,801		343,807		185,821			107,312		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	742718FT1 PROCTER & GAMBLE CO THE 0.23% Due 11/6/2031 MN6 0.23% due 11/06/2031	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	10/29/2021	11/06/2031		26,389,866	2.2335/(0.23)			271,363	7,940,166		7,194,213		702,600			305,375		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9162#AA2 UMV Global Foods Co Ltd 2.64% Due 1/31/2034 JJ31 2.64% due 01/31/2034	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		90,235,600	3.30475/(2.64)			296,707	1,363,454		6,257,689		1,440,504			1,243,363		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9369*AA7 SR-SEC SR-SEC 2.9% due 03/31/2043	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/16/2021	03/31/2043		58,584,706	3.7415/(2.9)			267,531	652,933		6,202,483		940,197			1,199,258		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q80598AB9 Titles Queensland 4.22% Due 3/15/2047 MS15 4.22% due 03/15/2047	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/18/2021	03/15/2047		24,677,200	3.257/(4.22)			(110,598)	1,137,297		13,500		(850,003)			561,651		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100 LATERAL ZETLAND 2.94% due 10/15/2028	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/24/2021	10/15/2028		17,982,500	2.276/(2.94)			(52,793)	673,748		573,710		(625,002)			136,237		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2018*AA7 ENFINIUM HLDGS LTD SR-UNSEC 3.23% due 12/31/2047	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/24/2021	12/31/2047		93,282,000	4.1707/(3.23)			468,398	430,504		12,247,854		1,505,004			2,163,550		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	74340XC88 PROLOGIS L P 2.11% Due 12/20/2041 JD20 2.11% due 12/20/2041	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/08/2021	12/20/2041		79,140,000	3.149/(2.11)			407,142	(446,997)		11,468,983		1,290,003			1,557,115		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/14/2021	03/03/2033		3,384,000	3.472/(1.65)			30,982	(43,800)		49,379		97,800			43,729		100/100
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	MORTGAGE LOAN 0963300 SOUTHPARK IND PORT 3.52% due 01/15/2032	B-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	12/15/2021	01/15/2032		94,360,000	2.011/(3.52)			(471,342)	14,846,983		6,501,866		1,091,983			1,111,281		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2348767323 BIO FINANCE 7 1/2% Due 2/16/2027 Ann-2/16 7.5% due 02/16/2027	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/09/2022	02/16/2027		11,423,000	9.3275/(7.5)			93,991	(2,999)		9,701		326,001			45,437		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C68028AA0 OILERS ENTERTAINMENT GROUP CAN 4.56% Due 6/30/2051 MJSD30 4.56% due 06/30/2051	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	02/11/2022	06/30/2051		48,662,492	4.035/(4.56)			(20,282)	5,086,702		(1,623,988)		1,420,199			1,216,962		100/100

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AK6 NETWORK HOMES 2022 2.68% Due 5/23/2037 MN23 2.68% due 05/23/2037	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	02/22/2022	05/23/2037		67,760,000	3.32/(2.68)			226,501	1,437,503		6,557,307		1,075,003			1,118,764		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D7002@AA5 Rheinkalk Holding GmBH 1.97% Due 3/31/2029 MS31 1.97% due 03/31/2029	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2029		16,558,500	3.556/(1.97)			127,416	(580,498)		(555,035)		489,002			137,381		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D7002@AB3 Rheinkalk Holding GmBH 2.38% Due 3/31/2034 MS31 2.38% due 03/31/2034	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	03/09/2022	03/31/2034		11,037,000	3.76/(2.38)			72,996	(388,999)		(384,248)		326,001			153,690		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G6576*AA2 Nordic Towers Issue Company Li 2.53% Due 1/9/2032 JAJ09 2.53% due 01/09/2032	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	03/29/2022	01/09/2032		56,737,500	4.183/(2.53)			441,326	(1,535,095)		(932,264)		1,662,605			667,209		100/100
CURRENCY SWAP - PAY FIXED NOK RECEIVE FIXED USD	G6576*AB0 Nordic Towers Issue Company Li 4.52% Due 1/9/2032 JAJ09 4.52% due 01/09/2032	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	03/29/2022	01/09/2032		23,134,760	4.2/(4.52)			20,293	2,929,678		2,773,794		(363,822)			272,055		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	756109A@3 Realty Income Corporation 3.16% Due 6/30/2030 JD30 3.16% due 06/30/2030	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	03/30/2022	06/30/2030		13,167,000	3.855/(3.16)			44,499	(97,499)		287,807		215,001			131,715		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	756109B*4 Realty Income Corporation 3.18% Due 6/30/2032 JD30 3.18% due 06/30/2032	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/30/2022	06/30/2032		65,865,000	3.9015/(3.18)			231,765	(457,497)		2,611,621		1,075,003			807,046		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N21058A1 COLORCON-INC. 2.43% Due 6/29/2032 JD29 2.43% due 06/29/2032	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/06/2022	06/29/2032		18,547,000	4.172/(2.43)			150,195	(877,198)		(568,733)		554,202			227,205		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	40637CC#5 Halma plc 2.29% Due 7/12/2032 JJ12 2.29% due 07/12/2032	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/12/2022	07/12/2032		23,947,000	4.0265/(2.29)			194,474	(1,190,198)		(1,017,675)		717,202			294,226		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 3 1/4% Due 5/12/2034 JD31 3.25% due 05/12/2034	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/12/2022	05/12/2034		23,550,942	4.95/(3.25)			180,731	(1,204,627)		(833,404)		706,314			330,369		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 3 1/4% Due 5/12/2034 JD31 3.25% due 05/12/2034	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/12/2022	05/12/2034		5,435,000	4.95/(3.25)			41,708	(277,999)		(192,330)		163,001			76,241		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9754*AC1 Warehouses De Pauw 2.6% Due 5/18/2032 Ann-5/18 2.6% due 05/18/2032	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/13/2022	05/18/2032		108,160,000	4.2165/(2.6)			774,091	(6,099,989)		(5,150,125)		3,260,011			1,312,225		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	L7598*AA8 PILI 1 Portfolio SCSp 2.78% Due 5/5/2029 MN5 2.78% due 05/05/2029	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	04/22/2022	05/05/2029		20,539,000	4.722/(2.78)			177,445	(1,170,398)		(973,075)		619,402			173,348		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	G6576*AC8 Nordic Towers Issue Company Li 4.14% Due 1/9/2032 JAJ09 4.14% due 01/09/2032	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	05/12/2022	01/09/2032		75,641,026	4.645/(4.14)			82,928	(3,460,904)		(8,056,489)		4,208,766			889,507		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/13/2022	01/30/2032		2,073,000	7.045/(4.875)			15,786	(198,425)		(179,332)		55,353			24,504		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/16/2022	01/18/2036		5,064,465	3.938/(2.375)			35,326	(485,945)		(384,463)		154,130			78,290		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/18/2022	01/18/2036		3,144,300	3.933/(2.375)			22,123	(275,312)		(217,133)		92,947			48,607		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	05/19/2022	01/18/2036		3,180,000	3.915/(2.375)			22,536	(241,707)		(186,154)		93,450			49,159		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	06/07/2022	01/30/2032		1,604,700	6.63/(4.875)			10,269	(103,324)		(105,677)		42,303			18,968		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	06/06/2022	01/30/2032		1,604,550	6.665/(4.875)			10,545	(109,350)		(103,517)		48,900			18,967		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N52698AF5 Lineage Logistics 3.54% Due 8/20/2029 Ann-8/20 3.54% due 08/20/2029	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/04/2022	08/20/2029		30,645,000	5.265/(3.54)			192,327	(3,632,997)		(3,611,118)		978,003			271,622		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N52698AE8 Lineage Logistics 3.33% Due 8/20/2027 Ann-8/20 3.33% due 08/20/2027	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	08/04/2022	08/20/2027		30,639,000	5.223/(3.33)			221,953	(3,638,997)		(3,588,139)		978,003			163,548		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AH5 Pacewell 23 LLC 6.17% Due 12/8/2032 JD8 6.17% due 12/08/2032	D-1.2	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/28/2022	12/08/2032		43,767,500	5.645/(6.17)			(446,482)	(10,616,948)		(12,713,967)		881,502			555,631		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		25,118,805	6.312/(2.382)			516,326	2,364,175		13,384,999		866,540			644,342		100/100

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CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		14,935,506	6.312/(2.382)			307,005	1,405,726		7,958,648		515,240			383,122		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		10,183,299	6.312/(2.382)			209,321	958,449		5,426,351		351,300			261,220		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BQNLPR3 THERMO FISHER SCIENTIFIC 1.49% Due 10/20/2032 A020 1.49% due 10/20/2032	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/14/2022	10/20/2032		14,932,465	5.975/(1.49)			342,456	1,402,685		3,339,544		515,240			187,584		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6954#AF9 Peabody Trust 2022 5.76% Due 1/25/2033 JJ25 5.76% due 01/25/2033	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/28/2022	01/25/2033		57,790,000	5.9525/(5.76)			(216,816)	(8,532,497)		(8,108,052)		1,075,003			741,092		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	X8000*AB3 SATO OYJ 5.96% Due 12/15/2027 Ann-12/15 5.96% due 12/15/2027	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/09/2022	12/15/2027		52,665,000	7.396/(5.96)			220,990	(4,464,995)		(4,867,986)		1,630,005			318,207		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AN7 BRUSSELS AIRPORT COMPANY NV/SA 4.32% Due 2/28/2030 FA28 4.32% due 02/28/2030	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/09/2023	02/28/2030		75,278,000	5.425/(4.32)			293,411	(4,703,993)		(6,197,199)		2,282,007			720,911		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G5001@AA7 Isavia ohf. 4.91% Due 8/21/2030 Ann-8/21 4.91% due 08/21/2030	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/14/2023	08/21/2030		81,180,000	6.043/(4.91)			320,572	(4,514,992)		(6,310,571)		2,445,008			826,403		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AF3 NORTH WEST ELECTRICITY NETWORK 6.58% Due 11/17/2033 JD20 6.58% due 11/17/2033	D-1.1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/17/2023	11/17/2033		82,907,500	6.165/(6.58)			(278,263)	(3,311,746)		(4,919,850)		1,397,504			1,126,829		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*BC9 PEEL PORTS GROUP LIMITED 6.32% Due 7/11/2034 JJ1 6.32% due 07/11/2034	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/12/2023	07/11/2034		46,485,400	6.628/(6.32)			(57,351)	(3,919,698)		(2,810,677)		817,002			658,865		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*BD7 PEEL PORTS GROUP LIMITED 6.39% Due 7/11/2036 JJ1 6.39% due 07/11/2036	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/12/2023	07/11/2036		9,784,000	6.719/(6.39)			(11,432)	(827,600)		(483,644)		172,000			154,995		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*BA3 PEEL PORTS GROUP LIMITED 6.34% Due 12/12/2035 JJ1 6.34% due 12/12/2035	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/12/2023	12/12/2035		4,890,400	6.659/(6.34)			(5,905)	(415,400)		(261,219)		86,000			75,197		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2705#AA1 DELOITTE UK 6.17% Due 11/14/2033 MN14 6.17% due 11/14/2033	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/24/2023	11/14/2033		60,875,000	6.5435/(6.17)			(79,647)	(5,447,497)		(3,912,260)		1,075,003			826,916		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	40637CE*7 Halma plc 3.94% Due 4/30/2034 A030 3.94% due 04/30/2034	D-1.1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	04/04/2024	05/02/2034		38,073,000	5.721/(3.94)			289,981	(1,917,996)		(1,537,981)		1,141,004			533,152		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7742#AC1 SG Finance & Treasury Ltd. 4.13% Due 5/23/2031 MN23 4.13% due 05/23/2031	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/23/2024	05/23/2031		47,979,000	6.0822/(4.13)			374,796	(3,437,995)		(2,791,735)		1,467,005			530,956		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7742#AD9 SG Finance & Treasury Ltd. 4.26% Due 5/23/2034 MN23 4.26% due 05/23/2034	D-1.1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/23/2024	05/23/2034		41,570,100	6.19315/(4.26)			318,139	(2,991,296)		(2,105,797)		1,271,404			584,255		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7742#AF4 SG Finance & Treasury Ltd. 5.58% Due 5/23/2031 MN23 5.58% due 05/23/2031	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/23/2024	05/23/2031		45,806,000	6.0664/(5.58)			(2,376)	(3,272,648)		(2,247,070)		795,502			506,909		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7742#AG2 SG Finance & Treasury Ltd. 5.78% Due 5/23/2034 MN23 5.78% due 05/23/2034	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	04/23/2024	05/23/2034		30,952,500	6.24012/(5.78)			(8,275)	(2,208,749)		(1,040,772)		537,501			435,028		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N4001#AB8 HES International B.V. 5.09% Due 6/5/2031 JD5 5.09% due 06/05/2031	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/30/2024	06/05/2031		21,400,000	7.0847/(5.09)			172,107	(1,451,998)		(1,216,006)		652,002			237,681		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N4001#AD4 HES International B.V. 5.03% Due 6/5/2031 JD5 5.03% due 06/05/2031	D-1.1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/09/2024	06/05/2031		11,836,000	6.905/(5.03)			90,161	(732,599)		(653,098)		358,601			131,458		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AF1 CAPITAL INVESTORS EUROPE PBI L 4.58% Due 6/13/2034 MS30 4.58% due 06/13/2034	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/30/2024	06/13/2034		29,270,700	6.313/(4.58)			225,208	(1,579,497)		(1,357,597)		880,203			412,886		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	L9619@AG4 VTG Finance S.A. 4.37% Due 6/15/2034 JD15 4.37% due 06/15/2034	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/30/2024	06/15/2034		23,826,000	6.0925/(4.37)			169,220	(1,311,198)		(1,110,719)		717,202			336,200		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	40495*AB4 HGIT Properties LP 5.05% Due 7/2/2029 JJ2 5.05% due 07/02/2029	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	05/30/2024	07/02/2029		32,520,000	6.783/(5.05)			237,297	(1,757,997)		(1,778,136)		978,003			282,017		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G2037*AN6 CHANEL LTD. 4% Due 6/18/2034 AO13 4% due 06/18/2034	D-1.1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6OX2D1J857QP30	05/30/2024	06/18/2034		54,145,000	5.687/(4)			380,890	(2,984,995)		(2,500,295)		1,630,005			764,414		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	W2170#AA9 Boden Jarnvag AB 6.58% due 12/31/2030	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		15,322,336	8.1625/(6.58)			92,499	(883,625)		(1,067,849)		462,381			162,642		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	W2170#AA9 Boden Jarnvag AB 6.58% due 12/31/2030	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		14,243,807	8.1625/(6.58)			85,988	(821,427)		(992,684)		429,834			151,193		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	W2170#AA9 Boden Jarnvag AB 6.58% due 12/31/2030	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		23,049,365	8.1625/(6.58)			139,019	(1,329,235)		(1,606,363)		695,558			244,661		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	W2170#AA9 Boden Jarnvag AB 6.58% due 12/31/2030	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		9,852,687	8.1625/(6.58)			59,425	(568,195)		(686,656)		297,324			104,583		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	W2170#AA9 Boden Jarnvag AB 6.58% due 12/31/2030	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		6,222,324	8.1625/(6.58)			37,746	(358,836)		(433,648)		187,770			66,048		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	W2170#AA9 Boden Jarnvag AB 6.58% due 12/31/2030	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2024	12/31/2030		18,893,846	8.1625/(6.58)			114,060	(1,089,591)		(1,316,755)		570,158			200,552		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N3149*AF8 Evos Finance B.V. 4.7% Due 6/30/2034 JD31 4.7% due 06/30/2034	D-1.1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/26/2024	06/30/2034		74,739,000	6.247/(4.7)			455,769	(5,242,993)		(5,871,408)		2,282,007			1,057,331		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W3569*AA0 Goldcup 101311 AB 4.45% Due 10/3/2034 JAJO3 4.45% due 10/03/2034	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	07/25/2024	10/03/2034		43,842,526	6.051/(4.45)			197,013	(5,198,199)		(5,874,483)		2,664,731			630,241		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G77388AH8 SH Euro Finance PLC 4.11% Due 8/15/2034 FA15 4.11% due 08/15/2034	D-1.1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	07/31/2024	08/15/2034		23,830,400	5.594/(4.11)			137,420	(1,306,798)		(1,439,871)		717,202			339,771		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3908*AC4 GasT MidCo Limited 6.21% Due 11/26/2034 MN26 6.21% due 11/26/2034	D-1.1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2024	11/26/2034		113,687,500	6.0125/(6.21)			(121,159)	939,255		1,344,732		1,827,505			1,648,831		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F9863#AD9 XpFibre Groupe 4.53% Due 5/14/2034 JD30 4.53% due 05/14/2034	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	09/26/2024	05/14/2034		50,150,700	5.896/(4.53)			314,389	(1,266,295)		(1,908,142)		1,467,005			703,752		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N5132@AF0 LBC Tank Terminals Europe B.V. 4.27% Due 12/11/2034 MS31 4.27% due 12/11/2034	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	11/21/2024	12/11/2034		10,530,000	6.1911/(4.27)			84,692	(895,999)		(679,658)		326,001			153,091		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N5132@AH6 LBC Tank Terminals Europe B.V. 4.37% Due 5/21/2037 MS30 4.37% due 05/21/2037	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	11/21/2024	05/21/2037		31,608,000	6.29/(4.37)			92,973	(2,669,997)		(1,805,017)		978,003			521,739		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2705#AC7 DELOITTE UK 5.64% Due 12/20/2034 JD20 5.64% due 12/20/2034	D-1.1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/09/2024	12/20/2034		63,935,000	5.648/(5.64)			(58,124)	(2,387,497)		(1,547,924)		1,075,003			930,878		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	592688E#8 Mettler-Toledo 2024 3.8% Due 7/9/2035 JJ9 3.8% due 07/09/2035	D-1.1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/10/2024	07/09/2035		12,626,400	5.693/(3.8)			101,098	(1,084,799)		(759,655)		391,201			189,713		100/100

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G8401*AR2 SSP FINANCING LIMITED 3 3/4% Due 1/30/2028 JJ30 3.75% due 01/30/2028	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	01/16/2025	01/30/2028		23,627,900	5.802/(3.75)			182,701	(2,651,898)		(2,560,159)		749,802			148,795		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G8401*AS0 SSP FINANCING LIMITED 3.99% Due 1/30/2030 JJ30 3.99% due 01/30/2030	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	01/16/2025	01/30/2030		45,205,600	6.001/(3.99)			333,070	(5,068,795)		(4,667,657)		1,434,405			428,205		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C2100*AB8 Cando Rail & Terminals Ltd. / 4.4% Due 2/15/2033 FA15 4.4% due 02/15/2033	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	02/05/2025	02/15/2033		34,965,035	5.886/(4.4)			241,696	(289,680)		469,199		1,173,830			450,344		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C6802@AB8 OILERS ENTERTAINMENT GROUP CAN 5.07% Due 6/30/2051 MJSD30 5.07% due 06/30/2051	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	02/26/2025	06/30/2051		20,911,752	6.22/(5.07)			109,713	(241,077)		268,984		704,298			522,966		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3908*AK6 NATIONAL GAS TRANSMISSION 2025 SERIES A3 6.31% due 05/26/2035	D-1.1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/28/2025	05/26/2035		157,562,500	6.19/(6.31)			(411,494)	(8,243,743)		(8,043,432)		2,687,507			2,351,536		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7001*AA0 ORES SC 4.22% Due 4/15/2032 A015 4.22% due 04/15/2032	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/14/2025	04/15/2032		10,890,000	5.64/(4.22)			61,075	(535,999)		(640,590)		326,001			131,102		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7001*AB8 ORES SC 4.41% Due 4/15/2035 A015 4.41% due 04/15/2035	D-1.1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/14/2025	04/15/2035		54,440,000	5.766/(4.41)			284,006	(2,689,995)		(3,594,979)		1,630,005			807,350		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7001*AC6 ORES SC 4.54% Due 4/15/2037 A015 4.54% due 04/15/2037	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/14/2025	04/15/2037		44,608,000	5.889/(4.54)			228,300	(2,238,596)		(3,099,855)		1,336,604			732,984		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G8278*AF8 South West Airports Ltd 6.2% Due 4/8/2035 JD31 6.2% due 04/08/2035	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/17/2025	04/08/2035		25,944,000	6.017/(6.2)			(40,684)	(584,999)		(559,313)		430,001			384,332		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F9863#AH0 XpFibre Groupe SERIES E 4.43% due 05/14/2035	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/02/2025	05/14/2035		32,460,000	5.8335/(4.43)			187,872	(1,817,997)		(2,279,464)		978,003			483,554		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4691#AN5 IMI GROUP LIMITED 3.58% Due 4/11/2031 A011 3.58% due 04/11/2031	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/03/2025	04/11/2031		41,550,000	4.967/(3.58)			254,344	(1,297,496)		(1,573,980)		1,222,504			454,377		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4691#AP0 IMI GROUP LIMITED 3.72% Due 4/11/2032 A011 3.72% due 04/11/2032	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	04/03/2025	04/11/2032		41,574,375	5.075/(3.72)			246,993	(1,273,121)		(1,655,636)		1,222,504			500,030		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D59368AA0 Oak Holdings 2 GmBH SERIES A 4.16% due 05/14/2033	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	04/16/2025	05/14/2033		73,970,000	5.813/(4.16)			622,085	(298,993)		351,529		2,119,007			969,876		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D59368AB8 Oak Holdings 2 GmBH SERIES B 4.31% due 05/14/2035	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	04/16/2025	05/14/2035		39,833,500	5.955/(4.31)			333,688	(157,496)		310,750		1,141,004			593,396		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D59368AD4 Oak Holdings 2 GmBH SERIES D 4.59% due 05/14/2040	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/16/2025	05/14/2040		22,762,000	6.303/(4.59)			198,643	(89,998)		487,873		652,002			424,043		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AT0 MCCAIN FOODS LIMITED 4.81% Due 8/6/2034 FA6 4.81% due 08/06/2034	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/18/2025	08/06/2034		26,231,419	5.491/(4.81)			101,597	848,024		297,421		845,157			373,437		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AU7 MCCAIN FOODS LIMITED 5.07% Due 8/6/2037 FA6 5.07% due 08/06/2037	D-1.1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2025	08/06/2037		33,513,041	5.7209/(5.07)			125,483	1,078,703		348,186		1,079,923			558,512		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AV5 MCCAIN FOODS LIMITED 5.24% Due 3/18/2038 MS18 5.24% due 03/18/2038	D-1.1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2025	03/18/2038		5,103,157	5.827/(5.24)			11,082	167,497		24,551		164,336			87,364		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N19538AB4 Chane Terminals Subholding II SERIES B 4.2% due 08/28/2032	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	07/30/2025	08/28/2032		68,808,000	5.721/(4.2)			529,246	252,006		304,412		1,956,006			854,378		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N19538AE8 Chane Terminals Subholding II SERIES E 4.6% due 08/28/2037	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/30/2025	08/28/2037		45,860,000	6.16/(4.6)			361,785	156,004		536,529		1,304,004			766,351		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	X5820*AD3 Nevel Oy 4.62% Due 8/14/2035 JD31 4.62% due 08/14/2035	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/31/2025	08/14/2035		36,928,014	6.24/(4.62)			295,681	(32,344)		107,405		1,054,535			557,869		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	X5820*AE1 Nevel Oy 4.81% Due 8/14/2037 JD31 4.81% due 08/14/2037	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/31/2025	08/14/2037		36,928,014	6.469/(4.81)			302,712	(32,344)		264,713		1,054,535			616,032		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	X5820*AA9 Nevel Oy 4.79% Due 8/14/2035 JD31 4.79% due 08/14/2035	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/31/2025	08/14/2035		8,751,410	6.2005/(4.79)			59,231	(87,682)		(276,891)		470,300			132,207		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	X5820*AB7 Nevel Oy 4.98% Due 8/14/2037 JD31 4.98% due 08/14/2037	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/31/2025	08/14/2037		8,751,410	6.4015/(4.98)			59,613	(87,682)		(310,447)		470,300			145,991		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	40495*AD0 HGIT Properties LP 4.06% Due 9/25/2030 MS25 4.06% due 09/25/2030	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	09/12/2025	09/25/2030		29,295,000	5.27/(4.06)			193,164	730,003		401,905		815,003			301,649		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*BL9 PEEL PORTS GROUP LIMITED 5.55% Due 12/10/2032 JJ1 5.55% due 12/10/2032	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	09/30/2025	12/10/2032		26,855,200	5.0865/(5.55)			(45,588)	326,201		(86,161)		430,001			341,073		100/100

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*BK1 PEEL PORTS GROUP LIMITED 5.88% Due 12/10/2035 JJ1 5.88% due 12/10/2035	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	09/30/2025	12/10/2035		13,427,600	5.404/(5.88)			(23,256)	163,101		(46,193)		215,001			206,410		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9369*AC3 VIRIDOR ENERGY GROUP LIMITED 6.48% Due 3/31/2045 MS31 6.48% due 03/31/2045	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	10/09/2025	03/31/2045		78,783,117	5.9815/(6.48)			(154,656)	587,744		(638,764)		1,279,544			1,706,359		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9020*AM2 Travis Perkins Plc 6 1/4% Due 11/10/2032 MN10 6.25% due 11/10/2032	D-1.1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/21/2025	11/10/2032		26,756,000	5.828/(6.25)			(68,117)	227,001		(116,739)		430,001			337,642		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7178*AK0 PORTERBROOK 5 1/2% Due 10/20/2032 A020 5.5% due 10/20/2032	D-1.1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/05/2025	10/20/2032		53,390,200	5.281/(5.5)			(78,548)	(994,248)		(1,219,162)		881,502			670,697		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D2002*AC4 DFMG Holding GMBH 4.56% Due 12/4/2037 JD30 4.56% due 12/04/2037	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZL0RGWGDTN03	11/19/2025	12/04/2037		110,899,200	5.903/(4.56)			885,090	1,209,610		134,606		3,129,610			1,875,341		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D2002*AB6 DFMG Holding GMBH 4.46% Due 12/4/2035 JD30 4.46% due 12/04/2035	D-1.1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/19/2025	12/04/2035		86,617,500	5.774/(4.46)			675,793	922,508		(70,885)		2,445,008			1,330,334		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D2002*AD2 DFMG Holding GMBH 4.72% Due 12/4/2040 JD30 4.72% due 12/04/2040	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	11/19/2025	12/04/2040		34,641,000	6.097/(4.72)			283,170	363,003		80,234		978,003			658,204		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2972#AA7 AGS UK Airports 6.05% Due 12/16/2035 JD30 6.05% due 12/16/2035	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	12/08/2025	12/17/2035		99,954,750	5.814/(6.05)			(79,228)	471,004		676,028		1,612,504			1,538,072		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6992#AE6 PD Ports Acquisitions Limited 5.95% Due 12/19/2032 JD11 5.95% due 12/19/2032	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	12/10/2025	12/20/2032		99,945,000	5.718/(5.95)			(128,022)	461,254		192,420		1,612,504			1,272,038		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W6447@AF8 Goldcup 101311 AB 4.43% Due 10/3/2035 JAJ03 4.43% due 10/03/2035	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/22/2026	10/03/2035		15,089,125	5.564/(4.43)			77,928	1,022,945		720,767		1,022,945			229,654		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W6447@AG6 Goldcup 101311 AB 4.67% Due 10/3/2039 JAJ03 4.67% due 10/03/2039	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/22/2026	10/03/2039		15,087,456	5.83/(4.67)			80,133	1,021,276		702,589		1,021,276			274,787		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD Copenhagen Infrastructure TBD	TBD	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/23/2026	10/20/2038		64,542,500	6.302/(4.92)				1,699,506		(336,544)		1,699,506			1,132,490		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	73942HA*1 Prada S.p.A 4.15% Due 2/11/2036 Ann-8/11 4.15% due 02/11/2036	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	01/22/2026	02/11/2036		134,653,500	5.49967/(4.15)			759,282	3,254,512		2,509,898		3,254,512			2,088,720		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	883556D#6 Thermo Fisher Scientific Inc 1.9% Due 3/3/2038 MS3 1.9% due 03/03/2038	D-1.1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/19/2026	03/03/2038		108,261,374	5.5795/(1.9)			1,332,481	4,300,978		2,813,054		4,300,978			1,850,145		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BVPN6Z7 REPUBLIC OF INDONESIA 4.97% Due 3/4/2046 Ann-3/4 4.97% due 03/04/2046	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/25/2026	03/04/2046		7,085,400	6.246/(4.97)			32,745	229,443		124,999		229,459			157,203		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Forth Ports TBD	TBD	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/25/2026	08/25/2036		33,782,500	5.4125/(5.72)				621,251		(12,317)		621,251			538,448		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Forth Ports TBD	TBD	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	02/25/2026	08/25/2034		24,325,200	5.209/(5.51)				449,101		(86,921)		449,101			347,410		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C2577*AA4 Colliers International Group I 4.73% Due 4/7/2033 AO7 4.73% due 04/07/2033	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/27/2026	04/07/2033		70,221,637	5.4785/(4.73)			150,593	2,532,584		1,345,182		2,532,584			913,917		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BVPN6Z7 REPUBLIC OF INDONESIA 4.97% Due 3/4/2046 Ann-3/4 4.97% due 03/04/2046	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/05/2026	03/04/2046		11,372,900	6.1875/(4.97)			45,232	173,157		(139,008)		175,161			252,330		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2331742036 ROMANIA 2 3/4% Due 4/14/2041 Ann-4/14 2.75% due 04/14/2041	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/24/2026	04/14/2041		7,530,250	4.0715/(2.75)			22,477	256,583		156,682		66,551			144,847		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	L3551#AX8 Ferrero International S.A. 4.63% Due 4/9/2038 AO9 4.63% due 04/09/2038	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	03/26/2026	04/09/2038		50,798,000	5.838/(4.63)			145,296	523,605		(650,891)		523,605			871,876		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	L3551#AW0 Ferrero International S.A. 4.57% Due 4/9/2036 AO9 4.57% due 04/09/2036	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	03/26/2026	04/09/2036		50,780,400	5.764/(4.57)			143,373	506,005		(598,902)		506,005			794,172		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D9000#AC7 Thyssengas Gmbh 4.8% Due 5/13/2036 MN13 4.8% due 05/13/2036	D-1.1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	05/13/2036		19,867,900	5.98/(4.8)			34,099	443,702		10,867		443,702			312,197		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D9000#AB9 Thyssengas Gmbh 4.64% Due 5/13/2034 MN13 4.64% due 05/13/2034	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/23/2026	05/13/2034		57,271,200	5.802/(4.64)			96,675	1,283,805		128,528		1,283,805			803,532		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D9000#AA1 Thyssengas Gmbh 4.54% Due 5/13/2033 MN13 4.54% due 05/13/2033	D-1.1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	05/13/2033		86,469,000	5.6949/(4.54)			144,753	1,916,608		279,136		1,916,608			1,133,533		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	TBD Fidelity TBD	TBD	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/24/2026	10/29/2031		14,610,271	5.377/(4.65)				508,385		(221,112)		508,385			168,719		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD Fidelity TBD	TBD	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/24/2026	10/29/2036		17,566,500	5.8605/(4.69)				427,502		(372,256)		427,502			282,429		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BVVBPS1 REPUBLIC OF SERBIA SERIES 144A 4.875% due 05/06/2038	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/29/2026	05/06/2038		12,870,000	6.043/(4.875)			24,814	293,734		12,942		294,020			221,588		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD456G9 IVORY COAST SR UNSEC 6.625% due 03/22/2048	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/18/2026	03/22/2048		3,375,020	8.282/(6.625)			7,232	92,024		96,348		56,453			78,687		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS3385445021 KINGDOM OF MOROCCO SERIES 144A 5.125% due 05/26/2038	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/19/2026	05/26/2038		17,403,000	6.4965/(5.125)			23,284	260,089		151,440		260,249			300,326		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS3385445021 KINGDOM OF MOROCCO SERIES 144A 5.125% due 05/26/2038	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/20/2026	05/26/2038		11,591,000	6.538/(5.125)			15,943	162,684		132,684		162,787			200,027		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BT3KY07 REPUBLIC OF INDONESIA 5 1/8% Due 5/29/2038 Ann-5/29 5.125% due 05/29/2038	D-1.1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/20/2026	05/29/2038		6,978,000	6.54/(5.125)			8,800	122,412		109,512		122,412			120,462		100/100
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	233758AA5 DH MASI Finance Inc. 1.65% Due 6/3/2031 JD3 1.65% due 06/03/2031	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/21/2026	06/03/2031		38,056,577	5.424/(1.65)			112,900	927,865		686,623		927,787			422,444		100/100
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	233758AB3 DH MASI Finance Inc. 1.88% Due 6/3/2033 JD3 1.88% due 06/03/2033	D-1.1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/21/2026	06/03/2033		76,093,849	5.6685/(1.88)			226,904	1,836,423		1,343,598		1,836,374			1,001,690		100/100
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	233758AC1 DH MASI Finance Inc. 2.1% Due 6/3/2036 JD3 2.1% due 06/03/2036	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	05/21/2026	06/03/2036		88,776,157	5.899/(2.1)			265,813	2,142,494		1,422,189		2,142,437			1,399,052		100/100
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	233758AD9 DH MASI Finance Inc. 2 1/4% Due 6/3/2038 JD3 2.25% due 06/03/2038	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	05/21/2026	06/03/2038		88,753,645	6.0845/(2.25)			268,408	2,119,982		1,326,721		2,120,037			1,533,041		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	227047C*6 Croda International plc Series A 5.47% due 06/24/2031	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I3OPILB75	05/28/2026	06/24/2031		25,479,000	5.234/(5.47)			(875)	276,451		177,533		276,451			284,473		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	227047C84 Croda International plc Series B 4% due 06/24/2033	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	05/28/2026	06/24/2033		20,934,000	5.42/(4)			6,066	367,202		315,371		367,202			276,714		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BVPN6Z7 REPUBLIC OF INDONESIA 4.97% Due 3/4/2046 Ann-3/4 4.97% due 03/04/2046	D-1.1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/01/2026	03/04/2046		2,326,800	6.4885/(4.97)			3,545	69,182		73,031		40,542			51,625		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD Safestore TBD	TBD	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	06/02/2026	05/20/2032		98,974,000	5.506/(4.1)				1,853,009		(351,488)		1,853,009			1,201,337		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Brookfield Utilities UK TBD	TBD	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2026	09/24/2033		73,859,500	5.718/(6.02)				904,753		(320,092)		904,753			993,753		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Brookfield Utilities UK TBD BN4G5L0 HUNGARY 4 7/8% Due 3/25/2038 Ann-3/25	TBD	Currency	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	06/03/2026	09/24/2036		40,287,000	5.958/(6.32)				493,502		(165,913)		493,502			644,713		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	4.875% due 03/25/2038	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/16/2026	03/25/2038		6,846,360	6.49/(4.875)			5,532	188,346		228,380		110,847			117,303		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD Rotterdam World Gateway TBD N7591#AE1 ROTTERDAM WORLD GATEWAY B.V.	TBD	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/17/2026	06/30/2048		73,918,125	6.354/(4.92)				1,077,382		(209,166)		1,077,382			1,734,181		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	4.87% Due 6/30/2048 Ann-6/30 4.87% due 06/30/2048	D-1.1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	06/17/2026	06/30/2048		13,045,500	6.301/(4.87)			544	191,251		150,141		191,251			306,058		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	TBD Solor / Project Hawk TBD	TBD	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/18/2026	06/30/2036		41,791,039	6.269/(4.8)				538,402		(266,413)		538,402			661,046		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	TBD Solor / Project Hawk TBD	TBD	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/18/2026	06/30/2038		73,090,409	6.348/(4.89)				898,295		(592,885)		898,295			1,266,396		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD BMO TBD	TBD	Currency	BANK OF MONTREAL .. NQO6HPCNCCU6TUTQYE16	06/25/2026	07/13/2033		28,417,500	6.314/(4.81)				(147,497)		(70,436)		(147,497)			377,030		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange												33,817,839	70,341,920	XXX	187,120,751		178,177,423			115,251,686	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108												47,699,768	70,341,920	XXX	(91,627,923)		178,177,423			142,740,170	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AG8 RRPF ENGINE LEASING LIMITED SR-UNSEC 5.07898% due 06/13/2033	D-1.1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/09/2023	06/13/2033		30,000,000	4.324 / (FLT.)			(133,872)	(2,126,385)		(2,126,385)	(446,268)				395,696		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AF0 RRPF ENGINE LEASING LIMITED SR-UNSEC 5.00898% due 06/13/2030	D-1.1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/09/2023	06/13/2030		31,000,000	4.225 / (FLT.)			(142,769)	(1,326,652)		(1,326,652)	(466,201)				308,297		0001
1119999999. Subtotal - swaps - hedging other - interest rate												(276,641)	(3,453,037)	XXX	(3,453,037)	(912,469)				703,993	XXX	XXX
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7536832 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77/(7.5)			(2,836)	(2,781,495)		(2,781,495)	(112,254)	652,002			282,451		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7535237 ORANGE SA SR UNSEC 8.125% due 01/28/2033	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	03/12/2003	01/28/2033		22,030,000	8.429/(8.125)			(32,700)	(2,807,382)		(2,807,382)	(91,896)	652,002			282,687		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7722846 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% due 11/25/2033	D-1.1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	02/05/2004	11/25/2033		12,600,000	6.4075/(6.125)			56,354	428,167		428,167	(143,055)	326,001			171,505		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AM3 BROOKFIELD UTILITIES ISSUER UK B-SR-SEC 4.51% due 06/15/2029	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.886/(4.51)			74,505	2,625,951		2,625,951	(137,201)	150,500			101,011		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	07/02/2014	04/15/2027		43,800,000	4/(6.62)			(95,306)	14,580,871		14,580,871	305,385	389,994			194,871		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% due 11/12/2026	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2026		25,930,000	3.875/(2.1)			263,467	3,096,592		3,096,592	(50,042)	652,002			78,848		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AA4 NORTH WEST ELECTRICITY NETWORK 1-SR-SEC 4.07% due 12/20/2029	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	10/08/2014	12/20/2029		19,280,400	4.584/(4.07)			118,483	3,733,316		3,733,316	(223,762)	258,001			179,751		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100 MIDDLEBROOK RETAIL PARK 4.004829% due 07/16/2035	B-1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	01/28/2015	07/16/2035		115,928,547	4.825/(4.1)			704,591	21,261,826		21,261,826	(668,452)	1,423,093			1,743,686		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AD4 THE 1887 COMPANY LIMITED D-SR-SEC 2.91% due 04/29/2027	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2027		30,808,000	3.50625/(2.91)			148,508	4,381,385		4,381,385	(187,964)	430,001			140,349		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	03/17/2015	06/27/2027		4,888,408	3.86/(4.876)			(14,202)	419,351		419,351	(6,346)	(183,073)			24,341		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	78408LA*8 SC JOHNSON & SON INC. SR-UNSEC 2.18% due 02/17/2031	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	11/18/2015	02/17/2031		98,512,500	3.883/(2.18)			746,012	(6,080,232)		(6,080,232)	(1,671,816)	3,015,510			1,060,824		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700 ELIZABETH HOUSE 4.25% due 01/15/2031	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		39,964,197	4.805/(4.25)			212,627	5,728,050		5,728,050	(389,362)	316,485			426,136		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL LTD. SENIOR 2.044% due 03/30/2028	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.5775/(2.044)			602,004	(3,682,641)		(3,682,641)	(617,315)	2,445,008			543,064		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% due 05/04/2031	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	02/04/2016	05/04/2031		65,655,000	4.145/(3.57)			275,763	7,853,755		7,853,755	(632,227)	967,503			722,695		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% due 05/04/2028	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	02/04/2016	05/04/2028		21,885,000	3.966/(3.46)			83,508	2,158,697		2,158,697	(198,708)	322,501			148,696		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G90068#AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669/(1.93)			613,893	(525,121)		(525,121)	(958,225)	2,119,007			618,630		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% due 01/31/2035	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035		16,461,055	3.964/(3.926)			27,339	654,528		654,528	(223,910)	468,257			241,290		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W2710#AB6 ELLEVIO AB 2.78% Due 10/26/2028 FA28 2.78% due 10/26/2028	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/08/2016	10/26/2028		75,000,000	3.44/(2.78)			345,012	7,679,005		7,679,005	(1,030,414)	3,477,582			571,924		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803400 Heston Airlinks 2.7791% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725/(2.779)			285,341	(182,781)		(182,781)	(378,902)	1,025,553			170,325		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 6.4851% due 07/02/2040	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	10/04/2016	07/01/2040		121,131,190	3.5/(4.308)			(1,270,687)	(8,371,462)		(8,371,462)	(1,781,718)	(4,247,381)			2,267,265		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% due 01/11/2028	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	10/13/2016	01/11/2028		14,007,278	3.69/(1.79)			128,759	(455,949)		(455,949)	(119,247)	414,486			86,750		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	031100H#0 AMETEK INC SERIES Q 1.53% due 10/31/2028	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/14/2016	10/31/2028		22,036,000	3.324/(1.53)			188,891	(687,634)		(687,634)	(263,469)	652,002			168,533		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100J@0 AMETEK INC. SERIES S 2.7% due 11/23/2031	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031		8,554,000	3.4725/(2.7)			21,872	(308,052)		(308,052)	(70,494)	150,500			99,414		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AR2 BROOKFIELD UTILITIES ISSUER UK 2.62% Due 11/10/2026 MN10 2.62% due 11/10/2026	D-1.1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026		12,295,000	3.393/(2.62)			30,695	(931,545)		(931,545)	(69,913)	215,001			37,109		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 3.05113% due 12/31/2029	D-1.2	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	11/01/2016	12/31/2029		12,851,525	4.1225/(3.847)			(166,121)	(1,827,071)		(1,827,071)	(82,206)	226,112			120,333		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700 ELIZABETH HOUSE 4.25% due 01/15/2031	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		11,585,045	5.74375/(4.25)			66,386	(95,274)		(95,274)	(134,751)	201,318			123,531		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0804100 BLACKBURN 3.1989% due 01/22/2027	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		171,374,000	4.6375/(3.199)			973,209	(12,954,908)		(12,954,908)	(1,585,800)	3,010,008			643,728		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834800 EXCHEQUER COURT 3.2% due 01/15/2027	B-1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415/(3.2)			392,357	(7,496,406)		(7,496,406)	(713,892)	1,554,723			324,316		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834200 Aston Student Village 3.1547% due 04/15/2027	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585/(3.155)			932,397	(9,663,925)		(9,663,925)	(1,627,927)	3,012,545			776,008		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550@AA9 UMICORE SA/NV SR-UNSEC 1.84% due 12/07/2027	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		42,660,000	4.0125/(1.84)			429,676	(2,689,366)		(2,689,366)	(385,457)	1,304,004			255,814		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550@AB7 UMICORE SA/NV SR-UNSEC 2.05% due 12/07/2029	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2029		69,322,500	4.1275/(2.05)			659,702	(3,628,390)		(3,628,390)	(1,110,731)	2,119,007			642,973		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 MN11 0.65% due 05/11/2032	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032		75,080,443	3.6874/(0.65)			1,204,980	25,665,584		25,665,584	(307,050)	1,967,280			909,411		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 MN11 0.3% due 05/11/2027	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027		70,075,080	3.3465/(0.3)			1,092,102	21,750,406		21,750,406	(435,987)	1,836,128			325,494		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100 MIDDLEBROOK RETAIL PARK 4.004829% due 07/16/2035	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		12,292,999	4.503/(3.766)			70,601	792,788		792,788	(72,943)	214,795			184,899		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 A018 2.29% due 10/18/2032	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032		15,167,091	4.2175/(2.29)			148,749	825,704		825,704	(208,927)	414,910			190,449		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AB9 TANK & RAST GRUPPE GMBH CO KG 2.76% Due 10/18/2036 A018 2.76% due 10/18/2036	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/13/2017	10/20/2036		47,668,000	4.51/(2.76)			427,611	2,839,161		2,839,161	(893,995)	1,304,004			765,478		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803401 Capital Industrial 2.6997% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.7625/(2.7)			384,810	(582,260)		(582,260)	(504,377)	1,247,769			206,186		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q65688AE1 NETWORK FINANCE COMPANY PTY LT E-SR-SEC 3.64% Due 2/14/2030 JAJO3	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/(4.317)			(418,986)	1,766,667		1,766,667	(886,726)	(1,875,006)			542,294		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 NETFLOW OSARS WESTERN FINANCE SR-SEC 4.19% due 09/30/2039	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/11/2017	09/30/2039		72,981,693	4.168/(4.87)			(116,351)	5,745,181		5,745,181	(1,089,119)	(2,638,090)			1,328,802		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AK9 MCCAIN FOODS LIMITED SR-UNSEC 3.68% due 10/23/2030	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	01/23/2018	10/23/2030		16,079,756	3.735/(3.68)			34,271	1,332,177		1,332,177	(242,766)	469,532			167,063		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AL7 MCCAIN FOODS LIMITED SR-UNSEC 3.79% due 10/23/2032	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	01/23/2018	10/25/2032		26,531,597	3.83/(3.79)			56,042	1,891,555		1,891,555	(530,398)	774,728			333,656		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1737@AB5 BUUK INFRASTRUCTURE ISSUER PLC SR-UNSEC 2.83% due 03/14/2032	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2032		31,427,000	4.23/(2.83)			255,146	4,564,554		4,564,554	(398,866)	473,001			375,470		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AD6 SCOTIA GAS NETWORKS LIMITED 4-SR-UNSEC 3.02% due 03/14/2033	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	01/25/2018	03/14/2033		27,160,500	4.455/(3.02)			227,607	4,385,345		4,385,345	(309,726)	408,501			351,768		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AC8 SCOTIA GAS NETWORKS LIMITED 3-SR-UNSEC 2.9% due 03/14/2030	D-1.1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		15,720,100	4.306/(2.9)			128,633	1,885,483		1,885,483	(224,335)	236,501			151,331		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.47% due 03/31/2036	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036		61,130,314	4.705/(2.47)			782,278	7,094,092		7,094,092	(1,201,078)	1,436,657			954,832		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854900 Principal Place 2.82% due 01/20/2028	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			2,435,257	23,720,292		23,720,292	(3,757,189)	4,947,163			1,850,519		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803402 Miller River Trading Estate 2.8898% due 04/15/2031	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312/(2.89)			179,057	1,536,921		1,536,921	(183,455)	343,786			61,339		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0859500 24 King William Street 2.9087% due 04/15/2033	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	04/24/2018	04/15/2033		72,664,800	4.397/(2.909)			584,634	10,476,475		10,476,475	(825,797)	1,118,003			947,242		0002

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AH4 NETWORK FINANCE COMPANY PTY LT SR-SEC 4.36% due 12/13/2028	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/13/2018	12/13/2028		49,322,000	4.205/(4.36)			39,864	4,685,504		4,685,504	(611,031)	(1,625,006)			386,599		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7996#AD2 SEGRO PLC SR-UNSEC 1.82% due 10/12/2028	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/12/2018	10/12/2028		36,177,000	4.277/(1.82)			444,313	1,438,110		1,438,110	(534,795)	1,010,603			273,589		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD456G9 IVORY COAST SR UNSEC 6.625% due 03/22/2048	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/06/2018	03/22/2048		3,485,700	9.9225/(6.625)			62,037	830,815		830,815	(62,748)	97,800			81,267		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0461#AA3 AURORA SOLAR LIMITED PARTNERSH SR-UNSEC 4.113% due 12/31/2033	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033		28,747,969	4.425/(4.113)			98,106	1,299,647		1,299,647	(383,322)	827,631			393,899		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803403 Capital Industrial 2.988% due 04/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/22/2018	10/15/2026		20,828,152	4.6775/(2.988)			165,968	(365,485)		(365,485)	(201,074)	345,183			56,385		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/05/2018	11/09/2028		10,036,400	5.181/(2.375)			141,099	258,627		258,627	(162,756)	286,881			77,163		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AA2 CORDELIO AMALCO LP I A-SR-UNSEC 4.087% due 09/30/2034	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/29/2018	09/30/2034		20,406,143	4.45/(4.087)			65,246	760,779		760,779	(288,803)	587,213			293,195		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 CORDELIO AMALCO LP I B-SR-UNSEC 4.087% due 06/30/2034	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034		19,923,479	4.45/(4.087)			68,538	726,612		726,612	(289,630)	563,785			281,857		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/12/2018	06/15/2032		37,552,383	4.1825/(2.74)			240,236	(165,073)		(165,073)	(463,921)	666,255			458,554		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0884800 4 Pancras Square 2.35% due 07/20/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/29/2019	07/20/2027		190,378,650	3.523/(2.35)			924,448	(13,298,678)		(13,298,678)	(1,953,824)	3,343,259			977,625		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803404 CAPITAL INDUSTRIAL FOUR B.V. 2.9% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/22/2020	10/15/2026		86,339,669	3.0475/(2.9)			(40,797)	(6,565,419)		(6,565,419)	(203,136)	1,506,743			233,736		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/01/2020	07/09/2032		11,255,000	2.584/(1.375)			68,848	(257,255)		(257,255)	(217,684)	326,001			138,191		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/06/2020	07/09/2032		11,336,000	2.625/(1.375)			72,199	(157,310)		(157,310)	(221,218)	326,001			139,185		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/06/2020	07/09/2040		11,315,000	3.303/(2)			75,634	20,512		20,512	(246,400)	326,001			211,953		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/07/2020	07/09/2040		9,605,000	3.2755/(2)			62,766	(22,280)		(22,280)	(208,030)	277,101			179,922		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/25/2020	10/15/2040		5,812,500	2.75/(1.375)			40,997	227,882		227,882	(133,550)	163,001			109,917		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/25/2020	10/15/2050		12,779,800	3.19/(1.625)			102,654	1,242,160		1,242,160	(317,336)	358,601			315,052		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/28/2020	10/15/2050		11,657,000	3.23/(1.625)			96,259	1,247,141		1,247,141	(290,599)	326,001			287,373		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	10/15/2040		5,827,000	2.78375/(1.375)			42,173	261,409		261,409	(134,611)	163,001			110,191		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/29/2020	10/15/2050		15,234,700	3.22/(1.625)			125,674	1,666,571		1,666,571	(382,015)	427,754			375,572		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/29/2020	10/15/2040		5,857,500	2.78/(1.375)			42,486	285,076		285,076	(137,046)	165,131			110,768		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2291692890 REPUBLIC OF CHILE 1 1/4% Due 1/22/2051 Ann-1/22 1.25% due 01/22/2051	D-1.1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/19/2021	01/22/2051		19,243,675	3.304/(1.25)			203,681	4,030,036		4,030,036	(522,714)	517,527			477,042		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800 ARDSTONE PORTFOLIO 1.17579153% due 10/15/2031	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/16/2021	10/15/2031		102,338,100	2.672/(1.149)			778,621	3,209,408		3,209,408	(1,988,138)	2,836,209			1,177,543		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800 ARDSTONE PORTFOLIO 1.17579153% due 10/15/2031	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/29/2021	10/15/2031		48,452,400	2.835/(1.23)			383,136	(71,521)		(71,521)	(968,808)	1,401,805			557,513		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887606 TRIDENT EURO-ILLESCAS I 1.55% due 10/15/2028	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		68,624,706	1.3/(-0.25)			529,191	(825,732)		(825,732)	(836,457)	1,985,597			519,907		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887601 ILLESCAS II 1.45% due 10/15/2028	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		21,149,436	1.53/(-0.098)			172,576	(197,228)		(197,228)	(264,123)	611,236			160,230		0002

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803406 CAPITAL INDUSTRIAL 7 2.481% due 04/15/2031	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	01/24/2022	04/15/2031		24,681,814	3.051/(2.481)			72,119	1,051,199		1,051,199	(223,215)	394,660			270,221		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962901 WAKEFIELD-B 2.6474% due 01/15/2032	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/09/2022	01/15/2032		116,437,062	3.1785/(2.647)			330,511	6,468,245		6,468,245	(977,994)	1,846,985			1,371,284		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900 WAKEFIELD DEVELOPMENT 2.5473% due 01/15/2032	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/09/2022	01/15/2032		59,747,301	3.2175/(2.547)			210,252	3,570,301		3,570,301	(543,983)	948,022			703,646		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	7481630*1 QUEBEC INC. 12% Due 3/14/2028 JAJ04 12% due 03/14/2028	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	09/15/2022	03/14/2028		33,467,405	9.666/(9.5)			148,728	1,866,614		1,866,614	(188,191)	1,035,318			218,620		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123400 BLUESPACE SELF STORAGE 4.9209% due 04/30/2030	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/02/2023	04/30/2030		111,163,500	6.198/(4.921)	(584,493)		404,282	(11,374,447)		(11,374,447)	(1,032,354)	3,423,011			1,088,554		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/30/2033	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/08/2023	04/30/2033		162,864,000	4.81/(4.7)			(256,133)	(13,740,094)		(13,740,094)	(19,151,523)	2,902,508			2,129,467		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AK7 FORTH PORTS FINANCE PLC 5.61% Due 8/22/2033 FA22 5.61% due 08/22/2033	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/22/2023	08/22/2033		19,344,000	5.7825/(5.61)			(39,504)	(1,609,404)		(1,609,404)	28,929	344,001			258,637		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AL5 FORTH PORTS FINANCE PLC 5.88% Due 2/22/2034 FA22 5.88% due 02/22/2034	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/22/2023	02/22/2034		6,045,000	5.8805/(5.75)			(14,045)	(513,719)		(513,719)	18,464	107,500			83,624		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600 PROJECT LEOPARD 6.5873% due 07/20/2026	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		62,724,983	4.01/(3.087)			185,272	(5,224,214)		(5,224,214)	252,049	1,938,238			73,414		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600 PROJECT LEOPARD 6.5873% due 07/20/2026	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		37,506,632	4.01/(3.078)			112,151	(3,162,180)		(3,162,180)	148,953	1,160,076			43,898		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	74726MA@8 Qantas Airways Limited 7.43% Due 2/13/2036 FA13 7.43% due 02/13/2036	D-1.1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/14/2023	02/13/2036		48,531,750	6.5087/(7.43)			(446,480)	(4,716,058)		(4,716,058)	(1,334,022)	(1,875,006)			753,030		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7590#AC4 THE RIVERSIDE GROUP LIMITED 6.54% Due 2/12/2034 FA12 6.54% due 02/12/2034	D-1.1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/16/2023	02/12/2034		62,200,000	6.92835/(6.54)			(56,342)	(2,321,309)		(2,321,309)	107,036	1,075,003			858,912		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944801 ARDSTONE-TRANCHE 3 4.4405% due 10/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/21/2023	10/15/2031		76,937,000	4.9255/(3.414)			516,257	(3,077,439)		(3,077,439)	(1,231,891)	2,282,007			885,268		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W9001#AD3 Solor Bioenergi Management AB 4.84% Due 2/26/2034 MJSD31 4.84% due 02/26/2034	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/12/2024	02/26/2034		99,985,634	6.1356/(4.84)			446,044	(11,094,898)		(11,094,898)	(3,316,520)	5,728,751			1,384,156		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04142900 AMRO PAMPLONA 5.38% due 04/25/2027	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/16/2024	04/25/2027		75,397,000	4.23/(2.6)			487,984	(4,555,546)		(4,555,546)	(149,657)	2,282,007			341,203		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	25455XA*5 Diploma plc 4.18% Due 3/20/2031 MS20 4.18% due 03/20/2031	D-1.1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2024	03/20/2031		43,308,000	5.8095/(4.18)			283,225	(2,395,050)		(2,395,050)	(587,066)	1,304,004			470,609		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04143400 WARRINGTON KKR 3.6018% due 10/16/2028	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/01/2024	10/15/2028		69,597,000	1.975/(1.802)			(17,329)	(2,921,112)		(2,921,112)	(504,173)	1,182,503			527,274		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W7000#AC0 Nordion Energi AB 4.44% Due 4/8/2031 JD8 4.44% due 04/08/2031	D-1.1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/14/2024	04/08/2031		48,341,874	5.963/(4.44)			262,398	(3,979,168)		(3,979,168)	(1,223,598)	2,743,655			528,197		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W7000#AD8 Nordion Energi AB 4.61% Due 4/8/2034 JD8 4.61% due 04/08/2034	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/14/2024	04/08/2034		48,337,200	6.09175/(4.61)			248,237	(4,153,228)		(4,153,228)	(1,708,323)	2,743,655			674,043		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 5.15% due 10/01/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/07/2024	10/01/2027		262,493,000	7.055/(5.15)			1,933,193	(15,435,507)		(15,435,507)	(1,175,064)	7,938,126			1,470,192		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120802 PROJECT SAFFRON 5.55% due 04/29/2033	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/24/2024	04/30/2033		80,328,000	5.346/(5.55)			(22,647)	791,065		791,065	(623,407)	1,290,003			1,050,299		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04102700 PAN LOGISTICS PORTFOLIO 5.7434% due 10/15/2026	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/15/2026		63,993,607	3.49/(3.777)			(110,161)	(971,603)		(971,603)	7,248	1,052,127			173,242		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 7.2295% due 04/29/2033	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/29/2024	04/30/2033		1,114,749	5.201/(5.223)			(984)	(14,255)		(14,255)	(1,169)	18,450			14,575		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123401 BLUESPACE INCREASE 4.25% due 04/30/2030	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/10/2025	04/30/2030		7,680,000	6.344/(4.25)			56,030	(738,071)		(738,071)	(172,484)	244,501			75,205		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 7.2295% due 04/29/2033	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	01/29/2025	04/30/2033		4,064,682	5.4325/(5.346)			(6,386)	(222,244)		(222,244)	(991)	70,233			53,146		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W6447@AA9 Goldcup 101311 AB 4.36% Due 10/3/2035 JAJO3 4.36% due 10/03/2035	D-1.1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2035		41,663,352	6.1156/(4.36)			234,678	(5,451,856)		(5,451,856)	(1,588,579)	2,561,017			634,110		0002
CURRENCY SWAP - PAY FIXED NOK RECEIVE FIXED USD	W6447@AC5 Goldcup 101311 AB 5.55% Due 10/3/2035 JAJO3 5.55% due 10/03/2035	D-1.1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/06/2025	10/03/2035		39,530,096	6.1235/(5.55)			(71,627)	(4,787,131)		(4,787,131)	(553,119)	(796,089)			601,642		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04189500 PROJECT VOLTA 5.3911% due 04/10/2028	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/21/2025	04/10/2028		195,338,628	5.0525/(5.391)			(464,871)	(6,651,617)		(6,651,617)	(662,828)	3,253,131			1,303,372		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 7.2295% due 04/29/2033	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	04/28/2025	04/30/2033		721,217	5.07/(5.21)			(520)	7,720		7,720	(899)	11,602			9,430		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04142901 OLIVE INCREASE 4.3% due 04/24/2027	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	06/20/2025	04/25/2027		16,105,600	3.7/(2)			165,234	127,069		127,069	(88,356)	456,401			72,885		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04142901 OLIVE INCREASE 4.3% due 04/24/2027	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	06/20/2025	04/25/2027		19,556,800	3.7/(2)			198,121	154,298		154,298	(104,776)	554,202			88,503		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719702 TJAC INCREASE 7.5% due 01/15/2031	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	06/20/2025	01/15/2031		10,095,750	7.43/(7.5)			(357)	171,819		171,819	(42,556)	161,250			107,651		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200 Charlemont Exchange 4.2379% due 10/15/2027	B-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	10/15/2027		82,627,823	6.158/(4.238)			815,733	2,742,524		2,742,524	(507,914)	2,287,623			469,809		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	07/29/2025	04/30/2033		2,902,943	5.112/(5.319)			(3,225)	13,050		13,050	(2,300)	46,801			37,956		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	MORTGAGE LOAN 04142700 SOUTHPARK 2023 5.5% due 08/16/2032	B-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	08/13/2025	08/16/2032		35,690,799	5.4275/(5.5)			25,915	1,366,841		1,366,841	(831,910)	465,653			441,984		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04204600 PROJECT NEXUS 4.2112% due 10/22/2035	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/12/2025	10/20/2035		409,840,632	5.3435/(4.211)			2,762,158	3,478,715		3,478,715	(6,848,853)	11,409,776			6,253,371		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803407 CAPITAL INDUSTRIAL 8 6.2412% due 04/15/2031	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	09/17/2025	04/15/2031		38,217,200	5.7035/(6.241)			(70,068)	491,507		491,507	(94,409)	602,002			418,409		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 04203100 PROJECT OVERTURE 4.97% due 09/24/2030	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	09/19/2025	09/24/2030		62,684,213	4.6755/(4.97)			(190,822)	(2,659,240)		(2,659,240)	(1,051,556)	(2,376,571)			645,248		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120801 PROJECT SAFFRON - FLOATER RATE 7.2295% due 04/29/2033	B-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/29/2025	04/30/2033		2,246,459	4.788/(5.087)			(4,253)	(19,424)		(19,424)	(697)	36,474			29,373		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C1005@AB4 Alpenglow Rail 4.33% Due 12/31/2030 MJSD31 4.33% due 12/31/2030	D-1.1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	11/25/2025	12/31/2030		30,485,643	5.152/(4.33)			133,206	(284,976)		(284,976)	(536,158)	1,009,494			323,595		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7660@BH9 SHV Holdings N.V. 4.59% Due 4/23/2036 A023 4.59% due 04/23/2036	D-1.1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/09/2026	04/23/2036		65,413,600	5.774/(4.59)			158,675	73,974		73,974	(1,354,032)	1,428,006			1,025,029		0002
CURRENCY SWAP - PAY FLOATING EUR RECEIVE FLOATING USD	TBD Aurium CLO TBD	TBD	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	06/30/2026	02/20/2028		9,119,200	4.01438/(2.854)				(16,129)		(16,129)	5,470	(21,599)			58,460		0002
1139999999. Subtotal - swaps - hedging other - foreign exchange										(584,493)		27,696,542	35,671,315	XXX	35,671,315	(87,304,992)	121,290,741			59,300,862	XXX	XXX
1169999999. Subtotal - swaps - hedging other										(584,493)		27,419,901	32,218,278	XXX	32,218,278	(88,217,461)	121,290,741			60,004,855	XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	91283#AD5 Asset Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/04/2016	07/15/2026		10,000,000	0.125 /(FLT.)			100,285			(3,840,042)					10,136		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP - Pay SOFR Receive 0.4565%	81379LA@5 Interest Rate Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/26/2020	08/28/2030		25,000,000	0.4565 /(FLT.)			(398,494)			(3,323,092)					255,085		N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.476%	81379LA*7 Interest Rate Swap	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/26/2020	08/28/2030		25,000,000	0.476 /(FLT.)			(391,804)			(3,271,906)					255,085		N/A
INTEREST RATE SWAP - Pay SOFR Receive 3.4435%	TBD Interest Rate Swap	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	06/26/2025	06/30/2030		150,000,000	3.4435 /(FLT.)			(257,597)			(3,329,218)					1,500,514		N/A
INTEREST RATE SWAP - Pay SOFR Receive 3.4578%	TBD Interest Rate Swap	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	06/26/2025	06/30/2030		150,000,000	3.4578 /(FLT.)			(246,857)			(3,229,020)					1,500,514		N/A
INTEREST RATE SWAP - Pay SOFR Receive 3.4650%	TBD Interest Rate Swap	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	06/27/2025	07/01/2030		100,000,000	3.465 /(FLT.)			(88,375)			(1,598,073)					1,000,685		N/A
INTEREST RATE SWAP - Pay SOFR Receive 3.4613%	TBD Interest Rate Swap	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	06/27/2025	07/01/2030		100,000,000	3.4613 /(FLT.)			(90,235)			(1,611,704)					1,000,685		N/A
INTEREST RATE SWAP - Pay SOFR Receive 3.4546%	TBD Interest Rate Swap	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	06/30/2025	07/02/2030		100,000,000	3.4546 /(FLT.)			(93,604)			(1,637,258)					1,001,027		N/A
INTEREST RATE SWAP - FED FUND RATES Receive 4.0815%	TBD Interest Rate Swap	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/22/2025	09/24/2030		250,000,000	4.0815 /(FLT.)						(5,500,356)					2,573,409		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.083%	060505@AN4 Interest Rate Swap	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/22/2025	09/24/2030		250,000,000	4.083 /(FLT.)						(5,451,676)					2,573,409		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.072%	060505@AM6 Interest Rate Swap	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/22/2025	09/24/2030		250,000,000	4.072 /(FLT.)						(5,808,661)					2,573,409		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.068%	225313B@3 Interest Rate Swap	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	09/22/2025	09/24/2030		100,000,000	4.068 /(FLT.)						(2,375,389)					1,029,363		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.055%	225313B#1 Interest Rate Swap	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	09/23/2025	09/23/2030		200,000,000	4.055 /(FLT.)						(5,087,747)					2,058,061		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.0625%	060505@AP9 Interest Rate Swap	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/23/2025	09/25/2030		250,000,000	4.0625 /(FLT.)						(6,116,285)					2,574,240		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.044%	060505@AQ7 Interest Rate Swap	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/24/2025	09/26/2030		250,000,000	4.044 /(FLT.)						(6,717,669)					2,575,071		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.044%	TBD Interest Rate Swap	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	09/24/2025	09/26/2030		200,000,000	4.044 /(FLT.)						(5,413,073)					2,060,057		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.041%	060505@AR5 Interest Rate Swap	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/24/2025	09/26/2030		250,000,000	4.041 /(FLT.)						(6,815,013)					2,575,071		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.038%	225313C*4 Interest Rate Swap	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOOSJ21A208	09/25/2025	09/27/2030		200,000,000	4.038 /(FLT.)						(5,569,315)					2,060,722		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.045%	17305AG*8 Interest Rate Swap	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/26/2025	09/30/2030		200,000,000	4.045 /(FLT.)						(5,349,036)					2,062,715		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.044%	17305AG@6 Interest Rate Swap	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/26/2025	09/30/2030		200,000,000	4.044 /(FLT.)						(5,374,979)					2,062,715		N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP - FED FUND RATE Receive 4.0458%	17305AG#4 Interest Rate Swap	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/26/2025	09/30/2030		200,000,000	4.058 /(FLT.)						(5,011,779)					2,062,715		N/A
INTEREST RATE SWAP - FED FUND RATE Receive 4.052%	C8866*AA1 Interest Rate Swap	DB PART C-1	Interest Rate	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	09/30/2025	10/02/2030		200,000,000	4.052 /(FLT.)						(5,167,969)					2,064,043		N/A
1179999999. Subtotal - swaps - replication - interest rate												(1,466,681)		XXX	(97,599,260)					37,428,731	XXX	XXX
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@NR7 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	09/24/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	1,350,000		377,083	124,087		349,169			(129,411)		75,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@NW6 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	765,000		251,389	70,765		232,779			(73,783)		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@PJ3 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	712,500		251,389	65,974		232,779			(68,782)		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@QV5 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	11/23/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	700,000		251,389	66,497		232,779			(69,327)		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@UD0 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	01/21/2022	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,055,000		502,778	103,603		465,558			(107,980)		100,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@UE8 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/24/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	475,000		251,389	46,745		232,779			(48,715)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@UP3 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	452,500		251,389	44,589		232,779			(46,466)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@VK3 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	02/03/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	342,000		251,389	33,884		232,779			(35,303)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@VF4 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/04/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	215,000		251,389	21,341		232,779			(22,229)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@VL1 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/10/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	235,000		251,389	23,398		232,779			(24,372)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@YU8 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(33,500)		25,139	(3,791)		23,278			3,944		5,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@YW4 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(34,250)		25,139	(3,876)		23,278			4,032		5,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS37 7-15 % ...	12607@YV6 CDX-NAIGS37 7-15 12/20/2026	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(34,000)		25,139	(3,847)		23,278			4,003		5,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS39 35-10% ...	12607@ZW3 CDX-NAHYS39 35-100 12/20/20	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	12/20/2027		74,492,308	5.00/CREDIT EVENT	10,833,416		1,873,736	3,201,296		5,264,840			(1,059,123)		74,492,308	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS39 35-10% ...	12607@A91 CDX-NAHYS39 35-100 12/20/20	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	12/05/2022	12/20/2027		74,492,308	5.00/CREDIT EVENT	12,647,304		1,873,736	3,801,265		5,264,840			(1,264,289)		74,492,308	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS39 7-15 % ...	12776*BH9 CDX-NAIGS39 7-15 12/20/2027	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	01/30/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(114,999)		251,389	(35,284)		663,334			11,747		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS39 7-15 % ...	12776*CC9 CDX-NAIGS39 7-15 12/20/2027	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	03/09/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(335,000)		251,389	(105,193)		663,334			34,990		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS39 7-15 % ...	12776*CX3 CDX-NAIGS39 7-15 12/20/2027	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/10/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(560,500)		251,389	(176,389)		663,334			58,614		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS39 7-15 % ...	12776*DE4 CDX-NAIGS39 7-15 12/20/2027	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	03/17/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT	(827,000)		251,389	(261,784)		663,334			86,891		50,000,000	1G	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GF8 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	09/26/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(660,000)		502,778	(317,107)		1,865,977			62,421		100,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GN1 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(660,000)		502,778	(317,107)		1,865,977			62,421		100,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GP6 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/26/2023	12/20/2028		50,000,000	1.00/CREDIT EVENT	(350,000)		251,389	(168,181)		932,989			33,102		50,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GQ4 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(670,000)		502,778	(322,081)		1,865,977			63,398		100,000,000	1F	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GS0 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(680,000)		502,778	(326,897)		1,865,977			64,344		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GU5 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(730,000)		502,778	(350,982)		1,865,977			69,075		100,000,000	1D	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GT8 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(711,000)		502,778	(341,829)		1,865,977			67,277		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GV3 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/02/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(662,000)		502,778	(319,024)		1,865,977			62,798		100,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GW1 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(702,500)		502,778	(338,580)		1,865,977			66,639		100,000,000	1G	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*QU4 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/03/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(765,000)		502,778	(368,953)		1,865,977			72,604		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GY7 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/03/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(880,000)		502,778	(424,553)		1,865,977			83,517		100,000,000	1G	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*GX9 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/03/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(945,000)		502,778	(455,995)		1,865,977			89,684		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*HD2 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/13/2023	12/20/2028		50,000,000	1.00/CREDIT EVENT	(360,500)		251,389	(174,902)		932,989			34,422		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*HE0 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(650,000)		502,778	(315,614)		1,865,977			62,128		100,000,000	2B	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS41 35-10% ...	12776*HH3 CDX-NAHYS41 35-100 12/20/20	DB PART C-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/19/2023	12/20/2028		99,873,077	5.00/CREDIT EVENT	17,008,385		2,512,140	8,322,717		11,404,620			(1,636,080)		99,873,077	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*HN0 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/20/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT	(1,260,000)		502,778	(613,799)		1,865,977			120,605		100,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*JG3 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/12/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	734,500		251,389	390,842		932,989			(77,450)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*JL2 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	04/15/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	675,000		251,389	359,904		932,989			(71,293)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS41 35-10% ...	12776*JH1 CDX-NAHYS41 35-100 12/20/20	DB PART C-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	04/15/2024	12/20/2028		49,936,538	5.00/CREDIT EVENT	8,976,093		1,256,070	4,806,807		5,702,310			(952,031)		49,936,538	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*KJ5 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	08/01/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	798,500		251,389	453,662		932,989			(89,967)		50,000,000	1D	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*KK2 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/02/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	720,000		251,389	409,458		932,989			(81,158)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*KL0 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	08/02/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	677,500		251,389	385,362		932,989			(76,360)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*KN6 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	08/05/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	503,500		251,389	287,147		932,989			(56,831)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*KP1 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	08/05/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	610,000		251,389	347,714		932,989			(68,868)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*KR7 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/06/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	632,500		251,389	360,725		932,989			(71,456)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*KS5 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/07/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	682,500		251,389	389,392		932,989			(77,162)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*KV8 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	08/07/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	647,500		251,389	369,482		932,989			(73,199)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*KW6 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/12/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	718,750		251,389	411,273		932,989			(81,519)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS41 7-15 % ...	12776*KX4 CDX-NAIGS41 7-15 12/20/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/12/2024	12/20/2028		50,000,000	1.00/CREDIT EVENT	705,000		251,389	403,430		932,989			(79,957)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*KY2 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,619,000		502,778	1,082,252		1,902,969			(152,235)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LA3 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,619,000		502,778	1,082,252		1,902,969			(152,235)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*KZ9 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	09/26/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,617,000		502,778	1,080,919		1,902,969			(152,047)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LC9 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	09/27/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,605,000		502,778	1,073,472		1,902,969			(150,993)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LB1 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,605,000		502,778	1,073,472		1,902,969			(150,993)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LD7 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/27/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,605,000		502,778	1,073,472		1,902,969			(150,993)		100,000,000	1E	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LE5 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/27/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT			502,778	1,063,466		1,902,969			(149,577)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LF2 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,576,000		502,778	1,054,127		1,902,969			(148,255)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LG0 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/30/2024	12/20/2029		75,000,000	1.00/CREDIT EVENT	1,180,500		377,083	790,817		1,427,227			(111,223)		75,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*NY9 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	09/30/2024	12/20/2029		50,000,000	1.00/CREDIT EVENT	787,000		251,389	527,211		951,485			(74,148)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LH8 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/30/2024	12/20/2029		75,000,000	1.00/CREDIT EVENT	1,177,500		377,083	788,812		1,427,227			(110,939)		75,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LJ4 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/01/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,560,000		502,778	1,045,607		1,902,969			(147,050)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LK1 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/01/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,543,000		502,778	1,034,243		1,902,969			(145,442)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LL9 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/01/2024	12/20/2029		75,000,000	1.00/CREDIT EVENT	1,134,750		377,083	760,640		1,427,227			(106,954)		75,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LM7 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/01/2024	12/20/2029		50,000,000	1.00/CREDIT EVENT	728,500		251,389	488,371		951,485			(68,655)		50,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*NZ6 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/02/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,450,000		502,778	972,562		1,902,969			(136,719)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LN5 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/02/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,433,000		502,778	961,187		1,902,969			(135,111)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-10% ...	12776*LP0 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/03/2024	12/20/2029		99,631,731	5.00/CREDIT EVENT	20,048,114		2,505,020	13,495,412		15,130,366			(1,961,159)		99,631,731	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-10% ...	12776*LQ8 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/03/2024	12/20/2029		99,631,731	5.00/CREDIT EVENT	20,048,114		2,505,020	13,495,411		15,130,366			(1,961,158)		99,631,731	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-10% ...	12776*LR6 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/03/2024	12/20/2029		49,815,865	5.00/CREDIT EVENT	10,024,057		1,252,510	6,747,706		7,565,183			(980,579)		49,815,865	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-10% ...	12776*LS4 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2024	12/20/2029		199,263,462	5.00/CREDIT EVENT	40,091,254		5,010,040	27,000,965		30,260,732			(3,923,897)		199,263,462	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-10% ...	12776*LT2 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/07/2024	12/20/2029		124,539,664	5.00/CREDIT EVENT	25,066,361		3,131,275	16,906,858		18,912,957			(2,457,305)		124,539,663	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-10% ...	12776*LU9 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/07/2024	12/20/2029		99,631,731	5.00/CREDIT EVENT	19,978,468		2,505,020	13,476,688		15,130,366			(1,958,248)		99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-10% ...	12776*LV7 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/07/2024	12/20/2029		199,263,462	5.00/CREDIT EVENT	39,857,442		5,010,040	26,888,299		30,260,732			(3,906,372)		199,263,462	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LW5 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/08/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,550,000		502,778	1,042,687		1,902,969			(146,636)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LX3 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/08/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,550,000		502,778	1,042,687		1,902,969			(146,636)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LY1 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/08/2024	12/20/2029		200,000,000	1.00/CREDIT EVENT	3,030,000		1,005,556	2,038,406		3,805,938			(286,629)		200,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*LZ8 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/15/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,650,000		502,778	1,113,802		1,902,969			(156,702)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*MA2 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/16/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,652,000		502,778	1,115,728		1,902,969			(156,974)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*MB0 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/16/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,652,000		502,778	1,115,728		1,902,969			(156,974)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*MC8 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/17/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,652,000		502,778	1,116,308		1,902,969			(157,057)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*MD6 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/22/2024	12/20/2029		100,000,000	1.00/CREDIT EVENT	1,570,000		502,778	1,063,807		1,902,969			(149,625)		100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*ME4 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/22/2024	12/20/2029		75,000,000	1.00/CREDIT EVENT	1,177,500		377,083	797,855		1,427,227			(112,219)		75,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-10% ...	12776*MF1 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/23/2024	12/20/2029		99,631,731	5.00/CREDIT EVENT	19,827,237		2,505,020	13,484,966		15,130,366			(1,959,552)		99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-10% ...	12776*MG9 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2024	12/20/2029		99,631,731	5.00/CREDIT EVENT	19,827,237		2,505,020	13,484,966		15,130,366			(1,959,552)		99,631,731	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*MH7 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/31/2024	12/20/2029	.....	64,760,625	5.00/CREDIT EVENT	12,817,859	.....	1,628,263	8,754,228	.....	9,834,738	.....	.....	(1,272,002)	.....	64,760,625	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*QT7 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2025	12/20/2029	.....	10,000,000	1.00/CREDIT EVENT	149,600	.....	50,278	105,781	.....	190,297	.....	.....	(14,878)	.....	10,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PM3 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	03/04/2025	12/20/2029	.....	49,815,865	5.00/CREDIT EVENT	9,356,450	.....	1,252,510	6,827,711	.....	7,565,183	.....	.....	(993,119)	.....	49,815,865	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PN1 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/04/2025	12/20/2029	.....	49,815,865	5.00/CREDIT EVENT	9,343,018	.....	1,252,510	6,818,141	.....	7,565,183	.....	.....	(991,627)	.....	49,815,865	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PP6 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/04/2025	12/20/2029	.....	99,631,731	5.00/CREDIT EVENT	18,675,092	.....	2,505,020	13,628,486	.....	15,130,366	.....	.....	(1,982,039)	.....	99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PQ4 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/04/2025	12/20/2029	.....	49,815,865	5.00/CREDIT EVENT	9,335,058	.....	1,252,510	6,812,471	.....	7,565,183	.....	.....	(990,743)	.....	49,815,865	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PR2 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/07/2025	12/20/2029	.....	99,631,731	5.00/CREDIT EVENT	18,535,800	.....	2,505,020	13,551,287	.....	15,130,366	.....	.....	(1,970,015)	.....	99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PS0 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2025	12/20/2029	.....	99,631,731	5.00/CREDIT EVENT	18,525,850	.....	2,505,020	13,566,306	.....	15,130,366	.....	.....	(1,972,358)	.....	99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PT8 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	03/10/2025	12/20/2029	.....	99,631,731	5.00/CREDIT EVENT	18,435,311	.....	2,505,020	13,501,543	.....	15,130,366	.....	.....	(1,962,273)	.....	99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776* PU5 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	12/20/2029	.....	99,631,731	5.00/CREDIT EVENT	18,369,644	.....	2,505,020	13,461,890	.....	15,130,366	.....	.....	(1,956,103)	.....	99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PV3 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/12/2025	12/20/2029	.....	49,815,865	5.00/CREDIT EVENT	9,215,168	.....	1,252,510	6,756,348	.....	7,565,183	.....	.....	(982,006)	.....	49,815,865	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PW1 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	03/13/2025	12/20/2029	.....	99,631,731	5.00/CREDIT EVENT	18,390,538	.....	2,505,447	13,491,543	.....	15,130,366	.....	.....	(1,960,720)	.....	99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	TBD CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/13/2025	12/20/2029	.....	49,815,865	5.00/CREDIT EVENT	9,193,279	.....	1,252,510	6,744,345	.....	7,565,183	.....	.....	(980,138)	.....	49,815,865	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PY7 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/13/2025	12/20/2029	.....	49,815,865	5.00/CREDIT EVENT	9,201,238	.....	1,252,510	6,750,050	.....	7,565,183	.....	.....	(981,026)	.....	49,815,865	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*PZ4 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/14/2025	12/20/2029	.....	99,631,731	5.00/CREDIT EVENT	18,406,458	.....	2,505,020	13,510,320	.....	15,130,366	.....	.....	(1,963,644)	.....	99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	TBD CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/28/2025	12/20/2029	.....	99,631,731	5.00/CREDIT EVENT	18,311,938	.....	2,505,020	13,546,335	.....	15,130,366	.....	.....	(1,969,266)	.....	99,631,731	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*SH1 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/28/2025	12/20/2029	.....	99,631,731	5.00/CREDIT EVENT	18,227,367	.....	2,505,020	13,485,171	.....	15,130,366	.....	.....	(1,959,743)	.....	99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*SJ7 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	04/03/2025	12/20/2029	.....	99,631,731	5.00/CREDIT EVENT	17,799,542	.....	2,505,020	13,219,349	.....	15,130,366	.....	.....	(1,918,427)	.....	99,631,731	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS43 35-100 ...	12776*SK4 CDX-NAHYS43 35-100 12/20/20	DB PART C-1	Credit.....	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	04/03/2025	12/20/2029	.....	49,815,865	5.00/CREDIT EVENT	8,889,821	.....	1,252,510	6,602,445	.....	7,565,183	.....	.....	(958,091)	.....	49,815,865	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS43 7-15 % ...	12776*SL2 CDX-NAIGS43 7-15 12/20/2029	DB PART C-1	Credit.....	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/07/2025	12/20/2029	.....	50,000,000	1.00/CREDIT EVENT	.....	.....	251,389	.....	.....	951,485	.....	.....	.....	.....	50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit.....	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	09/29/2025	12/20/2030	.....	200,000,000	1.00/CREDIT EVENT	3,050,000	.....	1,005,556	2,620,377	.....	3,195,658	.....	.....	(285,132)	.....	200,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2025	12/20/2030	.....	200,000,000	1.00/CREDIT EVENT	3,010,000	.....	1,005,556	2,586,049	.....	3,195,658	.....	.....	(281,369)	.....	200,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/29/2025	12/20/2030	.....	100,000,000	1.00/CREDIT EVENT	1,505,000	.....	502,778	1,293,025	.....	1,597,829	.....	.....	(140,685)	.....	100,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit.....	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/29/2025	12/20/2030	.....	100,000,000	1.00/CREDIT EVENT	1,500,000	.....	502,778	1,288,733	.....	1,597,829	.....	.....	(140,214)	.....	100,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	12776* U08 CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2025	12/20/2030	.....	100,000,000	1.00/CREDIT EVENT	1,495,000	.....	502,778	1,284,443	.....	1,597,829	.....	.....	(139,744)	.....	100,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	12776*UR6 CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit.....	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/30/2025	12/20/2030	.....	200,000,000	1.00/CREDIT EVENT	2,990,000	.....	1,005,556	2,570,212	.....	3,195,658	.....	.....	(279,634)	.....	200,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	12776*US4 CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit.....	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	09/30/2025	12/20/2030	.....	200,000,000	1.00/CREDIT EVENT	2,990,000	.....	1,005,556	2,570,212	.....	3,195,658	.....	.....	(279,634)	.....	200,000,000	1E	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	12776*UT2 CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2025	12/20/2030	.....	200,000,000	1.00/CREDIT EVENT	2,960,000	.....	1,005,556	2,544,452	.....	3,195,658	.....	.....	(276,811)	.....	200,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	12776*UU9 CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/02/2025	12/20/2030	.....	100,000,000	1.00/CREDIT EVENT	1,485,000	.....	502,778	1,277,840	.....	1,597,829	.....	.....	(139,021)	.....	100,000,000	1*	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	12776*UV7 CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2025	12/20/2030		150,000,000	1.00/CREDIT EVENT			2,220,000	754,167	1,910,313		2,396,744			(207,824)		150,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	12776*UW5 CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/02/2025	12/20/2030		200,000,000	1.00/CREDIT EVENT			2,960,000	1,005,556	2,547,083		3,195,658			(277,099)		200,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	12776*UX3 CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/03/2025	12/20/2030		100,000,000	1.00/CREDIT EVENT			1,490,000	502,778	1,282,801		1,597,829			(139,564)		100,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	12776* UY1 CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/03/2025	12/20/2030		75,000,000	1.00/CREDIT EVENT			1,117,500	377,083	962,100		1,198,372			(104,673)		75,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/06/2025	12/20/2030		99,494,231	5.00/CREDIT EVENT			20,599,285	2,500,398	17,778,585		18,028,683			(2,021,792)		99,494,231	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VA2 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/06/2025	12/20/2030		99,494,231	5.00/CREDIT EVENT			20,599,286	2,500,398	17,778,585		18,028,683			(2,021,792)		99,494,231	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VB0 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/06/2025	12/20/2030		24,873,558	5.00/CREDIT EVENT			5,149,821	623,819	4,444,646		4,507,170			(505,448)		24,873,558	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VC8 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/06/2025	12/20/2030		24,873,558	5.00/CREDIT EVENT			5,149,821	625,099	4,444,646		4,507,170			(505,448)		24,873,558	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VD6 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/07/2025	12/20/2030		149,241,346	5.00/CREDIT EVENT			30,898,928	3,749,744	26,681,402		27,043,025			(3,034,362)		149,241,346	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VE4 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2025	12/20/2030		49,747,115	5.00/CREDIT EVENT			10,299,643	1,250,199	8,893,801		9,014,342			(1,011,454)		49,747,115	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VF1 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2025	12/20/2030		49,747,115	5.00/CREDIT EVENT			10,290,191	1,250,199	8,885,746		9,014,342			(1,010,457)		49,747,115	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VG9 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2025	12/20/2030		99,494,231	5.00/CREDIT EVENT			20,510,736	2,500,398	17,730,121		18,028,683			(2,015,792)		99,494,231	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VJ3 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/09/2025	12/20/2030		99,494,231	5.00/CREDIT EVENT			20,506,756	2,500,398	17,726,725		18,028,683			(2,015,371)		99,494,231	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VH7 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/10/2025	12/20/2030		149,241,346	5.00/CREDIT EVENT			30,621,339	3,750,597	26,485,107		27,043,025			(3,010,067)		149,241,346	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VK0 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/10/2025	12/20/2030		198,988,462	5.00/CREDIT EVENT			40,573,747	5,000,796	35,096,012		36,057,365			(3,986,535)		198,988,462	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VL8 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2025	12/20/2030		198,988,462	5.00/CREDIT EVENT			40,548,874	5,000,796	35,074,773		36,057,365			(3,983,911)		198,988,462	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VM6 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/14/2025	12/20/2030		198,988,462	5.00/CREDIT EVENT			40,444,405	5,002,503	35,056,719		36,057,365			(3,981,680)		198,988,462	1A	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VN4 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/14/2025	12/20/2030		99,494,231	5.00/CREDIT EVENT			20,222,202	2,500,398	17,528,359		18,028,683			(1,990,840)		99,494,231	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VP9 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/15/2025	12/20/2030		198,988,462	5.00/CREDIT EVENT			40,852,331	5,000,796	35,423,805		36,057,365			(4,027,073)		198,988,462	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	10/15/2025	12/20/2030		149,241,346	5.00/CREDIT EVENT			30,631,786	3,750,597	26,561,465		27,043,025			(3,019,514)		149,241,346	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/15/2025	12/20/2030		99,494,231	5.00/CREDIT EVENT			20,421,191	2,500,398	17,707,643		18,028,683			(2,013,010)		99,494,231	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/16/2025	12/20/2030		75,000,000	1.00/CREDIT EVENT			937,500	377,083	812,736		1,198,372			(88,324)		75,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/14/2025	12/20/2030		110,000,000	1.00/CREDIT EVENT			1,284,800	553,056	1,130,900		1,757,612			(122,861)		110,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	12776*VR5 CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/19/2025	12/20/2030		49,747,115	5.00/CREDIT EVENT			9,906,143	1,250,199	8,748,852		9,014,342			(993,526)		49,747,115	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	12776*VS3 CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/19/2025	12/20/2030		50,000,000	1.00/CREDIT EVENT			485,000	251,389	428,090		798,915			(46,463)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	12776*VT1 CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/19/2025	12/20/2030		50,000,000	5.00/CREDIT EVENT			6,865,000	1,256,944	6,084,193		7,315,824			(637,808)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/20/2026	12/20/2030		100,000,000	1.00/CREDIT EVENT		1,310,000	444,444	1,195,169		1,597,829			(114,831)		100,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2026	12/20/2030		100,000,000	5.00/CREDIT EVENT		14,860,000	2,013,889	13,699,592		14,631,647			(1,160,408)		100,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,450,000	958,333	6,893,890		7,315,824			(556,110)		50,000,000	1*	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2026	12/20/2030		50,000,000	1.00/CREDIT EVENT		660,000	191,667	609,483		798,915			(50,517)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/12/2026	12/20/2030		50,000,000	1.00/CREDIT EVENT		642,500	190,278	593,661		798,915			(48,839)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/12/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,330,000	951,389	6,787,096		7,315,824			(542,905)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/12/2026	12/20/2030		50,000,000	1.00/CREDIT EVENT		618,750	190,278	571,729		798,915			(47,021)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/12/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,282,500	951,389	6,743,354		7,315,824			(539,146)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/13/2026	12/20/2030		49,747,115	5.00/CREDIT EVENT		9,682,779	940,088	8,954,755		9,014,342			(737,381)		49,747,115	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2026	12/20/2030		49,747,115	5.00/CREDIT EVENT		9,643,478	912,424	8,938,248		9,014,342			(714,550)		49,747,115	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/17/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,135,000	916,667	6,625,216		7,315,824			(509,784)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/17/2026	12/20/2030		49,747,115	5.00/CREDIT EVENT		9,636,017	912,424	8,931,379		9,014,342			(713,950)		49,747,115	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/18/2026	12/20/2030		50,000,000	1.00/CREDIT EVENT		617,500	181,944	572,475		798,915			(45,025)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/18/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,255,000	909,722	6,739,671		7,315,824			(515,329)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/19/2026	12/20/2030		50,000,000	1.00/CREDIT EVENT		600,000	180,556	556,568		798,915			(43,431)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/24/2026	12/20/2030		49,747,115	5.00/CREDIT EVENT		9,615,123	864,012	8,946,536		9,014,342			(677,879)		49,747,115	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2026	12/20/2030		49,747,115	5.00/CREDIT EVENT		9,582,538	850,180	8,926,253		9,014,342			(665,546)		49,747,115	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/05/2026	12/20/2030		49,747,115	5.00/CREDIT EVENT		9,461,902	801,768	8,848,736		9,014,342			(622,310)		49,747,115	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/09/2026	12/20/2030		99,494,231	5.00/CREDIT EVENT		18,625,320	1,548,209	17,458,563		18,028,683			(1,184,757)		99,494,231	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/09/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		6,247,500	777,778	5,867,210		7,315,824			(380,291)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/11/2026	12/20/2030		50,000,000	1.00/CREDIT EVENT		440,000	152,778	412,774		798,915			(27,227)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 35-10% ...	TBD CDX-NAHYS45 35-100 12/20/20	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/12/2026	12/20/2030		49,747,115	5.00/CREDIT EVENT		9,252,963	753,356	8,688,078		9,014,342			(573,827)		49,747,115	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/20/2026	12/20/2030		50,000,000	1.00/CREDIT EVENT		179,000	140,278	168,799		798,915			(10,201)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/05/2026	12/20/2030		150,000,000	5.00/CREDIT EVENT		21,583,500	500,000	21,283,915		21,947,471			(299,585)		150,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,195,000	145,833	7,107,427		7,315,824			(87,573)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,195,000	145,833	7,107,427		7,315,824			(87,573)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,195,000	145,833	7,107,427		7,315,824			(87,573)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/09/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,170,000	138,889	7,086,847		7,315,824			(83,152)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/09/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,150,000	138,889	7,067,097		7,315,824			(82,903)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2026	12/20/2030		50,000,000	5.00/CREDIT EVENT		7,185,000	131,944	7,105,768		7,315,824			(79,233)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2026	12/20/2030		50,000,000	1.00/CREDIT EVENT		747,500	26,389	739,055		798,915			(8,445)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/10/2026	12/20/2030		50,000,000	1.00/CREDIT EVENT		747,500	26,389	739,055		798,915			(8,445)		50,000,000	1*	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX-NAHYS45 25-35% ...	TBD CDX-NAHYS45 25-35 12/20/203	DB PART C-1 .	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 06/10/2026	. 12/20/2030	.....	 50,000,000	.....5.00/CREDIT EVENT	.....	7,175,000	131,944	7,095,886	.....	7,315,824	.....	.....	.....(79,114)	.....	50,000,000	1*	N/A .....
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1 .	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 06/16/2026	. 12/20/2030	.....	 50,000,000	.....1.00/CREDIT EVENT	.....	 809,000	18,056	802,713	.....	798,915	.....	.....	.....(6,287)	.....	50,000,000	1*	N/A .....
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1 .	Credit.....	Morgan Stanley Bank NA G1MLHISON32I30PILB75	. 06/16/2026	. 12/20/2030	.....	 50,000,000	.....1.00/CREDIT EVENT	.....	 807,500	18,056	801,225	.....	798,915	.....	.....	.....(6,275)	.....	50,000,000	1*	N/A .....
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1 .	Credit.....	Morgan Stanley Bank NA G1MLHISON32I30PILB75	. 06/17/2026	. 12/20/2030	.....	 50,000,000	.....1.00/CREDIT EVENT	.....	 776,000	16,667	770,431	.....	798,915	.....	.....	.....(5,569)	.....	50,000,000	1*	N/A .....
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1 .	Credit.....	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 06/22/2026	. 12/20/2030	.....	 50,000,000	.....1.00/CREDIT EVENT	.....	825,000	 9,722	821,529	.....	798,915	.....	.....	.....(3,471)	.....	50,000,000	1*	N/A .....
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1 .	Credit.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 06/23/2026	. 12/20/2030	.....	 50,000,000	.....1.00/CREDIT EVENT	.....	 805,000	 8,333	802,096	.....	798,915	.....	.....	.....(2,904)	.....	50,000,000	1*	N/A .....
CREDIT DEFAULT SWAP - CDX-NAIGS45 7-15 % ...	TBD CDX-NAIGS45 7-15 12/20/2030	DB PART C-1 .	Credit.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 06/24/2026	. 12/20/2030	.....	 50,000,000	.....1.00/CREDIT EVENT	.....	 800,500	 6,944	798,092	.....	798,915	.....	.....	.....(2,408)	.....	50,000,000	1*	N/A .....
1189999999. Subtotal - swaps - replication - credit default										1,023,079,549	226,294,370	178,507,980	992,276,278	XXX	1,133,630,800			(113,930,223)		14,576,980,097	XXX	XXX
TREASURY TOTAL RETURN SWAP T 3 08/15/2052 (912810TJ7)	TBD TREASURY TOTAL RETURN SWAP T 3 08/15/2052 (912810TJ7)	DB PART C-1 .	Interest Rate.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	. 05/13/2025	. 05/14/2027	.....	 212,937,845	... TTL RTRN/FLT	.....	.....	208,368	.....	.....	..... (307,500)	.....	.....	.....	.....	993,779	.....	N/A .....
TREASURY TOTAL RETURN SWAP T 4.125 08/15/53 (912810TT5)	91278*MY7 TREASURY TOTAL RETURN SWAP T 4.125 08/15/53 (912810TT5)	DB PART C-1 .	Interest Rate.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	. 05/15/2025	. 05/18/2028	.....	 175,926,105	... TTL RTRN/FLT	.....	.....	599,708	.....	.....	..... (510,610)	.....	.....	.....	.....	 1,207,669	.....	N/A .....
TREASURY TOTAL RETURN SWAP T 4.125 08/15/53 (912810TT5)	46685#AB7 TREASURY TOTAL RETURN SWAP T 4.125 08/15/53 (912810TT5)	DB PART C-1 .	Interest Rate.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	. 11/17/2025	. 11/17/2028	.....	 91,299,253	... TTL RTRN/FLT	.....	.....	239,183	.....	.....	..... (286,699)	.....	.....	.....	.....	 705,180	.....	N/A .....
TREASURY TOTAL RETURN SWAP T 4.125 08/15/53 (912810TT5)	TBD TREASURY TOTAL RETURN SWAP T 4.125 08/15/53 (912810TT5)	DB PART C-1 .	Interest Rate.....	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	. 06/03/2026	. 05/18/2028	.....	 175,671,616	... TTL RTRN/FLT	.....	.....	 2,596,063	.....	.....	..... (567,594)	.....	.....	.....	.....	 1,205,922	.....	N/A .....
ETF TOTAL RETURN SWAP JAAA.US	TBD ETF TOTAL RETURN SWAP JAAA.US	DB PART C-1 .	Equity/Index	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	. 06/05/2026	. 07/06/2026	.....	 9,999,965	... TTL RTRN/FLT	.....	.....	 15,477	.....(15,820)	.....	.....(15,820)	.....	.....	.....	.....	 6,411	.....	N/A .....
ETF TOTAL RETURN SWAP LQD.US	TBD ETF TOTAL RETURN SWAP LQD.US	DB PART C-1 .	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	. 06/05/2026	. 07/06/2026	.....	 10,001,882	... TTL RTRN/FLT	.....	.....	.....(19,353)	 57,644	.....	 57,644	.....	.....	.....	.....	 6,412	.....	N/A .....
1209999999. Subtotal - swaps - replication - total return												3,639,446	41,824	XXX	(1,630,579)					4,125,373	XXX	XXX
1229999999. Subtotal - swaps - replication										1,023,079,549	226,294,370	180,680,745	992,318,102	XXX	1,034,400,961			(113,930,223)		14,618,534,201	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate												12,138,607	(3,453,037)	XXX	(379,800,971)	(912,469)				65,621,208	XXX	XXX
1369999999. Total swaps - credit default										1,023,079,549	226,294,370	178,507,980	992,276,278	XXX	1,133,630,800			(113,930,223)		14,576,980,097	XXX	XXX
1379999999. Total swaps - foreign exchange										(584,493)		61,514,381	106,013,235	XXX	222,792,066	(87,304,992)	299,468,164			174,552,548	XXX	XXX
1389999999. Total swaps - total return												3,639,446	41,824	XXX	(1,630,579)					4,125,373	XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										1,022,495,056	226,294,370	255,800,414	1,094,878,300	XXX	974,991,316	(88,217,461)	299,468,164	(113,930,223)		14,821,279,226	XXX	XXX
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	. 09/22/2025	. 09/23/2033	.....	200,000,000	..... 92.302	.....	.....	.....	.....	.....	 1,256,046	.....	.....	.....	.....	2,690,419	.....	100/100 .....
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	. 09/23/2025	. 09/23/2033	.....	300,000,000	..... 92.585	.....	.....	.....	.....	.....	 1,429,988	.....	.....	.....	.....	4,035,629	.....	100/100 .....
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate.....	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	. 09/24/2025	. 09/26/2033	.....	200,000,000	..... 92.900	.....	.....	.....	.....	.....	474,234	.....	.....	.....	.....	2,691,946	.....	100/100 .....
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	. 09/24/2025	. 09/26/2033	.....	200,000,000	..... 92.722	.....	.....	.....	.....	.....	401,478	.....	.....	.....	.....	2,691,946	.....	100/100 .....
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate.....	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	. 09/25/2025	. 09/26/2033	.....	100,000,000	..... 93.051	.....	.....	.....	.....	.....	184,474	.....	.....	.....	.....	 1,345,973	.....	100/100 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/07/2032		100,000,000	94.206						(484,263)					1,252,668		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2025	10/07/2032		100,000,000	93.636						(11,322)					1,252,668		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	10/06/2025	10/07/2032		100,000,000	93.665						(33,588)					1,252,668		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	10/06/2025	10/07/2032		100,000,000	93.669						(9,942)					1,252,668		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2025	10/07/2032		100,000,000	93.627						(3,794)					1,252,668		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/14/2033		100,000,000	93.762						(363,872)					1,350,545		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/09/2025	10/14/2032		200,000,000	94.097						(758,638)					2,509,161		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/14/2033		100,000,000	95.289						(1,510,692)					1,350,545		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/14/2033		100,000,000	95.094						(1,364,317)					1,350,545		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/15/2025	10/14/2032		100,000,000	95.457						(1,483,841)					1,254,581		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/15/2025	10/14/2032		100,000,000	95.360						(1,407,784)					1,254,581		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/21/2032		200,000,000	95.710						(3,402,090)					2,512,980		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/17/2025	04/21/2032		200,000,000	96.047						(3,644,389)					2,411,161		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/22/2025	04/25/2033		300,000,000	96.467						(7,124,312)					3,918,607		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/23/2025	04/25/2033		200,000,000	96.178						(4,249,475)					2,612,405		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/23/2025	05/03/2033		100,000,000	96.197						(2,145,461)					1,308,298		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/23/2025	05/03/2033		300,000,000	96.152						(6,420,809)					3,924,894		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/23/2025	05/03/2033		200,000,000	95.951						(3,972,968)					2,616,596		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/27/2025	07/29/2033		300,000,000	95.949						(6,106,008)					3,992,630		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/29/2025	07/29/2033		200,000,000	96.467						(4,644,544)					2,661,753		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/30/2025	05/07/2032		200,000,000	96.006						(3,663,403)					2,420,234		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/30/2025	08/05/2033		200,000,000	95.602						(3,372,972)					2,665,354		100/100
Bond forward T 4.75 08/15/55 GOVT	T 4.75 08/15/55 GOVT	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/30/2025	05/07/2032		400,000,000	95.969						(7,209,033)					4,840,469		100/100
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2026	04/09/2027		682,750,000	0.7323				(20,673,269)		(18,647,979)					3,005,927		100/100
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2026	04/09/2027		682,150,000	0.7330				(19,908,984)		(18,066,125)					3,003,286		100/100
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2026	04/09/2027		682,000,000	0.7331				(19,717,912)		(17,920,662)					3,002,625		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2026	04/09/2027		341,100,000	0.7329				(9,774,135)		(9,057,307)					1,501,753		100/100
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2026	04/09/2027		683,010,000	0.7321				(20,670,412)		(18,900,116)					3,007,072		100/100
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2026	04/09/2027		342,400,000	0.7301				(11,238,420)		(10,317,991)					1,507,476		100/100
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2026	04/09/2027		342,417,500	0.7301				(11,247,706)		(10,334,961)					1,507,554		100/100
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2026	04/09/2027		342,400,000	0.7301				(11,176,813)		(10,317,991)					1,507,476		100/100
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2026	04/09/2027		341,950,000	0.7311				(10,562,528)		(9,881,600)					1,505,495		100/100
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2026	04/09/2027		4,500,000,000	0.7324				(91,690,813)		(122,784,453)					19,812,045		100/100
1419999999. Subtotal - forwards - hedging effective excluding variable annuity guarantees under SSAP No.108													(226,660,992)	XXX	(305,870,482)					104,035,301	XXX	XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A167 Enhanced Real Estate Series Europe II SCSP OIA	BA-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/04/2025	07/17/2026		6,445,329	0.8533				156,996		156,996	50,004	179,314			6,955		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A385 Lille Euralille OIA	BA-1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	06/13/2025	07/17/2026		188,768,000	0.8476				5,832,508		5,832,508	1,476,929	5,216,421			203,693		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A01D European Core-Plus Logistics Fund SCSp OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	07/23/2025	07/17/2026		5,407,584	0.8322				262,355		262,355	43,269	146,712			5,835		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/08/2025	08/12/2026		6,393,200	0.7446				78,454		78,454	(5,035)	102,311			10,972		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A167 Enhanced Real Estate Series Europe II SCSP OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	09/25/2025	07/17/2026		2,019,304	0.8419				75,591		75,591	15,932	55,424			2,179		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 04142901 OLIVE INCREASE 4.3% due 04/24/2027	B-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/26/2025	04/26/2027		839,063	0.8343				27,774		27,774	3,631	22,822			3,803		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/22/2025	10/27/2026		6,435,900	0.8475				170,682		170,682	44,841	177,833			18,374		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A167 Enhanced Real Estate Series Europe II SCSP OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/30/2025	07/17/2026		2,343,615	0.8534				56,949		56,949	18,181	65,205			2,529		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	11/21/2025	11/25/2026		3,754,359	0.7654				(56,737)		(56,737)	(8,001)	61,757			11,953		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	11/21/2025	11/25/2026		12,763,870	0.8547				218,349		218,349	83,490	355,665			40,638		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A167 Enhanced Real Estate Series Europe II SCSP OIA	BA-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/28/2025	07/17/2026		6,320,582	0.8544				146,595		146,595	48,962	176,054			6,820		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	A1CF Self Storage Group ASA (NOK) OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	12/02/2025	02/05/2027		2,071,528	10.1857				(52,424)		(52,424)	(1,213)	(38,382)			8,041		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/09/2025	11/25/2026		21,727,700	0.7521				49,286		49,286	(39,751)	351,195			69,178		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8065 Tour Areva OIA	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/10/2025	12/11/2026		62,871,814	0.8460				1,647,382		1,647,382	403,397	1,734,134			210,718		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	a4fc Berrocales 3 OIA	BA-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2025	12/11/2026		946,304,000	0.8454				25,450,977		25,450,977	6,077,410	26,082,104			3,171,584		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	A1D2 Self Storage Group ASA (DKK) OIA	BA-1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30QPILB75	01/14/2026	01/15/2027		101,617,464	6.2981				2,687,415		2,687,415	692,082	1,995,333			375,162		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8065 Tour Areva OIA	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/21/2026	12/11/2026		2,555,914	0.8412				80,903		80,903	17,104	63,799			8,566		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8033 40 Holborn Viaduct OIA	BA-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/21/2026	01/22/2027		333,507,920	0.7436				4,367,798		4,367,798	(281,343)	4,649,142			1,252,747		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	01/26/2026	01/28/2027		6,575,828	0.8295				280,119		280,119	38,133	241,986			25,058		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30QPILB75	01/30/2026	02/03/2027		3,909,258	0.7282				129,079		129,079	(7,781)	136,860			15,106		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9362 Branas Naeringspark 2 OIA	BA-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/04/2026	02/05/2027		401,570,826	9.7019				8,949,845		8,949,845	(517,446)	9,467,291			1,558,824		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9675 Lonningsflaten 22 OIA	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/17/2026	02/05/2027		2,181,736	9.6254				65,051		65,051	(7,613)	72,663			8,469		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/18/2026	01/28/2027		33,035,778	0.8332				1,268,301		1,268,301	151,738	1,116,563			125,886		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/18/2026	08/20/2026		405,149,600	1.4192				7,351,110		7,351,110	(498,694)	7,849,803			757,223		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8034 Nymphe OIA	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/20/2026	12/11/2026		4,288,424	0.8395				144,069		144,069	22,123	121,946			14,373		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04214700 IDC AFFORDABLE HOUSING PORT 5.7083% due 02/26/2031	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/23/2026	08/24/2027		76,657,130	1.4350				882,340		882,340	(639,162)	1,521,502			411,150		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04215400 Irongate Minchinbury 5.64% due 3/3/2029	B-1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30QPILB75	02/25/2026	02/25/2027		37,221,511	1.4190				765,245		765,245	(157,549)	922,794			150,912		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/02/2026	03/04/2027		3,240,453	0.8416				88,407		88,407	12,932	75,475			13,328		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	a01f Japan Alternatives Living Fund LP OIA	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUO0SJ21A208	03/04/2026	03/05/2027		52,832,082	153.0888				2,004,529		2,004,529	331,717	1,672,812			217,744		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	9297GBP ND Euro OIA	BA-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/10/2026	01/22/2027		45,672,880	0.7444				549,920		549,920	(77,262)	627,182			171,560		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9310 Berrocales OIA	BA-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	03/19/2026	12/11/2026		20,241,810	0.8596				219,102		219,102	74,786	144,316			67,841		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	03/24/2026	03/04/2027		3,197,845	0.8528				46,919		46,919	6,053	40,866			13,153		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A4BE Dawn OIA	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/06/2026	12/11/2026		7,573,616	0.8582				93,663		93,663	17,001	76,661			25,383		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	TBD Schroders TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/17/2026	04/09/2027		4,500,000,000	0.7391				83,917,060		83,917,060	(7,031,918)	90,948,978			19,812,045		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/05/2026	04/09/2027		125,931,250	0.7394				(2,287,285)		(2,287,285)	231,260	(2,518,545)			554,435		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/05/2026	04/09/2027		338,650,000	0.7382				(6,681,402)		(6,681,402)	580,233	(7,261,635)			1,490,966		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/05/2026	04/09/2027		339,520,000	0.7363				(7,525,090)		(7,525,090)	536,544	(8,061,635)			1,494,797		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/05/2026	04/09/2027		338,842,500	0.7378				(6,868,080)		(6,868,080)	343,555	(7,211,635)			1,491,814		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/04/2026	04/09/2027		341,092,500	0.7329				(9,050,033)		(9,050,033)	611,601	(9,661,635)			1,501,720		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/04/2026	04/09/2027		341,155,000	0.7328				(9,110,643)		(9,110,643)	613,491	(9,724,135)			1,501,995		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/04/2026	04/09/2027		341,081,250	0.7330				(9,039,124)		(9,039,124)	697,511	(9,736,635)			1,501,670		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/04/2026	04/09/2027		341,087,500	0.7329				(9,045,185)		(9,045,185)	716,450	(9,761,635)			1,501,698		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/04/2026	04/09/2027		341,300,000	0.7325				(9,251,258)		(9,251,258)	722,877	(9,974,135)			1,502,634		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/04/2026	04/09/2027		341,481,250	0.7321				(9,427,026)		(9,427,026)	734,608	(10,161,635)			1,503,432		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/04/2026	04/09/2027		342,025,000	0.7309				(9,954,332)		(9,954,332)	757,303	(10,711,635)			1,505,825		0002

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2026	04/09/2027		342,256,250	0.7304				(10,178,588)		(10,178,588)	720,547	(10,899,135)			1,506,844		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2026	04/09/2027		342,568,750	0.7298				(10,481,637)		(10,481,637)	729,998	(11,211,635)			1,508,219		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	TBD Schroders (Buy GBP) TBD	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2026	04/09/2027		342,831,250	0.7292				(10,736,198)		(10,736,198)	750,436	(11,486,635)			1,509,375		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 0881900 Bakehouse Quarter 4.2% due 04/15/2027	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	04/10/2026	07/15/2026		167,646,045	1.4148				3,457,579		3,457,579	(221,663)	3,679,242			169,927		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 3.705% due 04/15/2026	B-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/13/2026	07/15/2026		257,915,015	0.7436				3,531,519		3,531,519	(73,213)	3,604,732			261,424		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8865 Adelaide OIA	BA-1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	04/21/2026	04/16/2027		327,234,800	1.4057				9,763,405		9,763,405	(1,944,438)	11,707,843			1,458,418		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9266 Grand Central OIA	BA-1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	04/21/2026	04/16/2027		648,790,962	0.8388				18,500,694		18,500,694	(3,784)	18,504,479			2,891,528		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET 10.1809% due 01/25/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/23/2026	07/27/2026		512,575,142	0.7410				8,765,809		8,765,809	(169,668)	8,935,477			697,048		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 04103000 GRIFFITH WOOD PORTFOLIO 3.5058% due 10/27/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/23/2026	07/27/2026		242,689,805	0.8508				6,508,259		6,508,259	732,205	5,776,054			330,033		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 6.7295% due 04/30/2026	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/28/2026	07/30/2026		260,015,426	0.7415				4,250,912		4,250,912	(96,334)	4,347,246			372,721		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	0816FD098 Global Real Estate Debt Partners - Fund III (UK) GBP Portfolio Hedge	BA-1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/30/2026	02/03/2027		3,876,015	0.7425				55,891		55,891	(15,419)	71,310			14,977		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	A370 Australia Real Estate Debt Fund LP OIA	BA-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/05/2026	08/11/2026		4,287,566	1.3951				148,522		148,522	(6,351)	154,873			7,272		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A4BE Dawn OIA	BA-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/08/2026	04/16/2027		1,191,799	0.8391				33,584		33,584	(1,330)	34,914			5,312		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL INR	B72FA47E4 Creation Investments Social Ventures Fund IV INR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	05/13/2026	08/21/2026		41,339,396	96.7600				(775,653)		(775,653)	(300,600)	(475,053)			78,017		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	sukpppi Wigg Investments Limited GBP Portfolio Hedge	BA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/18/2026	08/20/2026		33,472,905	0.7469				310,845		310,845	(12,819)	323,663			62,561		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL INR	09678F31D Nuveen Global Impact Fund LP INR Portfolio Hedge	BA-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/18/2026	08/21/2026		56,553,816	97.2525				(1,352,854)		(1,352,854)	(400,455)	(952,399)			106,730		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	F56C8DDC7 Nuveen Private Credit Europe Fund I EUR Portfolio Hedge	BA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/18/2026	08/20/2026		672,361,875	0.8552				13,978,250		13,978,250	1,210,937	12,767,313			1,256,642		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL PLN	sgtrhol TIAA GTR HoldCo LLC PLN Portfolio Hedge	BA-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2026	08/20/2026		30,184,695	3.6442				940,048		940,048	(10,211)	950,259			56,415		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	CBCC47C3E Nuveen European Core Renewable Infrastructure Fund GBP Portfolio Hedge	BA-1	Currency	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	05/18/2026	08/20/2026		200,853,750	0.7468				1,881,304		1,881,304	(75,677)	1,956,981			375,395		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	stiinfr TIAA Infrastructure - ACS CAD Portfolio Hedge	BA-1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/18/2026	08/19/2026		113,240,479	1.3688				3,701,120		3,701,120	180,600	3,520,519			209,561		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CLP	sngffco NGFF Holdco LLC CLP Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	05/18/2026	05/20/2027		26,542,213	904.2200				434,699		434,699	(113,783)	548,482			125,035		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	166D94CAC TIAA SMA Strategies, LLC (Nuveen Churchill Private Capital Income Fund) AUD Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/18/2026	11/20/2026		338,948,125	1.4014				10,696,467		10,696,467	(870,653)	11,567,120			1,060,779		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CLP	scecere Ceres (Rio King II) CLP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	05/18/2026	11/20/2026		26,600,166	902.2500				525,215		525,215	(30,923)	556,138			83,248		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04222000 HUNTINGWOOD LOGISTICS EST 6.0615% due 05/31/2029	B-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/21/2026	07/30/2027		31,441,385	1.4169				729,350		729,350	(150,594)	879,944			163,540		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04193900 LITTLE BOUNDARY ROAD (CORE) 6.2742% due 07/31/2026	B-1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	05/27/2026	07/31/2026		37,793,877	1.4033				1,089,387		1,089,387	(31,883)	1,121,270			55,071		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	a01f Japan Alternatives Living Fund LP OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/01/2026	03/05/2027		16,003,547	156.2154				301,382		301,382	25,499	275,883			65,958		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04195800 LENNON MILLS 5.7399% due 06/12/2027	B-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/04/2026	12/07/2026		22,769,798	1.4054				661,037		661,037	(45,582)	706,619			75,378		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	A370 Australia Real Estate Debt Fund LP OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/04/2026	08/11/2026		3,984,342	1.4022				118,447		118,447	(2,911)	121,358			6,758		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A4BE Dawn OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/08/2026	04/16/2027		1,051,310	0.8561				9,578		9,578	(1,046)	10,624			4,685		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	A370 Australia Real Estate Debt Fund LP OIA	BA-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/09/2026	08/11/2026		14,691,879	1.4212				244,148		244,148	(9,175)	253,323			24,919		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	A370 Australia Real Estate Debt Fund LP OIA	BA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/09/2026	07/07/2026		7,040,219	1.4204				117,152		117,152	(3,366)	120,518			4,875		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563 Green Storage OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/10/2026	06/11/2027		341,793,934	9.2980				7,186,388		7,186,388	(789,285)	7,975,673			1,663,895		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A01D European Core-Plus Logistics Fund SCSp OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/15/2026	04/16/2027		7,051,135	0.8509				104,938		104,938	(8,666)	113,604			31,425		0002

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04203101 PROJECT OVERTURE-FLOATING 4.9166% due 09/24/2030	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/17/2026	09/15/2027		701,425	1.4257				12,469		12,469	(2,063)	14,532			3,859		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A85D53AB4 Nuveen European Real Estate Debt Fund IV EUR Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/17/2026	03/04/2027		9,579,557	0.8541				127,147		127,147	(9,113)	136,260			39,402		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04227600 BLACKSTONE ACORE 5.6231% due 06/29/2031	B-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/22/2026	12/29/2027		100,851,125	1.4378				1,068,155		1,068,155	(41,360)	1,109,516			617,302		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	D49907A6B Next Generation ROSCO Hermes EUR Portfolio Hedge	BA-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/24/2026	08/20/2026		100,252,964	0.7601				(815,806)		(815,806)	5,132	(820,938)			187,373		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/26/2026	07/31/2026		12,784,084	0.7566				(44,916)		(44,916)	92	(45,008)			18,628		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD	A05D Vilanova OIA	BA-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/26/2026	07/17/2026		30,861,383	0.8749				7,282		7,282	(3,140)	10,421			33,301		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	A1D7 Thurrock OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/29/2026	07/02/2026		51,922,490	0.7545				91,783		41,180	(89)	41,269			19,217		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A1D7 Thurrock OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/29/2026	01/22/2027		46,394,947	0.7544				(41,624)		(41,624)	(4,753)	(36,871)			174,272		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY AUD SELL USD	A370 Australia Real Estate Debt Fund LP OIA	BA-1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	06/30/2026	07/06/2026		782,476	1.4451				361		368	8	360			502		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	A370 Australia Real Estate Debt Fund LP OIA	BA-1	Currency	MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75	06/30/2026	08/11/2026		703,779	1.4460				(324)		(324)		(324)			1,194		0002
1439999999. Subtotal - forwards - hedging other													124,641,680	XXX	124,591,084	5,807,487	127,619,467			61,687,823	XXX	XXX
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*DK7 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/06/2023	07/10/2026		50,000,000	96.196						(8,118,576)					41,380		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*EC4 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/06/2023	07/10/2026		50,000,000	96.185						(8,113,262)					41,380		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*DN1 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/07/2023	07/13/2026		50,000,000	95.456						(7,748,881)					47,181		N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*JU9 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/10/2023	07/13/2026		50,000,000	94.963						(7,502,617)					47,181		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DP6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/11/2023	07/13/2026		50,000,000	95.134						(7,564,815)					47,181		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*ED2 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/12/2023	07/13/2026		50,000,000	95.242						(7,618,924)					47,181		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DV3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/14/2023	07/20/2026		50,000,000	96.649						(8,319,765)					58,521		N/A

SCHEDULE DB - PART A - SECTION 1

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TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DW1 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/14/2023	07/20/2026		50,000,000	96.720						(8,355,451)					58,521		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DX9 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/17/2023	07/20/2026		50,000,000	96.288						(8,139,999)					58,521		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DY7 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/17/2023	07/20/2026		50,000,000	96.315						(8,153,077)					58,521		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DZ4 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/20/2023	07/24/2026		100,000,000	97.519						(17,506,379)					128,212		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EA8 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/20/2023	07/26/2027		50,000,000	97.052						(8,261,392)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EF7 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/24/2023	07/26/2027		50,000,000	96.939						(8,207,002)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*CX0 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/25/2023	07/26/2027		50,000,000	96.702						(8,093,654)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EG5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/26/2027		50,000,000	96.673						(8,079,968)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EJ9 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	96.777						(8,129,437)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EL4 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	95.897						(7,708,165)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EP5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	95.294						(7,419,322)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EM2 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	94.827						(7,195,404)					258,751		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*CZ5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/28/2023	08/02/2027		50,000,000	95.188						(7,363,457)					261,057		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DC5 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/01/2023	08/02/2027		50,000,000	94.705						(7,132,563)					261,057		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DD3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/01/2023	08/02/2027		50,000,000	94.545						(7,055,944)					261,057		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EN0 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		100,000,000	94.494						(14,299,165)					386,413		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*HF4 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		100,000,000	94.062						(13,876,924)					386,413		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DE1 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		50,000,000	93.863						(6,841,526)					193,207		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DF8 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2023	02/04/2028		50,000,000	93.151						(6,286,687)					316,228		N/A

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TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*DG6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/02/2023	08/02/2027		50,000,000	92.823						(6,231,594)					261,057		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EQ3 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2023	02/04/2028		50,000,000	92.070						(5,779,714)					316,228		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*ER1 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/02/2023	02/04/2027		50,000,000	92.287						(6,069,582)					193,649		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*ES9 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/03/2023	02/04/2027		100,000,000	91.016						(10,895,876)					387,298		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*ET7 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	90.693						(5,134,100)					316,228		N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*EU4 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/03/2023	02/04/2027		50,000,000	90.716						(5,301,518)					193,649		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*EW0 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	81.052						(4,685,332)					316,228		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*EX8 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	08/03/2023	05/04/2027		100,000,000	80.598						(9,309,104)					459,303		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FC3 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	80.768						(4,547,738)					316,228		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FA7 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	08/03/2023	05/04/2027		100,000,000	80.652						(9,361,818)					459,303		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FB5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2023	08/09/2028		50,000,000	81.395						(4,753,118)					363,346		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FD1 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/07/2023	02/09/2027		50,000,000	80.969						(4,893,291)					195,847		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FE9 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	08/07/2023	05/04/2027		100,000,000	80.912						(9,613,129)					459,303		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FF6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/08/2023	05/04/2027		50,000,000	82.034						(5,346,662)					229,651		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FG4 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/09/2028		50,000,000	82.082						(5,061,828)					363,346		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*JA3 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	08/08/2023	11/09/2026		100,000,000	81.876						(10,814,198)					300,684		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FH2 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/08/2023	05/04/2027		50,000,000	81.622						(5,147,409)					229,651		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FJ8 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/09/2028		50,000,000	81.867						(4,962,912)					363,346		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*JC9 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	82.220						(11,152,849)					300,684		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FL3 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	81.921						(10,857,378)					300,684		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FK5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	82.013						(5,030,140)					363,346		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FN9 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	81.828						(4,944,978)					363,346		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FP4 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	81.486						(10,426,207)					300,684		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FQ2 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/10/2023	08/14/2028		50,000,000	81.280						(4,691,688)					364,523		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FR0 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	81.195						(4,654,054)					363,346		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FT6 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2023	02/15/2028		50,000,000	81.009						(4,648,560)					319,192		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FS8 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/11/2023	05/14/2027		100,000,000	80.819						(9,505,901)					466,699		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FU3 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2023	02/15/2028		50,000,000	81.230						(4,752,098)					319,192		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FV1 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2023	02/16/2028		50,000,000	81.075						(4,679,884)					319,460		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*HJ 6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/14/2023	08/15/2028		50,000,000	81.385						(4,737,823)					364,757		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*JL9 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/14/2023	08/15/2028		50,000,000	81.209						(4,656,004)					364,757		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*FW9 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/15/2023	02/16/2028		50,000,000	80.662						(4,487,132)					319,460		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*HG2 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/15/2023	02/16/2028		50,000,000	80.867						(4,583,150)					319,460		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*KF0 Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/15/2023	11/16/2027		100,000,000	80.685						(9,113,705)					587,542		N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	91278*JM7 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/16/2023	02/16/2028		100,000,000	80.419						(8,746,654)					638,920		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*FY5 Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/16/2023	11/17/2027		100,000,000	97.596						(10,093,164)					588,124		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HH0 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/16/2023	08/17/2028		100,000,000	97.150						(9,677,941)					730,453		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*FZ2 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/17/2023	11/18/2027		100,000,000	96.640						(9,188,706)					588,706		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*GA6 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/17/2023	05/18/2028		100,000,000	96.563						(9,113,803)					686,464		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*GP3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/21/2023	08/22/2028		50,000,000	95.926						(4,259,882)					366,397		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*JQ8 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	08/21/2023	11/22/2027		100,000,000	96.131						(8,700,824)					591,029		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HK3 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2023	05/22/2028		100,000,000	95.912						(8,503,403)					688,457		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HM9 Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/24/2023	11/30/2027		100,000,000	98.938						(11,351,317)					595,646		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*GR9 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/24/2023	05/30/2028		100,000,000	98.867						(11,228,230)					692,425		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*GS7 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2023	05/31/2028		100,000,000	98.655						(11,031,868)					692,919		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/01/2023	06/05/2028		150,000,000	98.792						(16,737,396)					1,043,079		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*GV0 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/05/2023	12/07/2026		100,000,000	97.261						(9,907,620)					331,042		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HA5 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/15/2023	12/18/2026		100,000,000	97.032						(9,702,707)					342,233		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HB3 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/15/2023	12/18/2028		100,000,000	96.854						(9,327,508)					786,008		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HS6 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2023	12/18/2028		100,000,000	96.665						(9,177,471)					786,008		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*JX3 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2023	12/18/2028		75,000,000	96.794						(6,954,788)					589,506		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HC1 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	12/18/2028		75,000,000	97.029						(7,184,728)					589,506		N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	91278*HD9 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2023	12/18/2028		75,000,000	95.176						(5,862,145)					589,506		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	91278*KC7 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/03/2024	03/06/2029		275,000,000	85.931						(16,042,208)					2,253,042		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	91278*KD5 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/10/2024	03/13/2029		150,000,000	85.731						(8,497,733)					1,233,313		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	91278*KE3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/17/2024	03/20/2029		100,000,000	87.597						(7,385,477)					825,119		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	91278*KK9 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/04/2024	06/05/2029		200,000,000	86.864						(13,168,536)					1,712,964		N/A

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	91278*KM5 Treasury Bond Forward	DB PART C-1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/04/2024	06/05/2029		200,000,000	86.821						(13,113,956)					1,712,964		N/A
TREASURY BOND FORWARD T 4.125 08/15/53 (912810TT5)	91278*KP8 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	12/12/2024	03/20/2030		100,000,000	92.168						(5,272,716)					964,791		N/A
TREASURY BOND FORWARD T 4.125 08/15/53 (912810TT5)	91278*KG8 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2029		400,000,000	91.590						(19,086,515)					3,720,362		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2024	03/20/2030		100,000,000	84.155						(4,220,690)					964,791		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2024	06/18/2030		100,000,000	84.101						(4,165,415)					996,226		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	91278*KJ2 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/19/2025	06/18/2030		200,000,000	83.429						(7,489,005)					1,992,452		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TN8)	91278*KQ6 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/08/2025	06/18/2030		50,000,000	81.138						(833,228)					498,113		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	91278*KR4 Treasury Bond Forward	DB PART C-1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/11/2025	07/10/2026		50,000,000	78.606						667,528					41,380		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/25/2025	06/26/2028		100,000,000	78.893						698,273					705,652		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/02/2025	07/07/2028		100,000,000	79.092						272,910					710,971		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/03/2025	07/07/2028		100,000,000	79.192						180,721					710,971		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/03/2025	07/09/2029		50,000,000	78.657						56,946					434,985		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	91278*KZ6 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/03/2025	07/07/2031		50,000,000	78.046						355,627					560,241		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	91278*MZ4 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/09/2025	07/07/2028		50,000,000	78.353						586,216					355,485		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	91278*LB8 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/09/2025	07/09/2029		50,000,000	77.884						660,607					434,985		N/A
TREASURY BOND FORWARD T 3.625 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/10/2025	07/07/2028		50,000,000	78.687						431,902					355,485		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LC6 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/11/2030		250,000,000	93.168						2,726,712					2,510,253		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LD4 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/11/2025	07/16/2029		150,000,000	93.337						2,478,952					1,309,083		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LE2 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/11/2025	07/16/2029		100,000,000	93.057						1,900,754					872,722		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LF9 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/11/2025	07/16/2029		100,000,000	92.767						2,158,493					872,722		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LL6 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/11/2025	07/16/2029		50,000,000	92.640						1,135,606					436,361		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LG7 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/15/2030		150,000,000	91.429						3,879,891					1,508,197		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LH5 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2025	07/16/2029		100,000,000	92.648						2,277,810					872,722		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LJ1 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2025	07/25/2029		100,000,000	92.367						2,522,287					876,247		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LQ5 Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/15/2025	07/15/2030		100,000,000	91.125						2,865,235					1,005,465		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LK8 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2025	07/25/2029		100,000,000	92.155						2,710,671					876,247		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LM4 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2025	07/25/2029		100,000,000	92.124						2,737,927					876,247		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LN2 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2030		100,000,000	91.172						2,824,686					1,005,465		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LP7 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	07/15/2025	07/25/2029		200,000,000	91.945						5,750,642					1,752,493		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LR3 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	07/16/2025	07/25/2029		100,000,000	91.277						3,489,292					876,247		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LS1 Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/16/2025	07/25/2029		100,000,000	90.978						3,767,729					876,247		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LT9 Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/17/2025	07/25/2030		100,000,000	91.024						2,967,629					1,008,865		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/25/2030		100,000,000	91.035						2,957,874					1,008,865		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LV4 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/25/2030		100,000,000	90.907						3,066,853					1,008,865		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LW2 Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/18/2025	07/25/2030		100,000,000	91.058						2,938,077					1,008,865		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/24/2031		100,000,000	91.284						2,209,825					1,125,666		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	07/23/2025	07/24/2031		200,000,000	91.282						4,424,055					2,251,331		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*LZ5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2031		100,000,000	90.989						2,452,326					1,125,666		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	07/31/2025	08/12/2031		100,000,000	92.617						1,087,268					1,131,431		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*MA9 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	07/31/2025	08/12/2031		100,000,000	92.610						1,093,190					1,131,431		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	07/31/2025	08/12/2031		100,000,000	92.476						1,203,079					1,131,431		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*MB7 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	07/31/2025	08/12/2031		100,000,000	92.553						1,139,937					1,131,431		N/A
TREASURY BOND FORWARD T 3.625 02/15/53 (91810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6OX2D1J857QP30	08/04/2025	08/02/2027		50,000,000	80.343						(257,535)					261,057		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	08/06/2025	08/12/2031		100,000,000	93.206						604,566					1,131,431		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	08/06/2025	08/12/2031		100,000,000	92.779						954,937					1,131,431		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	08/06/2025	08/12/2031		100,000,000	92.726						997,674					1,131,431		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	08/07/2025	08/12/2031		100,000,000	92.834						909,161					1,131,431		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	08/08/2025	08/19/2031		100,000,000	92.520						1,156,924					1,133,548		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/19/2031		100,000,000	92.454						1,188,381					1,133,548		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*MK7 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/19/2031		100,000,000	92.322						1,296,366					1,133,548		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	08/08/2025	08/19/2031		100,000,000	92.309						1,307,065					1,133,548		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*ML5 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/19/2031		100,000,000	92.430						1,207,927					1,133,548		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*MM3 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/19/2031		100,000,000	92.464						1,224,785					1,133,548		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*MN1 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	08/12/2025	08/19/2031		100,000,000	92.501						1,195,063					1,133,548		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*MP6 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	08/12/2025	08/19/2031		100,000,000	92.108						1,516,982					1,133,548		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*MQ4 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	08/12/2025	08/19/2031		100,000,000	91.758						1,803,150					1,133,548		N/A
TREASURY BOND FORWARD T 4.75 05/15/55 (912810UK2)	91278*MR2 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	08/12/2025	08/19/2031		100,000,000	91.882						1,724,818					1,133,548		N/A

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
TREASURY BOND FORWARD T 4.75 08/15/55 (912810UM8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/26/2031		100,000,000	92.636						1,126,771					1,135,661		N/A
TREASURY BOND FORWARD T 4.75 08/15/55 (912810UM8)	91278*MT8 Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/26/2031		100,000,000	92.564						1,186,015					1,135,661		N/A
TREASURY BOND FORWARD T 4.75 08/15/55 (912810UM8)	91278*MU5 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	08/14/2025	08/26/2031		100,000,000	92.385						1,377,715					1,135,661		N/A
TREASURY BOND FORWARD T 4.75 08/15/55 (912810UM8)	91278*MV3 Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	08/14/2025	08/26/2031		100,000,000	92.107						1,605,022					1,135,661		N/A
TREASURY BOND FORWARD T 4.75 08/15/55 (912810UM8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/15/2025	11/10/2027		100,000,000	95.166						1,098,520					584,034		N/A
TREASURY BOND FORWARD T 4.75 08/15/55 (912810UM8)	91278*NB6 Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/15/2025	11/10/2027		100,000,000	95.050						1,208,901					584,034		N/A
TREASURY BOND FORWARD T 3 08/15/2052 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/06/2025	08/05/2033		50,000,000	73.197						(457,620)					666,338		N/A
TREASURY BOND FORWARD T 3 08/15/2052 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/13/2025	11/17/2026		100,000,000	73.492						(2,551,654)					309,662		N/A
TREASURY BOND FORWARD T 4.125 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	11/21/2025	11/19/2027		100,000,000	88.760						(1,873,835)					589,288		N/A
TREASURY BOND FORWARD T 4.125 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	12/05/2025	06/08/2033		100,000,000	84.995						44,321					1,317,688		N/A
TREASURY BOND FORWARD T 3.625 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	01/23/2026	07/20/2026		50,000,000	81.105						(564,179)					58,521		N/A
TREASURY BOND FORWARD T 3.625 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2026	09/18/2030		300,000,000	78.732						520,237					3,082,096		N/A
TREASURY BOND FORWARD T 3.625 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	01/26/2026	07/20/2026		50,000,000	81.647						(834,579)					58,521		N/A
TREASURY BOND FORWARD T 3.625 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	01/30/2026	07/24/2026		100,000,000	80.496						(524,797)					128,212		N/A
TREASURY BOND FORWARD T 3.625 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	02/03/2026	07/24/2026		50,000,000	80.009						(19,999)					64,106		N/A
TREASURY BOND FORWARD T 4.125 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	06/04/2026	11/19/2027		300,000,000	86.119						1,933,620					1,767,864		N/A
1449999999. Subtotal - forwards - replication														XXX	(627,166,211)					108,797,251	XXX	XXX
1479999999. Subtotal - forwards													(102,019,312)	XXX	(808,445,609)	5,807,487	127,619,467			274,520,375	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												47,699,768	(156,319,072)	XXX	(397,498,405)		178,177,423			246,775,471	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										(584,493)		27,419,901	156,859,958	XXX	156,809,362	(82,409,974)	248,910,208			121,692,678	XXX	XXX
1719999999. Subtotal - replication										1,023,079,549	226,294,370	180,680,745	992,318,102	XXX	375,020,385			(113,930,223)		14,727,331,452	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										1,022,495,056	226,294,370	255,800,414	992,858,988	XXX	134,331,342	(82,409,974)	427,087,631	(113,930,223)		15,095,799,601	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of the underlying invested assets
0002	Hedges the currency risk of the underlying foreign currency denominated invested assets
0003	Hedges the credit risk of the underlying invested assets

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX									
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Y	Y	90,080,730		115,188,081	(43,110,519)		156,431,124	(164,672,983)		794,794,250	776,791,082
BANK OF MONTREAL	NQG6HPCNCCU6TUTQYE16	Y	Y	12,823,999		21,723,335	(9,809,243)		19,796,829	(10,241,795)		7,214,333	6,304,426
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	16,520,000		19,153,514	(1,704,202)	929,312	47,447,258	(193,418,898)		69,252,073	69,252,073
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	32,800,801		202,404,078	(365,819,015)		232,529,348	(482,275,106)		1,351,427,925	1,155,212,187
CITIBANK N.A. NEW YORK	E57ODZWZ7FF32TWEFA76	Y	Y	161,304,545		208,610,257	(57,973,523)		290,020,012	(374,504,788)		2,745,300,191	2,734,632,380
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Y	Y	129,051,692		165,744,785	(135,840,686)		223,648,234	(187,340,204)		62,547,097	
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	399,603,037		299,867,661	(1,500,976)		336,867,220			4,223,718,334	4,122,481,982
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	349,463,552		365,427,444	(77,918,850)		421,716,999	(354,053,405)		2,281,976,778	2,220,021,820
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	Y	Y	7,820,000		6,854,329	(2,984,995)		6,345,328	(5,309,484)		6,410,235	2,459,569
MORGAN STANLEY BANK NA	G1MLHISON32I3QPILB75	Y	Y	296,657,750		324,944,887	(80,876,649)		331,513,527	(145,177,609)		3,510,096,604	3,457,507,093
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y										
SMBC CAPITAL MARKETS INC.	TVJBSHLIZLORGWGDTN03	Y	Y	27,240,000		35,771,280	(456,489)	8,074,791	21,591,755	(1,601,282)		11,769,707	11,769,707
THE TORONTO-DOMINION BANK	PT30B789TSUIDF371261	Y	Y			7,971,743	(35,768,074)		3,114,839	(43,336,675)		10,978,329	
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	40,111,043		44,472,201	(11,511,386)		43,586,917	(23,668,659)		14,055,239	6,905,010
0299999999. Total NAIC 1 Designation				1,563,477,149		1,818,133,595	(825,274,607)	9,004,103	2,134,609,390	(1,985,600,888)		15,089,541,095	14,563,337,329
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)										(14,677,179)		6,258,509	6,258,509
0999999999 - Gross totals				1,563,477,149		1,818,133,595	(825,274,607)	9,004,103	2,134,609,390	(2,000,278,067)		15,095,799,604	14,569,595,838
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,818,133,595	(825,274,607)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZ0078	Cash			15,403,947		15,403,947		V
BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	Corporate	717081-EA-7	PFE 3 12/15/26	1,040,198	1,044,800	1,044,335	12/15/2026	V
BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	Treasury	912810-RW-0	TII 0 7/8 02/15/47	46,562,746	48,045,800	65,241,178	02/15/2047	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	641423-BP-2	BRKHEC 6.65 04/01/36	11,432,365	10,405,900	10,501,398	04/01/2036	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912810-UT-3	T 4 5/8 02/15/46	116,697,515	121,579,700	114,921,318	02/15/2046	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912810-RB-6	T 2 7/8 05/15/43	330,025	430,000	390,829	05/15/2043	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912810-UT-3	T 4 5/8 02/15/46	57,394,817	59,796,000	56,521,238	02/15/2046	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912810-UT-3	T 4 5/8 02/15/46	64,367,122	67,060,000	63,387,420	02/15/2046	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	02209S-BL-6	MO 2.45 02/04/32	2,107,105	2,395,000	2,393,637	02/04/2032	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	03040W-BF-1	AWK 5 1/4 03/01/35	8,478,275	8,378,000	8,382,408	03/01/2035	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	032095-AL-5	APH 2.2 09/15/31	6,192,727	7,000,000	6,941,932	09/15/2031	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	039482-AD-6	ADM 2.9 03/01/32	272,953	300,000	299,626	03/01/2032	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	125523-CM-0	CI 2 3/8 03/15/31	270,069	300,000	299,827	03/15/2031	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	12636Y-AF-9	CRHID 5 1/2 01/09/35	4,675,509	4,600,000	4,599,390	01/09/2035	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	20826F-BZ-8	COP 6.6 10/01/37	2,763,371	2,500,000	2,538,734	10/01/2037	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	254687-DK-9	DIS 3 3/8 11/15/26	3,587,140	3,598,000	3,598,409	11/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	26875P-AN-1	EOG 3.9 04/01/35	9,414,780	10,291,000	10,267,556	04/01/2035	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	283695-BE-3	KMI 7 1/2 11/15/26	8,353,318	8,280,000	8,280,000	11/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	29670G-AD-4	WTRG 2.704 04/15/30	3,343,836	3,607,000	3,635,958	04/15/2030	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	31488V-AA-5	FERG 5 10/03/34	7,916,030	8,000,000	7,995,189	10/03/2034	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	478160-BU-7	JNJ 3.55 03/01/36	8,164,791	9,000,000	8,971,410	03/01/2036	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	594918-CN-2	MSFT 3.4 09/15/26	2,497,319	2,500,000	2,490,438	09/15/2026	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	665772-CT-4	XEL 2 1/4 04/01/31	8,189,128	9,100,000	9,080,852	04/01/2031	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	677415-CS-8	AEP 2.6 04/01/30	9,192,689	9,900,000	10,067,380	04/01/2030	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	681919-BD-7	OMC 2.6 08/01/31	7,597,962	8,465,000	8,517,728	08/01/2031	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	744448-CT-6	XEL 1.9 01/15/31	3,539,396	4,000,000	3,965,700	01/15/2031	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	744533-BM-1	AEP 2.2 08/15/31	2,183,133	2,483,000	2,478,577	08/15/2031	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	74834L-BB-5	DGX 2.95 06/30/30	6,089,320	6,500,000	6,639,242	06/30/2030	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	74834L-BC-3	DGX 2.8 06/30/31	2,284,578	2,500,000	2,533,793	06/30/2031	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	79466L-AJ-3	CRM 1.95 07/15/31	5,225,842	6,000,000	5,968,040	07/15/2031	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	842400-FA-6	EIX 5.35 07/15/35	6,898,925	7,000,000	6,885,400	07/15/2035	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	906548-CT-7	AEE 2.15 03/15/32	2,538,962	2,900,000	2,897,331	03/15/2032	V
CREDIT AGRICOLE 1VUV7VQFKUOOSJ21A208	Corporate	744533-BM-1	AEP 2.2 08/15/31	1,341,972	1,526,300	1,523,581	08/15/2031	V
CREDIT AGRICOLE 1VUV7VQFKUOOSJ21A208	Treasury	912810-RB-6	T 2 7/8 05/15/43	3,594,970	4,684,000	4,257,304	05/15/2043	V
CREDIT AGRICOLE 1VUV7VQFKUOOSJ21A208	Treasury	912810-RW-0	TII 0 7/8 02/15/47	24,505,485	25,286,000	34,335,747	02/15/2047	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	02209S-BL-6	MO 2.45 02/04/32	1,643,454	1,868,000	1,866,937	02/04/2032	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	03040W-AN-5	AWK 3 12/01/26	5,470,201	5,501,000	5,500,523	12/01/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	032654-AV-7	ADI 2.1 10/01/31	3,523,035	4,002,000	3,992,592	10/01/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	039482-AD-6	ADM 2.9 03/01/32	17,227,868	18,935,000	18,911,412	03/01/2032	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	05526D-BS-3	BATSLN 2.726 03/25/31	32,599,089	35,679,000	35,875,574	03/25/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	05565E-BX-2	BMW 1.95 08/12/31	1,280,995	1,481,000	1,458,869	08/12/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	14448C-AL-8	CARR 2.7 02/15/31	1,799,679	1,963,000	1,981,812	02/15/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	233853-AH-3	DTRGR 2 1/2 12/14/31	3,373,168	3,824,000	3,807,761	12/14/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	571676-BA-2	MARS 5.2 03/01/35	35,127,124	34,988,000	34,886,352	03/01/2035	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	631005-BJ-3	PPL 3.395 04/09/30	1,756,713	1,841,000	1,848,001	04/09/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	65339K-BR-0	NEE 2 1/4 06/01/30	5,546,616	6,081,000	6,080,081	06/01/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	717081-EA-7	PFE 3 12/15/26	17,960,533	18,040,000	18,031,978	12/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	760759-AZ-3	RSG 1 3/4 02/15/32	14,574,597	17,019,000	16,629,318	02/15/2032	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	776743-AD-8	ROP 3.8 12/15/26	25,953,637	26,000,000	25,988,022	12/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	842400-FA-6	EIX 5.35 07/15/35	12,340,205	12,521,000	12,316,013	07/15/2035	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RW-0	TII 0 7/8 02/15/47	28,057,646	28,951,300	39,312,842	02/15/2047	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UT-3	T 4 5/8 02/15/46	49,293,544	51,355,800	48,543,270	02/15/2046	V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZ0078	Treasury	912810-RW-0	TII 0 7/8 02/15/47	15,920,230	16,427,300	22,306,558	02/15/2047	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	032095-AL-5	APH 2.2 09/15/31	3,211,371	3,630,000	3,599,888	09/15/2031	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	20826F-BZ-8	COP 6.6 10/01/37	221,070	200,000	203,099	10/01/2037	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	254687-DK-9	DIS 3 3/8 11/15/26	598,189	600,000	600,068	11/15/2026	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	25731V-AA-2	D 2.3 12/01/31	656,060	740,000	739,739	12/01/2031	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	26442E-AH-3	DUK 2 1/8 06/01/30	3,495,093	3,839,000	3,837,999	06/01/2030	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	478160-BU-7	JNJ 3.55 03/01/36	680,399	750,000	747,618	03/01/2036	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	744448-CT-6	XEL 1.9 01/15/31	707,879	800,000	793,140	01/15/2031	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	74531E-AC-6	PSD 7 03/09/29	4,676,753	4,417,000	4,326,231	03/09/2029	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	74949L-AD-4	RELLN 3 05/22/30	347,527	370,000	368,964	05/22/2030	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	760759-AX-8	RSG 1.45 02/15/31	3,038,580	3,499,100	3,373,829	02/15/2031	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	760759-AZ-3	RSG 1 3/4 02/15/32	1,370,195	1,600,000	1,563,365	02/15/2032	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	760759-BA-7	RSG 2 3/8 03/15/33	376,898	435,000	434,438	03/15/2033	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	906548-CT-7	AEE 2.15 03/15/32	1,926,109	2,200,000	2,197,975	03/15/2032	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Treasury	912810-RB-6	T 2 7/8 05/15/43	148,895	194,000	176,327	05/15/2043	V
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Corporate	00115A-AE-9	AEP 3.1 12/01/26	2,282,917	2,293,000	2,292,784	12/01/2026	V
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Corporate	02209S-BL-6	MO 2.45 02/04/32	995,486	1,131,500	1,130,856	02/04/2032	V
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Corporate	74834L-BB-5	DGX 2.95 06/30/30	374,727	400,000	408,569	06/30/2030	V
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Treasury	912810-UT-3	T 4 5/8 02/15/46	31,471,069	32,787,700	30,992,063	02/15/2046	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	863667-AY-7	SYK 1.95 06/15/30	11,541,294	12,747,000	12,631,315	06/15/2030	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	594918-AR-5	MSFT 3 1/2 11/15/42	813,561	1,010,000	960,895	11/15/2042	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	677415-CF-6	AEP 6.6 02/15/33	8,075,284	7,500,000	7,486,068	02/15/2033	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	928668-BB-7	VW 3.2 09/26/26	2,591,337	2,600,000	2,599,940	09/26/2026	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	010392-EC-8	SO 5.7 02/15/33	7,653,308	7,304,000	7,309,170	02/15/2033	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	845011-AC-9	SWX 2.2 06/15/30	3,871,882	4,270,000	4,272,680	06/15/2030	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	031162-CJ-7	AMGN 2.6 08/19/26	13,321,971	13,350,000	13,335,361	08/19/2026	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	928668-BF-8	VW 3 3/4 05/13/30	13,751,064	14,400,000	14,954,132	05/13/2030	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	532457-BC-1	LLY 5.95 11/15/37	5,953,131	5,500,000	5,467,284	11/15/2037	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	637432-NW-1	NRUC 1.35 03/15/31	9,578,819	11,102,000	10,505,570	03/15/2031	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	855244-AW-9	SBUX 2 1/4 03/12/30	13,840,829	15,072,000	15,107,987	03/12/2030	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	26884T-AR-3	ENTERP 3.3 12/01/26	3,514,470	3,528,000	3,527,464	12/01/2026	I
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	031162-CJ-7	AMGN 2.6 08/19/26	7,488,245	7,504,000	7,495,771	08/19/2026	I
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	845011-AC-9	SWX 2.2 06/15/30	7,689,359	8,480,000	8,485,322	06/15/2030	I
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	010392-EC-8	SO 5.7 02/15/33	2,624,800	2,505,000	2,506,773	02/15/2033	I
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	855244-AW-9	SBUX 2 1/4 03/12/30	7,695,472	8,380,000	8,400,009	03/12/2030	I
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	637432-NW-1	NRUC 1.35 03/15/31	7,677,205	8,898,000	8,419,975	03/15/2031	I
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	26884T-AR-3	ENTERP 3.3 12/01/26	7,468,249	7,497,000	7,495,860	12/01/2026	I
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	100743-AL-7	NGGLN 3.001 08/01/29	2,653,430	2,800,000	2,800,000	08/01/2029	I
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Corporate	928668-BB-7	VW 3.2 09/26/26	7,375,343	7,400,000	7,399,829	09/26/2026	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	254687-EB-8	DIS 6.4 12/15/35	2,786,293	2,528,000	2,990,505	12/15/2035	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	665772-CA-5	XEL 5 1/4 07/15/35	2,439,980	2,420,000	2,229,920	07/15/2035	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	50587K-AA-9	AMRZ 3 1/2 09/22/26	2,395,792	2,400,000	2,399,986	09/22/2026	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	15189X-AX-6	CNP 3 03/01/32	2,755,509	3,028,000	3,019,540	03/01/2032	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	749983-AA-0	RWE 5 7/8 04/16/34	1,390,087	1,350,000	1,363,373	04/16/2034	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	89352H-AM-1	TRPCN 4 5/8 03/01/34	2,752,983	2,848,000	2,841,640	03/01/2034	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Corporate	437076-CP-5	HD 3 1/4 04/15/32	2,776,752	2,984,000	2,956,018	04/15/2032	I
CREDIT AGRICOLE 1VUV7VQFKUOOSJ21A208	Corporate	637432-NY-7	NRUC 2 3/4 04/15/32	8,644,607	9,664,000	9,642,973	04/15/2032	I
CREDIT AGRICOLE 1VUV7VQFKUOOSJ21A208	Corporate	749983-AA-0	RWE 5 7/8 04/16/34	14,827,590	14,400,000	14,542,650	04/16/2034	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLUO2	Corporate	749983-AA-0	RWE 5 7/8 04/16/34	44,173,861	42,900,000	43,324,978	04/16/2034	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLUO2	Corporate	50587K-AA-9	AMRZ 3 1/2 09/22/26	17,369,489	17,400,000	17,399,901	09/22/2026	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	254687-EB-8	DIS 6.4 12/15/35	5,603,448	5,084,000	6,014,132	12/15/2035	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	002824-AV-2	ABT 6 04/01/39	5,355,941	5,000,000	4,992,948	04/01/2039	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	341081-ES-2	NEE 5.65 02/01/35	5,130,684	5,000,000	5,005,582	02/01/2035	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	377372-AE-7	GSK 6 3/8 05/15/38	5,504,401	5,000,000	4,990,528	05/15/2038	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	057224-AZ-0	BHI 5 1/8 09/15/40	4,793,384	5,000,000	4,986,013	09/15/2040	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	844895-AL-6	SWX 8 08/01/26	21,051,240	21,000,000	21,001,626	08/01/2026	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	12189L-AA-9	BNSF 5 3/4 05/01/40	4,619,392	4,432,000	4,421,957	05/01/2040	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	976656-CE-6	WEC 3.65 12/15/42	7,748,759	10,000,000	9,795,619	12/15/2042	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	002824-AY-6	ABT 5.3 05/27/40	10,063,933	10,000,000	9,949,483	05/27/2040	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	84489P-AC-2	SWX 7.92 06/04/27	10,118,730	10,000,000	10,000,000	06/04/2027	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	678858-BF-7	OGE 5 3/4 01/15/36	20,572,688	19,999,000	19,901,539	01/15/2036	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	45138L-AR-4	IDA 5.3 08/15/35	9,802,174	10,000,000	9,967,150	08/15/2035	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	837004-BZ-2	D 5 1/4 03/01/35	9,771,804	9,980,000	9,729,435	03/01/2035	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	455434-BG-4	AES 6.6 01/01/34	16,061,639	15,000,000	15,199,507	01/01/2034	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	26442C-AB-0	DUK 6 01/15/38	10,227,980	9,654,000	9,245,547	01/15/2038	I
0199999999 - Total				1,188,394,064	1,214,737,200	1,253,455,674	XXX	XXX

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			16,520,000		XXX		V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Cash			51,958,000		XXX		V
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Cash			97,384,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			69,710,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			267,610,000		XXX		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Cash			5,830,000		XXX		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Cash			1,990,000		XXX		V
SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	Cash			27,240,000		XXX		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	T 0 5/8 08/15/30	90,080,730	103,791,600	XXX	08/15/2030	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Treasury	91282C-NC-1	T 4 1/4 05/15/35	12,823,999	12,914,400	XXX	05/15/2035	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	912828-ZS-2	T 0 1/2 05/31/27	1,591,586	1,644,200	XXX	05/31/2027	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	91282C-AD-3	T 0 3/8 07/31/27	2,430,187	2,529,600	XXX	07/31/2027	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	91282C-AE-1	T 0 5/8 08/15/30	1,320,944	1,522,000	XXX	08/15/2030	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	91282C-BL-4	T 1 1/8 02/15/31	461,667	527,800	XXX	02/15/2031	V
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Treasury	91282C-NJ-6	T 4 06/30/32	10,204,714	10,313,000	XXX	06/30/2032	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-PW-2	T 4 3/8 02/15/38	5,711,789	5,730,700	XXX	02/15/2038	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-QC-5	T 4 1/2 08/15/39	44,528,900	44,842,800	XXX	08/15/2039	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SF-6	T 3 02/15/49	15,758,886	21,399,900	XXX	02/15/2049	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-SG-4	TII 1 02/15/49	18,981,691	20,144,000	XXX	02/15/2049	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TJ-7	T 3 08/15/52	25,760,061	35,942,600	XXX	08/15/2052	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TN-8	T 3 5/8 02/15/53	22,815,803	28,226,900	XXX	02/15/2053	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TT-5	T 4 1/8 08/15/53	14,004,830	15,865,900	XXX	08/15/2053	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	T 4 3/8 08/15/43	16,869,095	17,779,400	XXX	08/15/2043	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UA-4	T 4 5/8 05/15/54	17,133,792	17,857,000	XXX	05/15/2054	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UB-2	T 4 5/8 05/15/44	12,607,673	12,933,600	XXX	05/15/2044	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UC-0	T 4 1/4 08/15/54	31,126,712	34,500,900	XXX	08/15/2054	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UG-1	T 4 5/8 02/15/55	8,353,452	8,699,700	XXX	02/15/2055	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UM-8	T 4 3/4 08/15/55	59,994,752	61,200,400	XXX	08/15/2055	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-UT-3	T 4 5/8 02/15/46	5,180,755	5,347,600	XXX	02/15/2046	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-AE-1	T 0 5/8 08/15/30	16,280,589	18,758,600	XXX	08/15/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-DJ-7	T 1 3/8 11/15/31	14,563,991	16,815,600	XXX	11/15/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LE-9	TII 1 7/8 07/15/34	1,832,250	1,745,000	XXX	07/15/2034	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TII 1 5/8 10/15/29	4,557,474	4,332,200	XXX	10/15/2029	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-MM-0	T 4 5/8 02/15/35	9,140,549	8,954,300	XXX	02/15/2035	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	91282C-PG-0	TF Float 10/31/27	4,260,506	4,253,700	XXX	10/31/2027	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Treasury	91282C-AE-1	T 0 5/8 08/15/30	12,247,024	14,111,100	XXX	08/15/2030	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Treasury	91282C-JR-3	T 3 3/4 12/31/28	242,795	245,000	XXX	12/31/2028	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Treasury	91282C-JW-2	T 4 01/31/29	71,254,482	71,490,400	XXX	01/31/2029	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Treasury	91282C-KD-2	T 4 1/4 02/28/29	87,212,991	86,934,800	XXX	02/28/2029	V
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Treasury	91282C-KG-5	T 4 1/8 03/31/29	51,870,000	51,870,000	XXX	03/31/2029	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Treasury	912810-SD-1	T 3 08/15/48	1,132,782	1,531,200	XXX	08/15/2048	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Treasury	912810-TG-3	T 2 7/8 05/15/52	38,978,261	55,731,000	XXX	05/15/2052	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	264399-ED-4	DUK 6.45 10/15/32	3,272,445	3,025,000	XXX	10/15/2032	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	651639-AM-8	NEM 6 1/4 10/01/39	1,050,098	993,000	XXX	10/01/2039	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	12189L-AG-6	BNSF 4.95 09/15/41	423,896	440,000	XXX	09/15/2041	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	209111-GG-2	ED 5.9 11/15/53	4,428,715	4,368,000	XXX	11/15/2053	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	235851-AV-4	DHR 2.6 10/01/50	1,804,288	2,971,000	XXX	10/01/2050	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	437076-BF-8	HD 4.4 03/15/45	632,286	733,000	XXX	03/15/2045	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	833034-AL-5	SNA 4.1 03/01/48	246,006	303,000	XXX	03/01/2048	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	690742-AB-7	OC 7 12/01/36	5,300,467	4,704,000	XXX	12/01/2036	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	224044-BV-8	COXENT 8 3/8 03/01/39	2,168,513	1,925,000	XXX	03/01/2039	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate	431116-AF-9	HIMARK 5 3/4 05/15/36	404,040	400,000	XXX	05/15/2036	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	093662-AK-0	HRB 5 3/8 09/15/32	686,560	700,000	XXX	09/15/2032	I
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	29379V-AY-9	EPD 4.45 02/15/43	1,718,246	1,957,000	XXX	02/15/2043	I
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	69351U-AH-6	PPL 6.45 08/15/37	5,407,987	4,956,000	XXX	08/15/2037	I
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	11120V-AQ-6	BRX 5 3/8 06/15/36	2,999,100	3,000,000	XXX	06/15/2036	I
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	438516-CZ-7	HON 4 3/4 02/01/32	2,258,155	2,262,000	XXX	02/01/2032	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Other	F43750-JP-8	FRTR 4 10/25/38	1,116	960	XXX	10/25/2038	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Other	F26348-BH-8	FRTR 2 1/2 05/25/43	99,434,509	107,787,008	XXX	05/25/2043	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	91282C-NE-7	T 3 7/8 05/31/27	200	200	XXX	05/31/2027	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Other	F43750-JN-3	FRTR 0 3/4 05/25/28	4,106,338	3,738,624	XXX	05/25/2028	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Other	D2R8H4-NK-1	BUBILL 0 05/12/27	2,079,890	1,865,400	XXX	05/12/2027	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Other	D2R8HR-NE-5	BUBILL 0 02/17/27	5,598,419	4,991,000	XXX	02/17/2027	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Corporate	907818-EP-9	UNP 3 04/15/27	3,043,875	3,074,000	XXX	04/15/2027	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Other	D2R8H4-MU-0	BUBILL 0 12/09/26	529,707	469,944	XXX	12/09/2026	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Other	J2S39K-PV-2	JGB 0.1 09/20/26	1,847,650	300,250,000	XXX	09/20/2026	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Corporate	70450Y-AK-9	PYPL 3.9 06/01/27	3,050,893	3,069,000	XXX	06/01/2027	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Other	D2R8H4-BP-3	DBR 0 08/15/26			XXX	08/15/2026	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Corporate	824348-AW-6	SHW 3.45 06/01/27	1,616,333	1,632,000	XXX	06/01/2027	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Corporate	743756-AB-4	PSJHOG 2.746 10/01/26	9,945	10,000	XXX	10/01/2026	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Corporate	501044-DE-8	KR 2.65 10/15/26	133,276	134,000	XXX	10/15/2026	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Corporate	893570-BM-2	WMB 7 1/4 12/01/26	3,045,734	3,012,000	XXX	12/01/2026	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Corporate	60871R-AG-5	TAP 3 07/15/26	72,920	73,000	XXX	07/15/2026	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Other	D2R8H4-LW-7	BKO 1.7 06/10/27	315,463	279,082	XXX	06/10/2027	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Corporate	31620M-CC-8	FIS Float 03/10/29	57,245	57,000	XXX	03/10/2029	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Corporate	615369-AP-0	MCO 4 1/4 02/01/29	7,946	8,000	XXX	02/01/2029	I
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Other	D2R8H4-MC-0	BUBILL 0 07/15/26	53,682	47,178	XXX	07/15/2026	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810-TM-0	T 4 11/15/42	360	400	XXX	11/15/2042	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	91282C-NZ-0	T 3 7/8 09/30/32	391	400	XXX	09/30/2032	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810-UJ-5	T 4 3/4 02/15/45	1,171	1,200	XXX	02/15/2045	I
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	91282C-PC-9	T 3 1/2 10/15/28	62,281,116	63,242,400	XXX	10/15/2028	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	453258-AP-0	VALEBZ 7.2 09/15/32	111,394	102,000	XXX	09/15/2032	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	91324P-DP-4	UNH 3 7/8 12/15/28	855,848	868,000	XXX	12/15/2028	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Treasury	91282C-DF-5	T 1 3/8 10/31/28	1,031	1,100	XXX	10/31/2028	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	58933Y-BP-9	MRK 3.85 09/15/27	10,694,578	10,744,000	XXX	09/15/2027	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Municipal	92774G-QH-1	VBHDEV 6 02/01/2028	4,381,836	4,260,000	XXX	02/01/2028	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Municipal	68609U-LS-2	ORS 5 06/01/2039	1,112	1,000	XXX	06/01/2039	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Municipal	64966S-EZ-5	NYC 1.723 08/01/2029	4,619	5,000	XXX	08/01/2029	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	12189L-BL-4	BNSF 5 1/2 03/15/55	977,500	1,000,000	XXX	03/15/2055	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	91324P-EW-8	UNH 5.05 04/15/53	559,860	620,000	XXX	04/15/2053	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Municipal	241632-CB-2	DESSCD 4 03/01/2041	5,039	5,000	XXX	03/01/2041	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Municipal	977100-GH-3	WISGEN 3.154 05/01/2027	7,068,645	7,135,000	XXX	05/01/2027	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Municipal	442331-3J-1	HOU 4.061 03/01/2035	4,793	5,000	XXX	03/01/2035	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Treasury	91282C-KX-8	T 4 1/4 06/30/29	4,224,527	4,218,200	XXX	06/30/2029	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Municipal	246381-PC-5	DES 5 10/01/2029	1,074	1,000	XXX	10/01/2029	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	469814-AA-5	J 5.9 03/01/33	201,318	195,000	XXX	03/01/2033	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	247109-BT-7	EXC 4.15 05/15/45	1,654,600	2,000,000	XXX	05/15/2045	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	04636N-AB-9	AZN 2 1/4 05/28/31	889,614	990,000	XXX	05/28/2031	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Municipal	64972J-LA-4	NYCGEN 3.480 08/01/2026	543,202	545,000	XXX	08/01/2026	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Municipal	70869P-QH-3	PASDEV 5 08/01/2032	2,702,414	2,420,000	XXX	08/01/2032	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	369550-BH-0	GD 4 1/4 04/01/40	1,315,116	1,458,000	XXX	04/01/2040	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	031162-DT-4	AMGN 5.65 03/02/53	7,091,152	7,244,000	XXX	03/02/2053	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Municipal	68609U-QB-4	ORS 5 06/01/2035	1,156	1,000	XXX	06/01/2035	I
MORGAN STANLEY BANK NA G1MLHISON32I30PILB75	Corporate	29250N-CA-1	ENBCN 5 1/4 04/05/27	2,011	2,000	XXX	04/05/2027	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75 ..	Municipal	542433-WQ-6	LONSCD 3 08/01/2039	4,382	5,000	XXX	08/01/2039	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75 ..	Corporate	84615Q-AA-1	SPCX 5.35 07/15/31	10,168,082	10,163,000	XXX	07/15/2031	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75 ..	Corporate	12189L-BN-0	BNSF 5.55 03/15/56	530,199	538,000	XXX	03/15/2056	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75 ..	Corporate	913017-CY-3	RTX 4 1/8 11/16/28	2,715,275	2,738,000	XXX	11/16/2028	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75 ..	Corporate	233835-AQ-0	MBGGR 8 1/2 01/18/31	1,061,474	926,000	XXX	01/18/2031	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75 ..	Corporate	717081-FF-5	PFE 4 7/8 11/15/35	1,086,355	1,096,000	XXX	11/15/2035	I
MORGAN STANLEY BANK NA G1MLHISON32I3QPILB75 ..	Municipal	65887P-WE-1	NDSFIN 1.810 12/01/2027	14,972,249	15,480,000	XXX	12/01/2027	I
0299999999 - Total				1,563,477,148	1,401,732,996	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (unaffiliated)						XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (affiliated)						XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type)						XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating						XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - not self-liquidating						XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient						XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - full analysis						XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (unaffiliated)						XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (affiliated)						XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type)						XXX
2009999999. Total - issuer credit obligations and asset-backed securities						XXX
4109999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - industrial and miscellaneous (unaffiliated)						XXX
4409999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - parent, subsidiaries and affiliates						XXX
4509999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - industrial and miscellaneous (unaffiliated)						XXX
5409999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - mutual funds						XXX
5609999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - unit investment trusts						XXX
5809999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - closed-end funds						XXX
5979999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - parent, subsidiaries and affiliates						XXX
5989999999. Total - common stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - preferred and common stocks						XXX
.....	Cash	.....	.....	1,269,718,506	1,269,718,506	.....
9609999999. Subtotal - cash (Schedule E, Part 1 type)				1,269,718,506	1,269,718,506	XXX
9999999999 - Totals				1,269,718,506	1,269,718,506	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ..... (1,204,745,157) Book/Adjusted Carrying Value $ ..... (1,204,745,157)
2. Average balance for the year Fair Value $ ..... 1,410,925,144 Book/Adjusted Carrying Value $ 1,410,925,144
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Citibank, N.A.	London, UK			132,082		34,412,577	22,294,634	25,028,096	XXX.
Citibank, N.A.	New Castle, DE					(4,460,297)	(4,859,828)	(4,413,434)	XXX.
Citibank, N.A.	New York, NY			398,787		22,775,356	36,978,308	39,497,043	XXX.
Harris, N.A.	Chicago, IL					211,062	206,402	210,270	XXX.
JPMorgan Chase Bank, N.A.	Houston, TX					8,747,072	7,261,829	9,806,250	XXX.
JPMorgan Chase Bank, N.A.	New York, NY			451,502		10,766,044	(105,779,196)	(51,777,710)	XXX.
The Northern Trust Company	Chicago, IL					115,909	162,973	152,699	XXX.
Wells Fargo, N.A.	Minneapolis, MN					(24,188,327)	(17,680,083)	(17,192,916)	XXX.
Wells Fargo, N.A.	San Francisco, CA					10,352	15,603	12,456	XXX.
Wells Fargo, N.A.	Philadelphia, PA					(14,405,431)	(16,608,066)	(9,038,707)	XXX.
Bank of America	New York, NY			448		56,721	55,443	54,140	XXX.
Optus Bank	Columbia, SC			110,571		15,109,599	15,145,655	15,183,003	XXX.
Ponce Bank	New York, NY					15,142,877	15,189,619	15,238,071	XXX.
Native American Bank	Denver, CO			168,696		5,299,897	5,308,164	5,316,721	XXX.
Carver Federal Savings FSB	New York, NY			110,638		15,360,706	15,396,964	15,433,915	XXX.
BNP Paribas Bank	New York, NY			6,988,447		906,133,724	906,133,724	910,817,407	XXX.
Liberty Bank	New Orleans, LA CD Matures July 31, 2026		2.500		104,110	10,000,000	10,000,000	10,000,000	XXX.
Optus Bank	Columbia, SC CD Matures October 08, 2026		3.700	215,104	62,849	10,000,000	10,000,000	10,000,000	XXX.
Texas National Bank	Mercedes, TX CD Matures December 07, 2026		2.750	138,062	17,329	10,000,000	10,000,000	10,000,000	XXX.
M & F Bank	Durham, NC CD Matures July 16, 2026		2.500		119,907	10,482,894	10,482,894	10,482,894	XXX.
City First Broadway	Washington, DC CD Matures October 08, 2026		3.130	179,309	70,318	10,000,000	10,000,000	10,000,000	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX						XXX
0199999. Totals - open depositories		XXX	XXX	8,893,645	374,513	1,041,570,733	929,705,038	1,004,810,198	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories		XXX	XXX						XXX
0299999. Totals - suspended depositories		XXX	XXX						XXX
0399999. Total cash on deposit		XXX	XXX	8,893,645	374,513	1,041,570,733	929,705,038	1,004,810,198	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX				XXX
0599999. Total		XXX	XXX	8,893,645	374,513	1,041,570,733	929,705,038	1,004,810,198	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
NONE								
8609999999 - Total cash equivalents								