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, 2023

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

2023

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Teachers Insurance and Annuity Association of America

NAIC Group Code 1216 (Current) 1216 (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 Elliot Floman

OTHER

Christopher Alan Baraks, SVP, Chief Accounting Officer and Corporate Controller	Jessica Austin Barker, SEVP, Chief Digital and Client Experience Officer	Claire Varra Borelli #, SEVP, Chief People Officer
John Lewis Douglas, SEVP, Chief Legal, Risk and Compliance Officer	Sastry VSM Durvasula, SEVP, Chief Information & Client Services Officer	Derek Talmar Ferguson, SEVP, Chief Administrative Officer
Kourtney Kristine Gibson, SEVP, Head of Core Retirement Business	Jose Manuel Minaya, SEVP, Chief Executive Officer, Nuveen	Colbert Gerald Narcisse, SEVP, Chief Product and Business Development Officer
David George Nason, SEVP, Chief Operating Officer	Michelle Louise Onvural, SEVP, Chief Marketing Officer	

DIRECTORS OR TRUSTEES

Priya (NMN) Abani	Samuel Richard Bright	Jason Edmund Brown
Jeffrey Robert Brown	James Robert Chambers	Thasunda Brown Duckett
Lisa Wolfson Hess	Edward Mark Hundert	Gina Lynette Loften
Maureen Patricia O'Hara	Dorothy Kathryn Robinson	Ramona Emilia Romero #
Kim Michele Sharan	La June Montgomery Tabron	Marta (NMN) Tienda

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 26th day of July 2023

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 09-21-2025

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	197,566,866,145	11,241,617	197,555,624,528	202,239,600,714
2.	Stocks:				
	2.1 Preferred stocks	404,565,389		404,565,389	405,636,038
	2.2 Common stocks	4,402,472,751	9,680,330	4,392,792,421	7,511,134,621
3.	Mortgage loans on real estate:				
	3.1 First liens	38,040,909,568		38,040,909,568	35,514,697,458
	3.2 Other than first liens	2,037,398,542		2,037,398,542	2,144,931,063
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 21,634,486 encumbrances)	308,527,061		308,527,061	310,844,272
	4.2 Properties held for the production of income (less $ 656,699,343 encumbrances)	3,672,835,471		3,672,835,471	3,560,646,317
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 1,027,625,339), cash equivalents ($ 1,667,942,159) and short-term investments ($ 183,114,947)	2,878,682,445		2,878,682,445	1,203,942,465
6.	Contract loans (including $ premium notes)	600,855,692	62,215	600,793,477	730,956,306
7.	Derivatives	1,650,034,347		1,650,034,347	1,919,545,526
8.	Other invested assets	40,041,915,857	355,307,065	39,686,608,792	36,311,435,489
9.	Receivables for securities	255,295,743		255,295,743	572,895,126
10.	Securities lending reinvested collateral assets	751,735,801		751,735,801	1,328,145,362
11.	Aggregate write-ins for invested assets	25,092,846		25,092,846	126,970,219
12.	Subtotals, cash and invested assets (Lines 1 to 11)	292,637,187,657	376,291,227	292,260,896,430	293,881,380,976
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,911,100,172		1,911,100,172	1,922,905,518
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,366,735		1,366,735	1,326,701
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	30,410,099	24,615	30,385,484	33,312,313
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	1,054,458		1,054,458	909,505
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				(243,603)
18.2	Net deferred tax asset	4,192,129,000	2,774,213,000	1,417,916,000	1,298,505,200
19.	Guaranty funds receivable or on deposit	8,834,537		8,834,537	8,834,537
20.	Electronic data processing equipment and software	267,892,495	212,750,303	55,142,192	48,919,491
21.	Furniture and equipment, including health care delivery assets ($)	299,006,833	299,006,833		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	240,751,610	157,203	240,594,407	215,386,945
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	1,861,865,533	240,499,294	1,621,366,239	763,962,328
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	301,451,599,129	3,902,942,476	297,548,656,653	298,175,199,911
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	48,906,505,832		48,906,505,832	50,382,240,694
28.	Total (Lines 26 and 27)	350,358,104,961	3,902,942,476	346,455,162,485	348,557,440,605
	DETAILS OF WRITE-INS				
1101.	Derivative collateral - receivable	24,507,887		24,507,887	12,314,263
1102.	Receivable for securities lending	583,908		583,908	677,994
1103.	Investments in process	1,050		1,050	113,977,962
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	25,092,846		25,092,846	126,970,219
2501.	Sundry receivables	1,646,298,413	24,932,174	1,621,366,239	763,962,328
2502.	Prepaid expenses	207,874,526	207,874,526		
2503.	Intangible asset - AML - SERP	7,692,594	7,692,594		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,861,865,533	240,499,294	1,621,366,239	763,962,328

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 $ 228,043,377,237 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	228,043,377,237	226,339,978,220
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	1,345	1,345
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	7,672,920,169	8,293,741,620
4.	Contract claims:		
	4.1 Life	1,180,052,961	986,010,608
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 5,895,867 and coupons $ ..... due and unpaid	5,895,867	5,715,688
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)	1,579,160,701	2,262,934,018
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)	867,546,120	
	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	399,690	241,501
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 $ 3,647,369 ceded	3,647,369	4,326,658
	9.4 Interest Maintenance Reserve	2,288,299,064	3,443,791,029
10.	Commissions to agents due or accrued-life and annuity contracts $ ..... , accident and health $ ..... and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	739,095,138	1,032,580,188
13.	Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)	3,933,285	(460,500)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	24,624,751	42,950,265
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	93,217,693	45,875,482
15.2	Net deferred tax liability		
16.	Unearned investment income	3,464,274	3,705,043
17.	Amounts withheld or retained by reporting entity as agent or trustee	547,983,315	536,636,720
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	340,374,160	198,707,193
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	123,135,404	129,851,055
22.	Borrowed money $ ..... and interest thereon $		100,000,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	6,963,097,583	6,568,956,383
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	351,241,013	634,787,258
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	248,301,001	327,061,443
	24.09 Payable for securities	270,843,895	731,448,578
	24.10 Payable for securities lending	751,735,801	1,328,145,362
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	2,540,596,704	2,571,927,219
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	254,642,944,542	255,588,912,376
27.	From Separate Accounts Statement	48,754,011,030	50,246,726,379
28.	Total liabilities (Lines 26 and 27)	303,396,955,573	305,835,638,755
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	6,291,036,496	6,290,846,644
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	36,764,120,416	36,427,905,206
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 $ 152,933,181 in Separate Accounts Statement)	43,055,706,912	42,719,301,850
38.	Totals of Lines 29, 30 and 37	43,058,206,912	42,721,801,850
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	346,455,162,485	348,557,440,605
	DETAILS OF WRITE-INS		
2501.	Derivative collateral - payable	1,358,372,266	1,408,903,252
2502.	Miscellaneous liabilities	714,292,700	699,363,837
2503.	Deferred gain on asset transfer with affiliate	512,434,648	512,434,648
2598.	Summary of remaining write-ins for Line 25 from overflow page	(44,502,910)	(48,774,518)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,540,596,704	2,571,927,219
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 **	36,764,120,416	36,427,905,206
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)	36,764,120,416	36,427,905,206

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $138,812,251 and for the Access account is $70,133,300.

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	8,053,260,562	7,820,434,763	15,356,152,195
2.	Considerations for supplementary contracts with life contingencies	33,363,967	31,541,041	64,110,059
3.	Net investment income	6,517,273,075	5,949,819,992	12,471,693,802
4.	Amortization of Interest Maintenance Reserve (IMR)	208,034,092	253,660,773	532,182,416
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	16,980,487	14,725,586	32,554,555
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	144,319,588	146,907,318	285,002,256
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	2,120,707,401	1,261,995,588	3,365,040,849
9.	Totals (Lines 1 to 8.3)	17,093,939,170	15,479,085,061	32,106,736,132
10.	Death benefits	28,552,272	31,265,971	58,342,802
11.	Matured endowments (excluding guaranteed annual pure endowments)	112,589	47,730	95,467
12.	Annuity benefits	4,067,474,453	3,940,847,840	8,070,615,731
13.	Disability benefits and benefits under accident and health contracts	4,877,103	4,624,138	9,929,269
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	8,528,805,932	5,388,402,252	13,204,832,026
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	127,385,541	31,389,672	114,501,679
18.	Payments on supplementary contracts with life contingencies	88,585,366	66,361,943	136,696,123
19.	Increase in aggregate reserves for life and accident and health contracts	1,703,399,017	1,717,015,548	2,968,973,915
20.	Totals (Lines 10 to 19)	14,549,192,272	11,179,955,094	24,563,987,012
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)			
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	686,576,061	558,522,972	1,208,452,872
24.	Insurance taxes, licenses and fees, excluding federal income taxes	30,721,431	32,461,631	57,318,451
25.	Increase in loading on deferred and uncollected premiums	(914,176)	(987,849)	(919,158)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,660,418,929)	556,577,215	(407,026,093)
27.	Aggregate write-ins for deductions	187,438,328	246,163,618	418,197,184
28.	Totals (Lines 20 to 27)	13,792,594,987	12,572,692,681	25,840,010,268
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,301,344,183	2,906,392,380	6,266,725,864
30.	Dividends to policyholders and refunds to members	2,473,805,089	1,898,823,218	4,140,797,351
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	827,539,095	1,007,569,162	2,125,928,513
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(50,514,153)	(70,953,514)	(80,393,429)
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)	878,053,247	1,078,522,676	2,206,321,942
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ ..... (excluding taxes of $ ..... transferred to the IMR)	(892,629,467)	(717,415,177)	(2,614,140,878)
35.	Net income (Line 33 plus Line 34)	(14,576,220)	361,107,499	(407,818,936)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	42,721,801,850	42,972,680,321	42,972,680,321
37.	Net income (Line 35)	(14,576,220)	361,107,499	(407,818,936)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 113,435,942	326,105,670	(98,806,813)	(613,438,302)
39.	Change in net unrealized foreign exchange capital gain (loss)	4,143,101	565,656	1,124,591
40.	Change in net deferred income tax	226,908,209	(181,639,377)	271,226,522
41.	Change in nonadmitted assets	192,047,259	12,335,680	(1,288,460,265)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(394,141,200)	343,112,107	1,775,708,325
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	189,852	189,852	380,834
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	(4,271,608)	(1,304,690)	10,398,760
54.	Net change in capital and surplus for the year (Lines 37 through 53)	336,405,062	435,559,914	(250,878,471)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	43,058,206,912	43,408,240,235	42,721,801,850
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	1,323,018,947	778,666,418	2,098,558,345
08.302.	Consideration on annuity product rollovers	712,996,214	430,236,259	1,146,456,374
08.303.	Miscellaneous income	52,583,904	18,568,038	51,490,018
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	32,108,337	34,524,873	68,536,112
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,120,707,401	1,261,995,588	3,365,040,849
2701.	Miscellaneous deductions	187,409,490	246,163,618	418,195,661
2702.	Miscellaneous fines and penalties	28,838		1,523
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	187,438,328	246,163,618	418,197,184
5301.	Post retirement benefit obligation liability	(4,271,608)	(1,304,690)	10,398,760
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)	(4,271,608)	(1,304,690)	10,398,760

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	8,834,014,805	8,320,791,786	16,639,831,692
2. Net investment income	6,517,072,122	5,893,594,388	12,333,370,222
3. Miscellaneous income	197,804,511	164,804,945	337,798,618
4. Total (Lines 1 to 3)	15,548,891,439	14,379,191,119	29,311,000,533
5. Benefit and loss related payments	12,709,313,299	9,540,582,539	21,863,970,861
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,664,812,714)	552,647,621	(394,246,605)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,005,554,477	895,263,242	1,265,558,938
8. Dividends paid to policyholders	966,833,159	883,757,700	1,778,737,694
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(97,612,761)	(104,115,583)	(133,525,638)
10. Total (Lines 5 through 9)	12,919,275,460	11,768,135,519	24,380,495,251
11. Net cash from operations (Line 4 minus Line 10)	2,629,615,979	2,611,055,600	4,930,505,282
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	17,412,698,025	16,293,290,535	29,725,653,718
12.2 Stocks	5,388,772,488	4,923,133,910	9,244,793,952
12.3 Mortgage loans	1,021,942,147	1,570,097,854	2,787,443,528
12.4 Real estate	12,307,698	34,926,974	36,276,630
12.5 Other invested assets	1,310,453,128	1,920,177,863	4,378,414,020
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10,640,888)	(19,516,378)	(33,250,606)
12.7 Miscellaneous proceeds	824,726,561	1,445,804,449	2,434,173,522
12.8 Total investment proceeds (Lines 12.1 to 12.7)	25,960,259,160	26,167,915,207	48,573,504,764
13. Cost of investments acquired (long-term only):			
13.1 Bonds	12,636,377,094	21,803,097,152	35,064,992,365
13.2 Stocks	2,316,079,267	5,561,673,869	9,737,809,410
13.3 Mortgage loans	3,556,813,016	2,263,554,941	4,114,704,809
13.4 Real estate	179,098,278	37,449,876	249,955,498
13.5 Other invested assets	4,907,074,591	2,942,691,067	6,656,599,158
13.6 Miscellaneous applications	599,845,112	1,588,892,201	878,758,893
13.7 Total investments acquired (Lines 13.1 to 13.6)	24,195,287,358	34,197,359,107	56,702,820,134
14. Net increase (or decrease) in contract loans and premium notes	(131,144,666)	(203,152,960)	(363,661,032)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,896,116,468	(7,826,290,940)	(7,765,654,338)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	189,852	189,851	380,833
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	(100,000,000)	1,554,000,000	25,000,000
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(745,214,609)	4,105,971,466	4,828,999,732
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(2,005,967,710)	621,558,587	(1,443,689,956)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,850,992,467)	6,281,719,904	3,410,690,609
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)	1,674,739,980	1,066,484,565	575,541,554
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,203,942,465	628,400,912	628,400,912
19.2 End of period (Line 18 plus Line 19.1)	2,878,682,445	1,694,885,476	1,203,942,465

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

20.0001. Exchange/transfer/conversion/distribution of invested assets	1,194,408,690	1,667,605,051	3,677,717,236
20.0002. Capitalized interest	122,206,126	158,724,617	301,691,170
20.0003. Additional amounts credited or applied to annuities	1,323,018,947	778,666,418	2,098,558,343
20.0004. Interest credited on deposit type contracts	126,568,399	27,886,745	112,661,873

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.	Industrial life			
2.	Ordinary life insurance	76,494,127	83,896,661	170,424,238
3.	Ordinary individual annuities	2,833,228,076	3,131,518,807	5,577,161,233
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	5,143,553,162	4,605,064,463	9,608,661,366
7.	A & H - group	134,564	138,258	274,646
8.	A & H - credit (group and individual)			
9.	A & H - other	5,451,939	5,746,943	11,131,907
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	8,058,861,868	7,826,365,132	15,367,653,391
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	8,058,861,868	7,826,365,132	15,367,653,391
14.	Deposit-type contracts	161,625,527	169,636,852	316,431,793
15.	Total (Lines 13 and 14)	8,220,487,395	7,996,001,984	15,684,085,184
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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 4.a. of SSAP No. 26R, 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. 30R, "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. 26R, 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, 2023 and December 31, 2022, but treated as bonds for AVR, IMR and RBC, are $100,199,488 and $3,221,703,061, 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	06/30/2023	12/31/2022
Net Income, New York SAP				$ (14,576,220)	$ (407,818,936)
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	1,175,723	1,312,276
Additional Reserves for Variable Annuities	51R	4	19	—	10,914
Net Income, NAIC SAP				$ (15,751,943)	$ (409,142,126)
Capital and Contingency Reserves, New York SAP				$ 43,058,206,912	$ 42,721,801,850
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Deferred Premium Asset Limitation	51R, 61R	2	15.2	(9,765)	(20,243)
Additional Reserves for Term Conversions	51R	3	1	(15,019,188)	(16,194,911)
Additional Reserves for Variable Annuities	51R	3	1	—	—
Capital and Contingency Reserves, NAIC SAP				$ 43,073,235,865	$ 42,738,017,004

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 that 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, 2023 and December 31, 2022 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

C. Accounting Policy

(1) No material change

(2) Not applicable

(3) - (5) No material change

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

For loan-backed and structured 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 loan-backed or structured security's effective interest rate.

For loan-backed and structured 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 a loan-backed or structured 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

Accounting Changes

Adoption of New Accounting Standards

In March 2023, the NAIC adopted revisions to SSAP 25, Affiliates and Other Related Parties. These revisions clarify that any invested asset held by a reporting entity which is issued by an affiliated entity, or which includes the obligations of an affiliated entity, is an affiliated investment. The revisions are effective immediately and did not have a material impact to the Company.

In March 2023, the NAIC adopted revisions to SSAP No. 100R—Fair Value. The revisions adopt ASU 2022-03, Fair Value Measurement of Equity Securities Subject to Contractual Sale Restrictions to provide clarity in situations involving equity securities that have restrictions related to the sale of the asset. The adoption does not incorporate the GAAP disclosures on sales restrictions, but clarifies that items restricted as to sale would be captured as restricted assets and subject to admittance considerations. The revisions are effective immediately and did not have a material impact to the Company.

In March 2023, the NAIC adopted revisions to SSAP No. 34—Investment Income Due and Accrued. The revisions provided additional disclosures for interest income due and paid-in-kind (PIK) interest included in current principal balances. The revisions are effective December 31, 2023 and are not expected to have a material impact to the Company.

In December 2022, the NAIC adopted certain accounting practices within Interpretation 2022-02, Third Quarter 2022 through First Quarter 2023 Reporting of the Inflation Act (the "Act") - Corporate Alternative Minimum Tax ("CAMT") ("INT 22-02"). The Act imposes a CAMT to the excess of 15% of a corporation's adjusted financial statement income over its corporate alternative minimum tax foreign tax credit. The CAMT goes into effect for tax years beginning after 2022. INT 22-02 addresses the third quarter 2022 through second quarter 2023 transition accounting and reporting aspects of the new CAMT. Because of the timing of the adoption of the Act and the

considerable number of unknown variables for June 30, 2023, a reasonable estimate for the calculations impacted by the CAMT is not determinable for second quarter 2023 financial statements. INT 22-02 specifies that reporting entities shall not recognize impacts related to CAMT for second quarter 2023 filing or as a subsequent event for any estimated CAMT, but shall make certain disclosures for the Act's applicability. See Note 9 for the disclosure.

Corrections of Errors

No material corrections

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

(1) The maximum and minimum lending rates for mortgage loans issued during 2023 were:

Commercial Loans	Maximum	7.93%	Minimum	5.36%
Mezzanine Loans	Maximum	17.50%	Minimum	17.50%
Residential Loans	Maximum	8.50%	Minimum	2.00%

(2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages was: 86% commercial loans, 64% mezzanine loans and 232% residential loans.

(3) No material change

NOTES TO FINANCIAL STATEMENTS

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

		Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a.	Current Year as of 6/30/2023							
1.	Recorded Investment (All)							
(a)	Current	$ —	$ —	$ 2,937	$ —	$ 34,922	$ 2,052	$ 39,911
(b)	30-59 days past due	$ —	$ —	$ 37	$ —	$ 384	$ —	$ 421
(c)	60-89 Days Past Due	$ —	$ —	$ 1	$ —	$ —	$ —	$ 1
(d)	90-179 Days Past Due	$ —	$ —	$ 3	$ —	$ 53	$ 1	$ 57
(e)	180+ Days Past Due	$ —	$ —	$ 5	$ —	$ —	$ —	$ 5
2.	Accruing Interest 90 – 179 Days Past Due							
(a)	Recorded Investment	$ —	$ —	$ 3	$ —	$ 53	$ 1	$ 57
(b)	Interest Accrued	$ —	$ —	$ —	$ —	$ 2	$ 1	$ 3
3.	Accruing Interest 180+ Days Past Due							
(a)	Recorded Investment	$ —	$ —	$ 5	$ —	$ —	$ —	$ 5
(b)	Interest Accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4.	Interest Reduced							
(a)	Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b)	Number of Loans	—	—	—	—	—	—	—
(c)	Percent Reduced	— %	— %	— %	— %	— %	— %	— %
5.	Participant or Co-lender in a Mortgage Loan Agreement							
(a)	Recorded Investment	$ —	$ —	$ —	$ —	$ 5,000	$ 2,053	$ 7,053
b.	Prior Year as of 12/31/2022							
1.	Recorded Investment							
(a)	Current	$ —	$ —	$ 439	$ —	$ 35,233	$ 2,043	$ 37,715
(b)	30-59 Days Past Due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c)	60-89 Days Past Due	$ —	$ —	$ 2	$ —	$ —	$ —	$ 2
(d)	90-179 Days Past Due	$ —	$ —	$ —	$ —	$ —	$ 115	$ 115
(e)	180+ Days Past Due	$ —	$ —	$ 4	$ —	$ —	$ —	$ 4
2.	Accruing Interest 90 – 179 Days Past Due							
(a)	Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ 115	$ 115
(b)	Interest Accrued	$ —	$ —	$ —	$ —	$ —	$ 3	$ 3
3.	Accruing Interest 180+ Days Past Due							
(a)	Recorded Investment	$ —	$ —	$ 4	$ —	$ —	$ —	$ 4
(b)	Interest Accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4.	Interest Reduced							
(a)	Recorded Investment	$ —	$ —	$ 1	$ —	$ 286	$ —	$ 287
(b)	Number of Loans	—	—	1	—	2	—	3
(c)	Percent Reduced	— %	— %	2 %	— %	2 %	— %	3 %
5.	Participant or Co-lender in a Mortgage Loan Agreement							
(a)	Recorded Investment	$ —	$ —	$ —	$ —	$ 5,079	$ 2,158	$ 7,237

NOTES TO FINANCIAL STATEMENTS

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year as of 6/30/2023							
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ 973	$ —	$ 973
2. No Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ 133	$ 104	$ 237
3. Total (1+2)	$ —	$ —	$ —	$ —	$ 1,106	$ 104	$ 1,210
4, Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ 240	$ 104	$ 344
b. Prior Year as of 12/31/2022							
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ 245	$ —	$ 245
2. No Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Total (1+2)	$ —	$ —	$ —	$ —	$ 245	$ —	$ 245
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year as of 6/30/2023							
1. Average Recorded Investment	$ —	$ —	$ —	$ —	$ 1,210	$ —	$1,210
2. Interest Income Recognized	$ —	$ —	$ —	$ —	$ 35	$ —	$ 35
3. Recorded Investments on Non-accrual Status	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
b. Prior Year as of 12/31/2022							
1. Average Recorded Investment	$ —	$ —	$ —	$ —	$ 245	$ —	$ 245
2. Interest Income Recognized…	$ —	$ —	$ —	$ —	$ 11	$ —	$ 11
3. Recorded Investments on Non-accrual Status	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(7)-(9) No material change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

(1) The near-term prepayment assumptions for loan-backed and structured 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 2023:

	1	2		3
	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		Fair Value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter				
a. Intent to sell	$ 69,268,886	$ 416,740	$ 241,135	$ 68,611,011
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)	$ 69,268,886	$ 416,740	$ 241,135	$ 68,611,011
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 159,139,491	$ (160,168)	$ 661,089	$ 158,638,570
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)	$ 159,139,491	$ (160,168)	$ 661,089	$ 158,638,570
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)		$ 256,572	$ 902,224	

(3) The following table represents loan-backed and structured 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 June 30, 2023.

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
16163BBC7	$ 4,426,248	$ 3,582,009	$ (844,238)	$ 3,582,009	$ 3,582,009	6/30/2023
055287AJ5	33,531,597	15,451,228	(18,080,369)	15,451,228	15,452,500	6/30/2023
Total			**$ (18,924,607)**			

NOTES TO FINANCIAL STATEMENTS

(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	$ 586,490,698
2. 12 Months or Longer	$ 4,450,935,155

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

1. Less than 12 Months	$ 9,419,937,519
2. 12 Months or Longer	$32,771,492,283

(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 $751,735,801. This collateral is cash and was not sold or re-pledged as of June 30, 2023.

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

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
Restricted Asset Category	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	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.000%	0.000%
b. Collateral held under security lending agreements	752	—	—	—	752	1,332	(580)	—	752	0.215%	0.217%
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000%	0.000%
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000%	0.000%
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000%	0.000%
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000%	0.000%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0.000%	0.000%
i. FHLB capital stock	336	—	—	—	336	369	(33)	—	336	0.096%	0.097%
j. On deposit with states	16	—	—	—	16	16	—	—	16	0.005%	0.005%
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000%	0.000%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	7,886	—	—	—	7,886	8,780	(894)	—	7,886	2.251%	2.276%
m. Pledged as collateral not captured in other categories	48	—	—	—	48	31	17	—	48	0.014%	0.014%
n. Other restricted assets	—	—	36	—	36	45	(9)	—	36	0.010%	0.010%
o. Total restricted assets (Sum of a through n)	$ 9,038	$ —	$ 36	$ —	$ 9,074	$10,573	$ (1,499)	$ —	$ 9,074	2.590%	2.619%

(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

(2)-(3) No material change

NOTES TO FINANCIAL STATEMENTS

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 1,352	$ 1,352	0.449 %	0.455 %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d.Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	752	752	0.249 %	0.253 %
i. Other	—	—	— %	— %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 2,104	$ 2,104	0.698 %	0.707 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	— %	— %
m. Schedule D, Part 2, Section 1	—	—	— %	— %
n. Schedule D, Part 2, Section 2	—	—	— %	— %
o. Schedule B	—	—	— %	— %
p. Schedule A	—	—	— %	— %
q. Schedule BA, Part 1	—	—	— %	— %
r. Schedule DL, Part 1	10	10	0.020 %	0.020 %
s. Other Separate Account	—	—	— %	— %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ 10	$ 10	0.020 %	0.020 %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
* t = Column 1 divided by Asset Page, Line 27 (Column 1)
** j = Column 1 divided by Asset Page, Line 26 (Column 3)
** t = Column 1 divided by Asset Page, Line 27 (Column 3)

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

	1 Amount (in millions)	2 % of Liability to Total Liabilities*
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 2,104	0.826 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 10	0.021 %

*u = Column 1 divided by Liability Page, Line 26 (Column 1)
*v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Financial Investments

Not applicable

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

6. Joint Ventures, Partnerships and Limited Liability Companies

No material change

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

No material change

8. Derivative Instruments

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

(8) Not applicable

B. Not applicable

9. Federal Income Tax

No material changes, however, the Inflation Reduction Act (“Act”) was enacted on August 16, 2022. The Act included a new corporate alternative minimum tax (“CAMT”) which is a 15 percent tax on an applicable corporation’s adjusted financial statement income for the tax year, reduced by corporate alternative minimum foreign tax credits. The tax is effective for tax years beginning after 2022.

Under general statutory accounting principles, reporting entities filing statutory financial statements would normally have to consider the applicability of the CAMT, and if applicable, determine the impact on the statutory valuation allowance as well as assess deferred tax assets ("DTAs") for admissibility. Pursuant to guidance released by the Statutory Accounting Principles Working Group (“SAPWG”) within INT 22-02, the Company has not determined as of the reporting date if it will be liable for CAMT in 2023. The Company has not included an estimate of the impact of the CAMT within the second quarter 2023 financial statements, because a reasonable estimate cannot be made at this time.

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

A-K. No material change

L. The Company holds investments in downstream non-insurance holding companies, which are valued by the Company utilizing the look-through approach. The financial statements for the downstream non-insurance holding companies listed in the table below are not audited and the Company has limited the value of its investment in these non-insurance holding companies to the value contained in the financial statements of the underlying investments, which will be audited. All liabilities, commitments, contingencies, guarantees or obligations of these subsidiaries, which are required to be recorded as liabilities, commitments, contingencies, guarantees or obligations under applicable accounting guidance, are reflected in the Company’s determination of the carrying value of the investment in these subsidiaries, if not already recorded in the subsidiaries’ financial statements.

The following table summarizes the Company’s carrying value in each unaudited downstream non-insurance holding company as of December 31:

	2023
Subsidiary	Carrying Value
TGA GP Holdco Parent LLC	$ 1,151,179,660
TIAA Global Ag Holdco LLC	1,088,211,115
T-C Europe, LP	595,206,943
TIAA Super Regional Mall Member Sub LLC	521,989,724
ND Properties LLC	502,007,465
Occator Agricultural Properties, LLC	415,900,745
TGA APAC Fund Holdings, LLC	395,788,506
NGFF Holdco, LLC	313,506,928
TIAA Infrastructure Investments, LLC	278,060,469
TGA European RE Holdings I LLC	275,482,752
T-C Lux Fund Holdings LLC	269,049,390
TIAA GTR Holdco LLC	225,523,268
TGA MKP Member LLC	201,765,630
NGTF Holdco LLC	190,914,091
TGA Sparrow Investor LLC	186,474,605
T-C MV Member LLC	184,384,473
T-C Waterford Blue Lagoon LLC	178,457,834
TIAA-Stonepeak Investments II, LLC	153,212,841
TIAA-Stonepeak Investments I, LLC	151,896,938
TGA JL MCF II Investor Member LLC	136,527,591
TIAA NBS LLC	131,686,789

NOTES TO FINANCIAL STATEMENTS

TGA Central Square Investor Member LLC	128,170,433
730 Transmission, LLC	117,664,609
TGA SS Self Storage Portfolio Inv Mbr LLC	116,652,377
730 Power Development, LLC	114,225,244
T-C MV Member II LLC	112,560,451
L.A. Teak Holdings, LLC	111,868,640
730 Data Centers, LLC	105,718,561
TEFF Holdco LLC	102,203,717
TGA EastRidge Investor Member LLC	79,890,458
T-C SV Member LLC	79,833,908
TIAA GBS Holding LLC	77,044,090
CPF/UIR JV Member LLC	72,928,885
TGA FC Investor Member LLC	70,105,005
TGA PC MCF Investor Member LLC	66,082,920
TGA MS Self Storage Investor Member LLC	63,315,322
TGA SP-MPC Housing Investor Member LLC	58,816,108
TGA MH Investor Member LLC	54,499,867
TGA PC Richmond Investor Member LLC	52,019,869
T-C SMA 2, LLC	50,213,607
TEIC Holdings LLC	48,587,000
TGA Montrose Residences Investor Member LLC	46,979,758
TGA JL MCF Investor Member LLC	42,421,565
TGA TCA Durham Logistics Ctr Inv Mbr LLC	41,686,887
730 Telecom LLC	41,045,387
TGA Specialty Shops Investor Member LLC	40,363,577
TIAA Oil and Gas Investments, LLC	37,570,918
TGA Sparrow II Investor LLC	36,208,041
TGA Maryland Farms Holdings LLC	35,761,574
TGA UMH Properties Investor Member LLC	35,083,231
TIAA SynGas, LLC	31,997,562
TGA NYCAHP I Investor Member LLC	30,626,499
TGA TMO IN Portfolio Investor Member LLC	30,115,501
TGA NJCAHP Investor Member LLC	27,980,711
TGA JL Investor Member LLC	27,080,745
TGA University Trails Investor Member LLC	26,788,509
TGA ASI Riverstone Investor Member LLC	26,273,759
TGA The Warehouse at CH Investor Member LLC	25,862,201
TGA The Warehouse at CH II Inv Mbr LLC	25,237,789
TGA Los Tres Investor Member LLC	24,234,564
TGA MH III Investor Member LLC	23,923,480
TGA PC Charleston Club Investor Member LLC	15,771,566
TGA ASI Eagles Landing Investor Member LLC	15,506,418
TGA TMO GP Portfolio JV Investor Member LLC	15,041,827
TGA JL II Investor Member LLC	12,775,298
TGA Lakes at Indian Creek Investor Member LLC	11,793,184
TGA ASI Mission Trails Investor Member LLC	10,041,131
TGA Montague Investor Member LLC	9,811,462
TGA Connection At Athens Investor Member LLC	9,716,026
TGA ASI Monte Vista Investor Member LLC	9,669,616
TGA NJCAHP II Investor Member LLC	9,630,091
730 Darwin Holdings, LLC	8,302,551
TGA ASI Sierra Vista Investor Member LLC	8,241,095
TGA Minority Interest Holdings LLC	7,853,437
730 Rail LLC	7,458,086
TGA Creekside Village Investor Member LLC	6,275,580
T-C Permian Investor LLC	4,745,486
TIAA Ventures LLC	4,727,609
730 Lighting LLC	3,656,240
T-C Waterford Blue Lagoon General Partner LLC	3,630,552
TGA MOB Prescott Member LLC	2,199,234

NOTES TO FINANCIAL STATEMENTS

TGA JL III CT Investor Member LLC	1,319,360
TGA ASI Sage Investor Member LLC	1,065,033
Total	$ 10,066,101,968

M-O. No material change

11. Debt

A. Not applicable

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. The Company has determined the estimated maximum borrowing capacity as $17,322,758,124. The Company calculated this amount using 5% of total net admitted assets at the current reporting date.

(2) FHLB Capital Stock

a. Aggregate Total

	1 Total (2+3)	2 General Account	3 Separate Account
1. Current Year as of June 30, 2023			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	50,000,000	50,000,000	—
c) Activity Stock	285,516,000	285,516,000	—
d) Excess Stock	—	—	—
e) Aggregate Total (a+b+c+d)	$ 335,516,000	$ 335,516,000	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 17,322,758,124	$ 17,322,758,124	$ —
2. Prior Year-end as of December 31, 2022			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	50,000,000	50,000,000	—
c) Activity Stock	318,816,000	318,816,000	—
d) Excess Stock	—	—	—
e) Aggregate Total (a+b+c+d)	$ 368,816,000	$ 368,816,000	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 17,427,872,030	$ 17,427,872,030	$ —

			Eligible for Redemption			
Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less than 6 Months	4 6 Months or Less Than 1 Year	5 1 to Less Than 3 Years	6 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)	$ 7,187,381,439	$ 7,886,362,132	$ 6,344,800,000
2. Current Year General Account Total Collateral Pledged	$ 7,187,381,439	$ 7,886,362,132	$ 6,344,800,000
3. Current Year Separate Account Total Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 7,997,919,795	$ 8,780,106,482	$ 7,084,800,000

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)	$ 9,716,991,607	$ 10,729,097,524	$ 8,656,600,000
2. Current Year General Account Maximum Collateral Pledged	$ 9,716,991,607	$ 10,729,097,524	$ 8,656,600,000
3. Current Year Separate Account Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 9,560,614,758	$ 9,796,490,781	$ 8,477,683,000

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	$ —	$ —	$ —	$ —
b) Funding Agreements	6,344,800,000	6,344,800,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 6,344,800,000	$ 6,344,800,000	$ —	$ —
2. Prior Year-end				
a) Debt	$ 100,000,000	$ 100,000,000	$ —	$ —
b) Funding Agreements	6,984,800,000	6,984,800,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 7,084,800,000	$ 7,084,800,000	$ —	$ —

b. Maximum Amount during Reporting Period (Current Year)

	1 Total (2+3)	2 General Account	3 Separate Account
Current Year			
1. Debt	$ 2,600,000,000	$ 2,600,000,000	$ —
2. Funding Agreements	6,056,600,000	6,056,600,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 8,656,600,000	$ 8,656,600,000	$ —

c. FHLB - Prepayment Obligations

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

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, 2023	December 31, 2022	June 30, 2023	December 31, 2022
a. Service cost	$ —	$ —	$ —	$ —
b. Interest cost	343,009	686,017	1,108,464	1,135,763
c. Expected return on plan assets		—	—	—
d. Amortization of unrecognized transition obligation or transition asset	—	—	—	—
e. Amount of recognized gains and losses	330,362	660,724		1,662,231
f. Amount of prior service cost recognized	—	—	(2,135,804)	(4,271,608)
g. Amount of gain or loss recognized due to a settlement or curtailment	—	—	—	—
h. Total net periodic benefit cost	$ 673,371	$ 1,346,741	$ (1,027,340)	$ (1,473,614)

(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

No material change

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 $734,474,800. The fair value of cash collateral received as of June 30, 2023, was $751,735,801. This collateral is reported in “Securities lending reinvested collateral assets” with an offsetting collateral liability of $751,735,801 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. 100R, 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 was $892,714,260 and total unfunded commitments was $97,644,581 at June 30, 2023. For these investments, redemptions are prohibited prior to liquidation.

NOTES TO FINANCIAL STATEMENTS

(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, 2023:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
U.S. Government	$ —	$ 1,286,455,395	$ —	$ —	$ 1,286,455,395
Industrial and Miscellaneous	—	69,806,631	4,805,083	—	74,611,714
Total Bonds	$ —	$ 1,356,262,026	$ 4,805,083	$ —	$ 1,361,067,109
Common Stocks					
Industrial and Miscellaneous	$ 760,449,303	$ 206,581,999	$ 472,866,039	$ —	$ 1,439,897,341
Total Common Stocks	$ 760,449,303	$ 206,581,999	$ 472,866,039	$ —	$ 1,439,897,341
Total Preferred Stocks	$ 9,283,375	$ 151,435,747	$ 55,224,416	$ —	$ 215,943,538
Derivatives:					
Foreign exchange contracts	$ —	$ 600,086,352	$ —	$ —	$ 600,086,352
Total Derivatives	$ —	$ 600,086,352	$ —	$ —	$ 600,086,352
Separate Account Assets, Net	$ 18,256,987,285	$ 429,334,944	$ 26,280,473,311	$892,714,260	$ 45,859,509,800
Total assets at fair value/NAV	$ 19,026,719,963	$ 2,743,701,068	$ 26,813,368,849	$892,714,260	$ 49,476,504,140
Liabilities at fair value:					
Derivatives					
Interest Rate Contracts	$ —	$ 6,035,298	$ —	$ —	$ 6,035,298
Foreign exchange contracts	—	159,332,392	—	—	159,332,392
Credit default swaps	—	102,793	—	—	102,793
Total liabilities at fair value	$ —	$ 165,470,483	$ —	$ —	$ 165,470,483

(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, 2023 (in millions):

	Balance at 1/1/2023	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 06/30/2023
Bonds	$ —	$ 9.9 a	$ —	$ (3.9)	$ (1.2)	$ —	$ —	$ —	$ —	$ 4.8
Common Stock	511.2	—	—	0.1	(5.0)	2,167.4	—	(2,200.7)	—	472.9
Preferred Stock	65.5	—	—	2.3	(0.5)	—	—	(12.1)	—	55.2
Separate Account	28,460.3	—	—	42.9	(2,390.6)	235.6	—	—	(67.7)	26,280.5
Total	$29,037.0	$ 9.9	$ —	$ 41.4	$ (2,397.3)	$ 2,403.0	$ —	$(2,212.8)	$ (67.7)	$ 26,813.4

(a) The Company transferred bonds into Level 3 that were measured and reported at fair value.

(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, 2023. 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, preferred 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. 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 loan-backed and structured 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, commodity forwards, interest rate swaps and credit default swaps. 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.

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 bonds and cash, cash equivalents, and short-term investments 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 shares 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.

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.

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)
Bonds	$177,565,373,892	$197,555,624,528	$ —	$175,274,059,719	$ 2,291,314,173	$ —	$ —
Common Stock	1,439,897,341	1,439,897,341	760,449,303	206,581,999	472,866,039	—	—
Preferred Stock	403,086,301	404,565,389	9,283,375	258,531,909	135,271,017	—	—
Mortgage Loans	35,863,750,868	40,078,308,110	—	—	35,863,750,868	—	—
Derivatives	1,548,541,131	1,650,034,347	—	673,074,953	875,466,178	—	—
Other invested assets	225,515,717	221,593,230	—	225,515,717	—	—	—
Contract Loans	600,793,477	600,793,477	—	—	600,793,477	—	—
Separate Accounts	48,679,066,403	48,906,505,832	18,279,717,103	3,226,161,729	26,280,473,311	892,714,260	—
Cash, Cash Equivalents and Short Term Investments	2,879,213,504	2,878,682,445	1,021,268,858	1,837,949,962	19,994,684	—	—
Total	$269,205,238,634	$293,736,004,699	$20,070,718,639	$181,701,875,988	$66,539,929,747	$892,714,260	$ —

Liabilities:	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 7,672,920,169	$ 7,672,920,169	$ —	$ —	$ 7,672,920,169	$ —	$ —
Separate Accounts	48,754,011,030	48,754,011,030	—	—	48,754,011,030	—	—
Derivatives	173,042,314	248,301,001	—	176,882,753	(3,840,439)	—	—
Total	$ 56,599,973,513	$ 56,675,232,200	$ —	$ 176,882,753	$56,423,090,760	$ —	$ —

D. Not applicable.

E. See 20.A.

21. Other Items

No material change

22. Events Subsequent

Type I - Recognized subsequent events:

Subsequent events have been considered through August 4, 2023 for the statutory statement issued on August 4, 2023.

No type I subsequent events were noted.

Type II - Non-recognized subsequent events:

Subsequent events have been considered through August 4, 2023 for the statutory statement issued on August 4, 2023.

As a condition of the Company's sale of its majority common stock ownership of TIAA FSB Holdings, Inc. ("FSB"), the Company agreed to purchase certain residential mortgage loans from FSB. On July 14, 2023, the Company purchased the remaining loans in the amount of $2.3 billion from FSB. The purchase of the loans did not impact the Company's surplus or net income.

NOTES TO FINANCIAL STATEMENTS

On July 31, 2023, the Company completed the sale of the majority of its common stock ownership of FSB to various third-party investors. The net consideration received by the Company was in line with the estimate on November 2, 2022, the date the Company entered into the agreement to sell FSB. As a result, there were no additional losses recorded on the sale. The Company retained a non-controlling stake and an ongoing business relationship in FSB. Consistent with the initial terms of the agreement, nearly all of FSB's business lines were acquired by the new ownership, with the exception of TIAA Trust.

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, 2023 were $1,029. As of June 30, 2023, 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 2023. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

B. During 2023 there were no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

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

No material change

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. 12/31/2018

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. 12/31/2018

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). 06/25/2020

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, FSB	Jacksonville, Florida		YES		
TIAA FSB Holdings, Inc.	Jacksonville, Florida	YES			
Teachers Insurance and Annuity Association of America	New York, New York	YES			
TIAA Board of Governors	New York, New York	YES			
TIAA-CREF Individual & Institutional Services, LLC	New York, New York				YES
Nuveen Securities, LLC	Chicago, Illinois				YES
TIAA Trust, N.A.	Charlotte, North Carolina		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 [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Code of Business Conduct was updated as of February 15, 2023 to remove references to the applicability of the Code to contingent workers, third parties and vendors. Applicability of the Code to contingent workers, third parties and vendors is handled through contractual language and not through the Code of Business Conduct itself. .....

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 $335,516,000; State Deposits: $16,103,262; Pledged as collateral to FHLB (including assets backing funding agreements): $7,886,362,132; Forward Loan Purchase Agreements: $10,000,000; Derivative Collateral: $1,358,372,266 .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....$.....10,116,419,015

13. Amount of real estate and mortgages held in short-term investments: .....$.....

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 2,934,916,469	$ 2,952,895,080
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 24,549,621,563	$ 26,889,936,988
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 27,484,538,032	$ 29,842,832,068
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

15.2 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.
.....

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 751,735,801

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 751,735,801

16.3 Total payable for securities lending reported on the liability page. ..... $ 751,735,801

GENERAL INTERROGATORIES

17. 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 [ ]

17.1 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

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 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. 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
Emilia Wiener, Chief Investment Officer	I

17.5097 For those firms/individuals listed in the table for Question 17.5, 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]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 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 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107157	Teachers Advisory, LLC	Q3EVPQI7HQSIMVRL0U14	Securities and Exchange Commission	DS
175092	Churchill Asset Management, LLC	549300TE7GGVUFYI9X77	Securities and Exchange Commission	DS
160255	Nuveen Alternatives Advisors, LLC	549300MFBTJNNQKKJX98	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

At June 30, 2023, there were 265 bond instruments & 4 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. 195 instruments are pending submission to the Securities Valuation Office (SVO) and 74 instruments are pending submission to CUSIP Global Services. Exceptions totaled $5,921,399,424 or 2.78% of all long-term bonds, preferred stocks, and RSATs. .....

19. 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 [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was 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 held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

21. 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	$ 2,969,492,116
1.13 Commercial Mortgages	$ 37,104,184,984
1.14 Total Mortgages in Good Standing	$ 40,073,677,100
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$ 1,230,072
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 1,230,072
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$ 3,400,940
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 3,400,940
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 40,078,308,112
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

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

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,014,991	68,773,951	63,288		69,852,230	808,430
2. Alaska	AK	L	103,839	5,641,317	6,198		5,751,354	98,161
3. Arizona	AZ	L	812,227	111,968,716	83,472		112,864,415	4,843,056
4. Arkansas	AR	L	583,561	48,149,850	31,438		48,764,849	515,557
5. California	CA	L	5,004,045	338,414,650	287,191		343,705,886	15,158,432
6. Colorado	CO	L	1,184,325	148,685,776	22,578		149,892,679	1,967,227
7. Connecticut	CT	L	1,680,368	200,675,228	93,007		202,448,603	2,490,603
8. Delaware	DE	L	338,887	18,965,761	18,478		19,323,126	230,753
9. District of Columbia	DC	L	346,069	89,802,231	47,791		90,196,091	368,862
10. Florida	FL	L	3,134,412	207,980,471	366,275		211,481,158	9,226,204
11. Georgia	GA	L	1,300,848	133,325,113	43,463		134,669,424	3,139,465
12. Hawaii	HI	L	327,608	17,529,931	61,506		17,919,045	811,951
13. Idaho	ID	L	224,038	17,896,580	13,876		18,134,494	1,999,291
14. Illinois	IL	L	2,861,231	248,312,673	303,070		251,476,974	2,989,180
15. Indiana	IN	L	1,345,250	75,440,071	97,046		76,882,367	1,156,351
16. Iowa	IA	L	1,011,669	154,325,651	90,310		155,427,630	1,688,143
17. Kansas	KS	L	481,422	45,599,916	50,363		46,131,701	691,295
18. Kentucky	KY	L	957,295	74,258,271	65,355		75,280,921	2,051,392
19. Louisiana	LA	L	611,923	35,937,841	25,882		36,575,646	939,302
20. Maine	ME	L	539,744	28,606,009	48,715		29,194,468	1,647,470
21. Maryland	MD	L	2,898,370	198,052,635	116,515		201,067,520	2,826,579
22. Massachusetts	MA	L	4,144,154	316,978,401	274,437		321,396,992	10,156,091
23. Michigan	MI	L	2,514,398	520,045,958	246,566		522,806,922	3,284,378
24. Minnesota	MN	L	713,963	269,109,600	43,003		269,866,566	2,272,030
25. Mississippi	MS	L	161,905	11,881,182	14,406		12,057,493	462,097
26. Missouri	MO	L	1,094,484	98,087,622	115,838		99,297,944	6,244,787
27. Montana	MT	L	202,828	6,538,609	4,843		6,746,280	294,202
28. Nebraska	NE	L	463,991	46,591,374	23,308		47,078,673	132,917
29. Nevada	NV	L	216,501	39,328,736	23,108		39,568,345	1,637,070
30. New Hampshire	NH	L	779,806	37,353,472	43,177		38,176,455	1,444,893
31. New Jersey	NJ	L	4,875,796	469,093,934	399,159		474,368,889	7,128,886
32. New Mexico	NM	L	319,412	24,158,855	48,121		24,526,388	723,496
33. New York	NY	L	10,910,933	1,699,765,400	773,842		1,711,450,175	20,035,909
34. North Carolina	NC	L	2,336,709	191,800,793	65,081		194,202,583	2,118,392
35. North Dakota	ND	L	153,247	14,858,965	20,167		15,032,379	12,531
36. Ohio	OH	L	1,709,219	209,676,789	140,738		211,526,746	4,110,416
37. Oklahoma	OK	L	482,901	27,640,964	34,533		28,158,398	1,819,698
38. Oregon	OR	L	661,700	55,693,086	51,882		56,406,668	2,567,871
39. Pennsylvania	PA	L	5,250,799	529,364,721	484,620		535,100,140	12,635,065
40. Rhode Island	RI	L	550,870	50,813,366	12,936		51,377,172	220,513
41. South Carolina	SC	L	818,364	51,863,807	10,743		52,692,914	1,185,707
42. South Dakota	SD	L	128,123	3,380,268	5,033		3,513,424	451,914
43. Tennessee	TN	L	1,482,876	64,962,246	116,319		66,561,441	690,728
44. Texas	TX	L	2,572,287	225,234,714	87,158		227,894,159	4,011,642
45. Utah	UT	L	516,495	92,658,616	44,692		93,219,803	1,460,429
46. Vermont	VT	L	520,514	45,170,835	63,706		45,755,055	1,100,825
47. Virginia	VA	L	2,514,769	173,304,329	247,760		176,066,858	4,467,752
48. Washington	WA	L	1,343,701	139,307,971	137,828		140,789,500	7,736,532
49. West Virginia	WV	L	424,355	198,314,420	97,848		198,836,623	1,346,697
50. Wisconsin	WI	L	855,220	61,261,598	14,714		62,131,532	1,494,354
51. Wyoming	WY	L	95,433	12,336,748	5,120		12,437,301	479,351
52. American Samoa	AS	N						
53. Guam	GU	N		52,183			52,183	
54. Puerto Rico	PR	L	35,930	5,677,866			5,713,796	2,229,495
55. U.S. Virgin Islands	VI	L	7,177	565,940			573,117	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N		1,533,884			1,533,884	785,022
58. Aggregate Other Aliens	OT	XXX	16,885	3,435,747			3,452,632	1,236,132
59. Subtotal		XXX	75,637,867	7,966,185,643	5,586,503		8,047,410,013	161,625,527
90. Reporting entity contributions for employee benefits plans		XXX		10,595,595			10,595,595	
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	4,875,735				4,875,735	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	80,513,602	7,976,781,238	5,586,503		8,062,881,343	161,625,527
96. Plus Reinsurance Assumed		XXX						
97 Totals (All Business)		XXX	80,513,602	7,976,781,238	5,586,503		8,062,881,343	161,625,527
98. Less Reinsurance Ceded		XXX	16,214		5,585,092		5,601,306	
99. Totals (All Business) less Reinsurance Ceded		XXX	80,497,388	7,976,781,238	1,411		8,057,280,037	161,625,527
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	16,885	3,435,747			3,452,632	1,236,132
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	16,885	3,435,747			3,452,632	1,236,132
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						

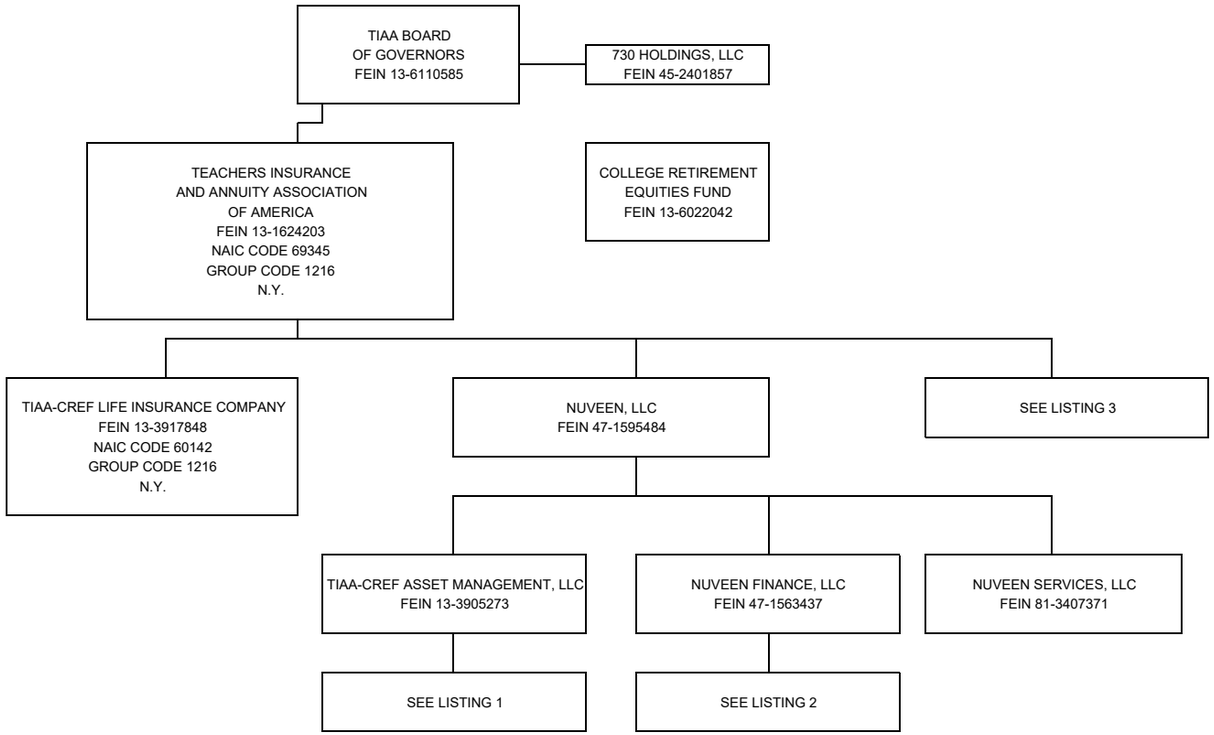
(a) Active Status Counts:

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

STATEMENT AS OF JUNE 30, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA



STATEMENT AS OF JUNE 30, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

LISTING 1 (TIAA-CREF ASSET MANAGEMENT, LLC):

COMPANY	FEIN	RELATIONSHIP	
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	
AGR Partners LLC	81-1467545	SUBSIDIARY	
AGR Ag Infrastructure GP, LLC	86-3201384	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
AGR Special Opportunities GP, LLC	85-2581992	SUBSIDIARY	
Nuveen Agribusiness Fund III GP, LLC	83-4328253	SUBSIDIARY	
Nuveen Agribusiness Fund III, LP	83-4307097	SUBSIDIARY	
TGAM Agribusiness Fund GP LLC	81-1870559	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(2)
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	
NCBDC Holdings LLC		SUBSIDIARY	
Nuveen Churchill Advisors LLC		SUBSIDIARY	
NGC Master HoldCo LLC	88-1590237	SUBSIDIARY	
NGC Senior Master Holdco LLC	88-3758314	SUBSIDIARY	
NGTF GP, LLC	88-2217234	SUBSIDIARY	
Nuveen Alternatives Advisors, LLC	45-4288013	SUBSIDIARY	
Churchill Fund III GP LLC		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	(3)
TCAS Global Investments LLC	47-1515836	SUBSIDIARY	
Nuveen CP Holdings 1 LLC	86-3136043	SUBSIDIARY	
Nuveen CP LLC	47-5515604	SUBSIDIARY	(4)
Nuveen CP Holdings 2 LLC	86-3147529	SUBSIDIARY	
Nuveen CP LLC	47-5515604	SUBSIDIARY	(4)
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	
NGC TT 1 LLC	92-0315265	SUBSIDIARY	
PACE Financial Servicing LLC	46-4998151	SUBSIDIARY	
Nuveen CPACE Lending GP LLC	93-1847737	SUBSIDIARY	
Nuveen Global Farmland Fund GP, LLC	84-1819349	SUBSIDIARY	
Nuveen Global Farmland Fund Lux GP S.à r.l.	98-1638974	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
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., Limited		SUBSIDIARY	
Nuveen Korea Co., Ltd.		SUBSIDIARY	
TGAM Subsidiary HC LLC	81-4349631	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
Nuveen Hong Kong Limited		SUBSIDIARY	
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International Subsidary HC LLC	81-4390558	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
Nuveen Junior Capital Opportunities Fund GP S.à r.l		SUBSIDIARY	
Nuveen Natural Capital, LLC	87-4688838	SUBSIDIARY	
Beaver Investments Holdings, LLC	45-5558395	SUBSIDIARY	
GreenWood Resources, Inc.	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	
Westchester Group Investment Management Holding Company, Inc.	27-3416812	SUBSIDIARY	
Westchester Group Investment Management, Inc.	27-3417683	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 SRL		SUBSIDIARY	
Plata Wine Partners, LLC	87-0735518	SUBSIDIARY	
Terra Land Co.	37-1261935	SUBSIDIARY	
The Plata Wine Partners Trust	37-6589484	SUBSIDIARY	
Westchester Group Farm Management, Inc.	37-1193973	SUBSIDIARY	
Westchester Group of Australia Pty Ltd.		SUBSIDIARY	
Westchester Group Real Estate, Inc.	37-1194491	SUBSIDIARY	
Westchester NGFF Investment LLC	84-3766552	SUBSIDIARY	
Ziemia Coinvestment, LLC	92-3527677	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Private Capital LLC		SUBSIDIARY	
Arcmont Asset Management Holdco Ltd.		SUBSIDIARY	
Arcmont Asset Management Ltd.		SUBSIDIARY	
Churchill Asset Management LLC	47-3156644	SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(2)
CNV Investor GP, LLC		SUBSIDIARY	
Churchill Agency Services LLC	82-3187734	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 Feeder Fund GP II S.a.r.l.		SUBSIDIARY	
Churchill Fund GP II LLC	83-1177850	SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II Carry-Co, LLC		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II GP, LLC		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II GP Sarl		SUBSIDIARY	
Churchill MMSLF Special GP LLC	85-3272173	SUBSIDIARY	
Churchill Secondary Partners GP, LLC		SUBSIDIARY	
Churchill Fund GP II Sarl	98-1449979	SUBSIDIARY	
Churchill Special Member LLC	82-0735838	SUBSIDIARY	
Churchill Warehouse LLC	82-3784145	SUBSIDIARY	
CMIC Funding GP LLC	87-2329839	SUBSIDIARY	
Nuveen Churchill Administration 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	
Omni Holding Company LLC	47-2437568	SUBSIDIARY	
Paths Construction LLC	92-2846553	SUBSIDIARY	
Paths Development LLC	92-2847109	SUBSIDIARY	
Paths Management Services LLC	92-0783544	SUBSIDIARY	
Paths RMS LLC	92-2847517	SUBSIDIARY	
Reliant Safety	92-2886561	SUBSIDIARY	
Nuveen Global Investments LLC	26-2748598	SUBSIDIARY	
Nuveen GP Holding Company LLC	82-2986445	SUBSIDIARY	
Nuveen Casa Bonita SMA GP LLC	88-4085231	SUBSIDIARY	
Nuveen CRED GP Member LLC	82-4598778	SUBSIDIARY	
CRED GP LLC	82-3751720	SUBSIDIARY	
CRED Rated Feeder GP LLC	85-2413081	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	86-1561520	SUBSIDIARY	
Nuveen Real Estate U.S. Impact Housing Fund GP LLC	88-1469500	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Lab Vehicle GP LLC	88-1444180	SUBSIDIARY	
U.S. Cities Diversified Fund GP LLC	92-2350406	SUBSIDIARY	
U.S. Cities Diversified Fund LP	92-2329690	SUBSIDIARY	
U.S. Cities Diversified Fund REIT LLC	92-2330414	SUBSIDIARY	
U.S. Cities Diversified Fund Operating GP LLC	92-2330086	SUBSIDIARY	
U.S. Cities Diversified Fund Operating LP	92-2350698	SUBSIDIARY	

(1) AGR Services LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by AGR Partners LLC and 1% owned by Nuveen Alternative Holdings, LLC.

(2) CAM HR Resources LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by Churchill Asset Management LLC and 1% owned by Nuveen Alternative Holdings, LLC.

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

(4) Nuveen CP LLC is owned 79.2% by Nuveen CP Holdings 1 LLC and 0.8% by Nuveen CP Holdings 2 LLC

(5) 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%

(6) 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%

(7) 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%

(8) 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%

(9) 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%

LISTING 1 (TIAA-CREF ASSET MANAGEMENT, LLC) (continued):

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Real Estate Global LLC (continued)			
U.S. Cities Multifamily Fund GP LLC	35-2633108	SUBSIDIARY	
U.S. Cities Retail Fund GP LLC	82-4054235	SUBSIDIARY	
U.S. Cities Workplace Fund GP LLC		SUBSIDIARY	
U.S. Single-Family Rental Fund I GP LLC	88-0587813	SUBSIDIARY	
U.S. Single-Family Rental Fund I LP	88-0582227	SUBSIDIARY	
U.S. Single-Family Rental Fund I Holding Company LLC	88-0582051	SUBSIDIARY	
U.S. Strategic Industrial Fund II GP LLC	85-2037572	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 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	
Nuveen Development Management Services LLC	84-2502695	SUBSIDIARY	
TIAA International Holdings 1 Limited	46-1162850	SUBSIDIARY	
Clean Energy Partners HoldCo LLP		SUBSIDIARY	(10)
Nuveen Investment Management Holdings Limited	98-1125673	SUBSIDIARY	(11)
TIAA International Holdings 2 Limited	46-1163394	SUBSIDIARY	
Clean Energy Partners HoldCo LLP		SUBSIDIARY	(10)
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.a.r.l.		SUBSIDIARY	
TIAA International Holdings 3 Limited		SUBSIDIARY	
Nuveen Investment Management Holdings Limited	98-1125673	SUBSIDIARY	(11)
Nuveen Administration Ltd	98-1127648	SUBSIDIARY	
Nuveen Europe Holdings Limited	98-1128805	SUBSIDIARY	
Henderson European Retail Property Fund Management Sarl		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 Ltd	98-1128787	SUBSIDIARY	
Nuveen Investment Management International Limited		SUBSIDIARY	
Nuveen Group Holdings Ltd	98-1127632	SUBSIDIARY	
Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited		SUBSIDIARY	
CLOF II (GP) Limited		SUBSIDIARY	
CLOF II Vanquish Limited		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Real Estate Global LLC (continued)			
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	
Islazul General Partner S.a.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	
Nuveen Consulting (Shanghai) Co Ltd		SUBSIDIARY	
Nuveen Corporate Secretarial Services Limited		SUBSIDIARY	
Nuveen (France) SAS		SUBSIDIARY	
Nuveen Italy Srl		SUBSIDIARY	
Nuveen Management Austria GmbH		SUBSIDIARY	
Nuveen Management Finland Oy		SUBSIDIARY	
Nuveen Operations Limited		SUBSIDIARY	
Nuveen Australia Ltd.		SUBSIDIARY	
Nuveen Real Estate Debt Partners (GP) Sàrl		SUBSIDIARY	
Nuveen Real Estate Debt Partners II (GP) S.à.r.l		SUBSIDIARY	
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(12)
Nuveen Real Estate Debt Partners III (GP) S.à.r.l		SUBSIDIARY	
Nuveen Switzerland GmbH		SUBSIDIARY	
Nuveen Singapore Private Limited		SUBSIDIARY	
OMP (GP) Limited		SUBSIDIARY	
T-C Lux Investments GP S.à.r.l		SUBSIDIARY	
Tokyo Multifamily GP PTE Ltd		SUBSIDIARY	
UK OM (LP1) (GP) Limited		SUBSIDIARY	
UK OM (LP1) Limited		SUBSIDIARY	
UK OM (LP2) (GP) Limited		SUBSIDIARY	
UK OM (LP2) Limited		SUBSIDIARY	
UK OM (LP3) (GP) Limited		SUBSIDIARY	
UK OM (LP3) Limited		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	
U.S. Cities Industrial Fund GP LLC	36-4922991	SUBSIDIARY	

LISTING 2 (NUVEEN FINANCE, LLC):

COMPANY	FEIN	RELATIONSHIP	
Nuveen Holdings 1, Inc.	81-3425820	SUBSIDIARY	
Nuveen Holdings, Inc.	26-0373324	SUBSIDIARY	
Nuveen Investments, Inc.	36-3817266	SUBSIDIARY	
Gresham Asset Management LLC	26-0627593	SUBSIDIARY	
Gresham Investment Management LLC	20-1930384	SUBSIDIARY	
Gresham Investment Management Asia Pte. Ltd.		SUBSIDIARY	
NIS/R&T, Inc.	36-3293941	SUBSIDIARY	
Nuveen Alternative Investments, LLC	36-4839486	SUBSIDIARY	
Nuveen Fund Advisors, LLC	31-0942504	SUBSIDIARY	
Nuveen Asset Management, LLC	27-4357327	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 Investments Holdings, Inc.	36-7364377	SUBSIDIARY	
Nuveen NWQ Holdings, LLC	36-4709028	SUBSIDIARY	
NWQ Partners, LLC	30-0892190	SUBSIDIARY	
NWQ Investment Management Company, LLC	47-0875103	SUBSIDIARY	
Nuveen WCM Holdings, LLC	37-1695518	SUBSIDIARY	
Winslow Capital Management, LLC	90-0860898	SUBSIDIARY	
Growth Capital GP I, LLC	81-0730906	SUBSIDIARY	
Nuveen Securities, LLC	36-2639476	SUBSIDIARY	
Teachers Advisors, LLC	13-3760073	SUBSIDIARY	
Colnvest Member LLC	82-1157427	SUBSIDIARY	
Nuveen TALF Opportunity GP, LLC		SUBSIDIARY	

(10) 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.

(11) Nuveen Investment Management Holdings Limited is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 3, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.

(12) 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.

STATEMENT AS OF JUNE 30, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

LISTING 3:

COMPANY	FEIN	RELATIONSHIP	
485 Properties, LLC	13-3987258	SUBSIDIARY	
730 Data Centers, LLC	81-3091169	SUBSIDIARY	
730 Databridge, LLC	81-3106043	SUBSIDIARY	
Rocket 730 Data Bridge, LP		SUBSIDIARY	
730 Fiber, LLC		SUBSIDIARY	
Arcadian Infracom 1, LLC	85-2250697	SUBSIDIARY	
730 Lighting, LLC	92-0957956	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	
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	(13)
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(14)
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(13)
TIAA Timberlands I, LLC	13-4040842	SUBSIDIARY	
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(14)
TIAA Timberlands II, LLC	13-4085431	SUBSIDIARY	
Actoil, LLC	38-3847245	SUBSIDIARY	
Actoil Colorado, LLC	46-3373066	SUBSIDIARY	
Broadleaf Timberland Investments, LLC	46-1952974	SUBSIDIARY	
Quercus Forestland Account, LLC	26-4647417	SUBSIDIARY	
Quercus Algoma Corporation		SUBSIDIARY	
Quercus Algoma Land Corporation		SUBSIDIARY	
Quercus West Virginia, LLC	46-2916514	SUBSIDIARY	
Canadian Infrastructure Investments, LLC .	26-4248579	SUBSIDIARY	
2234328 Alberta ULC	98-1523334	SUBSIDIARY	
Polar Star Canadian Oil and Gas Holding, ULC		SUBSIDIARY	
Casa Student Housing Fund Holdings, LLC	47-2167228	SUBSIDIARY	
PEP-TH CASA Student Housing, LLC	47-4455610	SUBSIDIARY	
CSHF-PEP Purdue LLC	47-4455303	SUBSIDIARY	
CSHF-PEP USF LLC	30-0965548	SUBSIDIARY	
Ceres Agricultural Properties, LLC	56-2672630	SUBSIDIARY	
Premiere Agricultural Properties, LLC	37-1555322	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(15)
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	
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, LP	81-1810508	SUBSIDIARY	
Churchill Middle Market Senior Loan Fund III, LP	84-5024895	SUBSIDIARY	
Churchill MM Warehouse LLC		SUBSIDIARY	
Distressed Opportunities Fund, L.P.	26-3561447	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
CPF/UIR JV Member LLC	81-2914954	SUBSIDIARY	
CPF/UIR Joint Venture LLC	81-2928112	SUBSIDIARY	
CPF 636 Sixth Avenue LLC	81-2955427	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	(16)
T-C 1608 Chestnut Limited Partner LLC	47-3337561	SUBSIDIARY	
1608 Chestnut Partners LP	23-3049052	SUBSIDIARY	(16)
Demeter Agricultural Properties, LLC	26-3049305	SUBSIDIARY	
Dionysus Properties, LLC	45-2632248	SUBSIDIARY	
Silverado Premium Properties, LLC	94-3306131	SUBSIDIARY	
Arroya 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 Vineyard, 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 Vineyard, LLC	45-4820104	SUBSIDIARY	
DWM Inclusive Finance Equity Fund II	98-0580879	AFFILIATE	
DWM Microfinance Equity Fund I	98-0580879	AFFILIATE	
Global Real Estate Debt Partners – Fund I (UK) SCSp		SUBSIDIARY	(17)
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(12)
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	
L.A. Teak Holdings, LLC	85-4309290	SUBSIDIARY	
Apical Reforestadora S.A.		SUBSIDIARY	
Quercus Panama, LLC		SUBSIDIARY	
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	
MM Funding, LLC	13-1624203	SUBSIDIARY	
MyVest Corporation	47-0902011	SUBSIDIARY	
NBPT Aggregator LLC		SUBSIDIARY	
NGFF Holdco, LLC	84-2320652	SUBSIDIARY	
Nuveen Global Farmland Fund, LP	84-1895540	SUBSIDIARY	
Global Farmland Properties LLC	84-1834824	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	

COMPANY	FEIN	RELATIONSHIP	
Mansilla Participacoes LTDA		SUBSIDIARY	
Radar Propriedades Agricolas S.A.		SUBSIDIARY	(18)
Nova Amaralina Propriedades Agrícolas S.A		SUBSIDIARY	
Nova Agricola Ponte Alta S.A.		SUBSIDIARY	
Nova Santa Barbara Agrícola S.A.		SUBSIDIARY	
Terras da Ponte Alta S.A.		SUBSIDIARY	
Radar II Propriedades Agrícolas S.A.		AFFILIATE	
Bioinvestments Negocios e Participacoes		AFFILIATE	
Castanheira Propriedades Agrícolas S.A		AFFILIATE	
Manacá Propriedades Agrícolas S.A		AFFILIATE	
Paineira Propriedades Agrícolas S.A		AFFILIATE	
Proud Participacoes S.A.		AFFILIATE	
Radar Propriedades Agricolas S.A.		AFFILIATE	(18)
Vale De Ponte Alta S.A.		AFFILIATE	
New York City Property Fund II LP	82-4183425	SUBSIDIARY	
15 Laight Street Holdings LLC	87-4474636	SUBSIDIARY	
15 Laight Street Lender LLC	87-4553231	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 LP	87-4032308	SUBSIDIARY	
NYCPF II 94th Street Pooling LP	87-3783569	SUBSIDIARY	
309 East 94th Street Holdings LLC		SUBSIDIARY	
309 East 94th Street Associates 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	
NGTF Holdco, LLC	92-0403836	SUBSIDIARY	
NRFC Inception IV, LP	46-2031403	SUBSIDIARY	
NRFC Inception V, LP	46-2062147	SUBSIDIARY	
Nuveen CLO Issuance Fund LP	98-1549843	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. Impact Housing Fund LP	88-1470999	SUBSIDIARY	
Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	88-1539505	SUBSIDIARY	
Nuveen Real Estate U.S. Impact Housing Fund Operating GP LLC	88-1470699	SUBSIDIARY	
Nuveen Real Estate U.S. Impact Housing Fund Operating LP	88-1472235	SUBSIDIARY	
IHF FA Woodbridge Investor Member LLC	88-3423227	SUBSIDIARY	
USIHF GP Holdco Parent LLC	88-4255084	SUBSIDIARY	
USIHF GP Holdco LLC	92-0790831	SUBSIDIARY	
USIHF GP NY Holdco LLC	92-1460099	SUBSIDIARY	
USIHF Tressa GP LLC	92-3365983	SUBSIDIARY	
USIHF Tressa LP LLC	92-3365006	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	86-1702891	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Industrial Fund I LP	81-2429791	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	

(13) 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%.

(14) 730 Texas Timberlands, Ltd. is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.

(15) 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.

(16) 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.

(17) Global Real Estate Debt Partners – Fund I (UK) SCSp is controlled by TIAA, which owns 36.5%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.

(12) 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.

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

STATEMENT AS OF JUNE 30, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
ND Properties, LLC	11-3034756	SUBSIDIARY	(19)
Norteshopping Retail and Leisure Centre BV		SUBSIDIARY	
Norteshopping - Centro Commercial, S.A.		SUBSIDIARY	
ND Europe S.a.r.l.		SUBSIDIARY	
ND Europe Office Holding S.à r.l.		SUBSIDIARY	
Cityhold Nymphe S.à r.l.		AFFILIATE	(20)
Cityhold Propco 11 S.à r.l.		AFFILIATE	
OVG Cloud S.à r.l.		AFFILIATE	(21)
Cityhold Euro S.à r.l.		AFFILIATE	(22)
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	(20)
Cityhold Propco 6 S.à r.l.		AFFILIATE	
Cityhold Iconic Hotel OPCO SAS	98-1433939	AFFILIATE	
Cityhold Iconic Investment 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	(23)
Roosevelt Participation S.à r.l.		AFFILIATE	
SNC Roosevelt		AFFILIATE	(23)
Courcelles 70 SAS		AFFILIATE	
Cityhold Euro S.à r.l.		AFFILIATE	(22)
Cityhold Propco 7 S.à r.l.		AFFILIATE	
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	(21)
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	(24)
New Fetter Lane Unit Trust		AFFILIATE	(25)

COMPANY	FEIN	RELATIONSHIP	
ND Properties LLC (continued)			
60 Great Portland Street Unit Trust		AFFILIATE	(26)
70 St Mary Axe Unit Trust		AFFILIATE	(27)
London Belgrave Unit Trust		AFFILIATE	(24)
CLOF Victoria Nominee 1 Limited		AFFILIATE	
CLOF Victoria Nominee 2 Limited		AFFILIATE	
New Fetter Lane Unit Trust		AFFILIATE	(25)
60 Great Portland Street Unit Trust		AFFILIATE	(26)
SMA Holding S.à r.l.		AFFILIATE	
70 St Mary Axe Unit Trust		AFFILIATE	(27)
HV Properties S.à r.l.		AFFILIATE	
HV Freehold S.à r.l.		AFFILIATE	
TIAA Lux 9 S.a.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.a.r.l.		SUBSIDIARY	
T-C Pep Asset S.a.r.l.		SUBSIDIARY	
TIAA Lux 11 S.a.r.l		SUBSIDIARY	
Gropius Passagen Verwaltungs GmbH		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(28)
Gropius S.a.r.l.		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(28)
TIAA Lux 5 S.a.r.l.		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	
Pinnacle Third Avenue, LP	26-3821015	AFFILIATE	
Renewable Power Fund Plus, LP		SUBSIDIARY	
Renewable Timber Europe, LLC	45-2792614	SUBSIDIARY	
Renewable Timber Netherlands B.V.		SUBSIDIARY	
Topola Lasy Spolka z.o.o.		SUBSIDIARY	
Renewable Timber Resources, LLC	61-1640765	SUBSIDIARY	
REP Coinvest III TEC, L.P.		AFFILIATE	
Seven30 Insurance (Bermuda) Co. Limited	98-1718925	SUBSIDIARY	
SHF-33d North Apts, LLC	47-3994280	SUBSIDIARY	
SHF-Millennium One Apts, LLC	47-4155469	SUBSIDIARY	
SHF-The Rocks Apts, LLC	81-2450195	SUBSIDIARY	
Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY	
Social Infra, LLC		SUBSIDIARY	
Stichting Bewaarder Ziemia Fund		AFFILIATE	
T-C 699 Bourke Street LLC	46-4969690	SUBSIDIARY	
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	

COMPANY	FEIN	RELATIONSHIP	
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		SUBSIDIARY	
T-C S-T REIT LLC		SUBSIDIARY	
T-C The Edge at Flagler Village, LLC	81-2204918	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	
TGA Miller Street 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 5		SUBSIDIARY	
TGA PBSA Hold Trust 2		SUBSIDIARY	
TGA PBSA Asset Trust 4		SUBSIDIARY	
T-C Europe Holding Inc.	47-2363168	SUBSIDIARY	
T-C Europe LP	47-2369576	SUBSIDIARY	(29)
T-C Europe LP	47-2369576	SUBSIDIARY	(29)
T-C Europe S.à r.l.		SUBSIDIARY	
Nightingale LuxCo S.à r.l.		SUBSIDIARY	
T-C Nordics Investment AB		SUBSIDIARY	
T-C Denmark ApS		SUBSIDIARY	
Nordsjaellandshusene 2 ApS		SUBSIDIARY	
Nordsjaellandshusene 3 ApS		SUBSIDIARY	
T-C Europe LuxCo 1 S.a.r.l		SUBSIDIARY	
OBP 2700 Jersey Property Unit Trust		SUBSIDIARY	
T-C Luxembourg Neptune Holdings 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 SRL		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 S.L.		SUBSIDIARY	
Neptune Las Rozas Outlet S.L.		SUBSIDIARY	
Neptune San Sebastian Outlet S.L.		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 SAS		SUBSIDIARY	
Roppenheim Holding SAS		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(30)
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	(30)
Neptune Vicolungo I S.r.l.		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
T-C Europe LP (continued)		
T-C Storage Portfolio HoldCo S.à r.l.		SUBSIDIARY
T-C Storage HoldCo AB		SUBSIDIARY
Green S AB		SUBSIDIARY
24Storage Property Export Kommanditbolag		SUBSIDIARY
24Storage Property Fyrislund AB		SUBSIDIARY
24Storage Property Handen Kommanditbolag		SUBSIDIARY
24Storage Property Kallhäll AB		SUBSIDIARY
24Storage Property Kungsholmen AB		SUBSIDIARY
24Storage Property Lagringen AB		SUBSIDIARY
24Storage Property Lärkträdet AB		SUBSIDIARY
24Storage Property Lokal AB		SUBSIDIARY
24Storage Property Lundavägen AB		SUBSIDIARY
24Storage Property Orminge AB		SUBSIDIARY
24Storage Property Täby AB		SUBSIDIARY
24Storage Property Tyresö AB		SUBSIDIARY
24Storage Property Uddevalla AB		SUBSIDIARY
24Storage Service 2 AB		SUBSIDIARY
24Storage Service 3 AB		SUBSIDIARY
24Storage Service 4 AB		SUBSIDIARY
24Storage Service AB		SUBSIDIARY
24Storage Systems & Brand AB		SUBSIDIARY
Green S Andelar AB		SUBSIDIARY
Green S Blixtljuset 15 AB		SUBSIDIARY
Green S Bygg AB		SUBSIDIARY
Green S Ekfatet 4 AB		SUBSIDIARY
Green S Huvudsta 3 29 AB		SUBSIDIARY
Green S Ny 20 AB		SUBSIDIARY
Green S Portfölj 1 AB		SUBSIDIARY
Green S Portfölj 2 AB		SUBSIDIARY
Green S Rasten 2 AB		SUBSIDIARY
Green S Söderbymalm 7 14 AB		SUBSIDIARY
Green S Vreten 12 KB		SUBSIDIARY
Green Storage AB		SUBSIDIARY
T-C Storage BidCo AB		SUBSIDIARY
TC-Norway AS		SUBSIDIARY
Bilittveien 6 AS		SUBSIDIARY
Lonningsflaten 22 Eiendom AS		SUBSIDIARY
Skedsmo Logistikk AS		SUBSIDIARY

(19) 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.

(20) 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.

(21) 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).

(22) 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.

(23) 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%).

(24) 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%).

(25) New Fetter Lane Unit Trust (NFLUT) 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. (99.9% of NFLUT) and Cityhold UK Investment S.à r.l. (0.1%).

(26) 60 Great Portland Street Unit Trust (60GPS) 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. (99.4% of 60GPS) and Cityhold UK Investment S.à r.l. (0.6%).

(27) 70 St. Mary Axe Unit Trust (SMAUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns SMA Holding S.à r.l. (99.9% of SMAUT) and Cityhold UK Investment S.à r.l. (0.1%).

(28) Gropius Passagen GmbH & Co KG is controlled by TIAA, and partially owned by Gropius S.à r.l., which owns 99.8% and TIAA Lux 11 S.à.r.l. which owns 0.16%.

(29) T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.

(30) 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) Neptune Roppenheim Holding S.à r.l. (0.01%).

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings, LLC	45-2877772	SUBSIDIARY	
8 Spruce Street GA Investor, LLC	46-0959792	SUBSIDIARY	
FC 8 Spruce Holdings, LLC	46-1403221	AFFILIATE	
FC 8 Spruce Street Residential, LLC		AFFILIATE	
2300 Broadway Storage Operator LLC	84-2144204	SUBSIDIARY	
Nuveen Global Cities REIT, Inc.	82-1419222	AFFILIATE	
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 1101 Pennsylvania Avenue LLC	27-2952349	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue Venture LLC	27-2952617	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue Owner LLC	27-2952860	SUBSIDIARY	
T-C 33 Arch Street Member, LLC	46-1851206	SUBSIDIARY	
T-C 33 Arch Street Venture, LLC	46-1805501	SUBSIDIARY	
T-C 33 Arch Street, LLC	45-2792699	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 800 17th Street NW Member LLC	47-2189075	SUBSIDIARY	
T-C 800 17th Street NW Venture LLC	47-2118640	SUBSIDIARY	
T-C 800 17th Street NW Owner LLC	47-2069910	SUBSIDIARY	
T-C 888 Brannan Member LLC	47-4665824	SUBSIDIARY	
T-C 888 Brannan Venture LLC	47-4684031	SUBSIDIARY	
T-C 888 Brannan Owner LLC	47-4674147	SUBSIDIARY	
T-C 888 Brannan TRS, LLC	47-5605380	SUBSIDIARY	
T-C 2300 Broadway, LLC	45-3479701	SUBSIDIARY	
T-C Aspira LLC	46-1220681	SUBSIDIARY	
T-C Franklin Square Member, LLC	46-1791581	SUBSIDIARY	
T-C Franklin Square Venture LLC	46-1794486	SUBSIDIARY	
TIAA Franklin Square, LLC	26-0011770	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 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	
T-C Republic Square Member LLC	47-2903922	SUBSIDIARY	
T-C Republic Square Venture LLC	47-2867784	SUBSIDIARY	
T-C Republic Square REIT LLC	47-3033681	SUBSIDIARY	
T-C Republic Square Mezzanine LLC	47-3091198	SUBSIDIARY	
T-C Republic Square Owner LLC	47-2793452	SUBSIDIARY	
TGA Cass White 75 LLC	87-3992388	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	
TGA Speedway Distribution Center LLC	88-0635252	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings, LLC (continued)			
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 JK I, LLC	46-4567368	SUBSIDIARY	
T-C JK II, LLC	46-4587620	SUBSIDIARY	
T-C Lux Fund Holdings LLC	47-4095803	SUBSIDIARY	
T-C Lux Investments Special Limited Partnership		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	
Global Real Estate Debt Partners – Fund I (UK) SCSp		SUBSIDIARY	(17)
T-C UK RE Holdings I, LLC	81-2676934	SUBSIDIARY	
T-C UK RE Holdings II, LLC	81-2691474	SUBSIDIARY	
T-C UK RE Holdings III, LLC	81-3299073	SUBSIDIARY	
T-C U.S. Super Regional Mall Fund LP	47-3148337	SUBSIDIARY	
TEIC Holdings LLC	92-2740334	SUBSIDIARY	
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 299 Franklin LLC	81-2769108	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 Adairsville DC LLC	88-0634999	SUBSIDIARY	
TGA APAC Fund Holdings, LLC	82-2225812	SUBSIDIARY	
Asia Pacific Cities Fund, FCP	98-1429292	SUBSIDIARY	(31)
TGA APAC RE Holdings Pte. Ltd.		SUBSIDIARY	
TGA Real Estate Fund Holdings, LLC	82-2311300	SUBSIDIARY	
Asia Pacific Cities Fund, FCP	98-1429292	SUBSIDIARY	(31)
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 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 Beltway CC LLC	84-3523623	SUBSIDIARY	
TGA Capital Gateway LLC	92-1681994	SUBSIDIARY	
TGA Center Square DC LLC	84-3487859	SUBSIDIARY	
TGA Centerpointe LLC	84-3314029	SUBSIDIARY	
TGA Central Green LLC	83-3799476	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	

COMPANY	FEIN	RELATIONSHIP	
T-C Waterford Blue Lagoon General Partner, LLC	47-5379777	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(32)
T-C Waterford Blue Lagoon, LLC	47-5375805	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(32)
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	
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	
TGA Connections at Athens Investor Member LLC	83-0780652	SUBSIDIARY	
PEP-TH Athens, LLC	61-1892161	SUBSIDIARY	
PEP Athens, LLC	83-1011298	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 Eastridge Investor Member LLC	87-1762569	SUBSIDIARY	
TGA King EastRidge Venture LLC		SUBSIDIARY	
TGA King EastRidge Owner LLC		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 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 Freeport DC LLC	84-3332846	SUBSIDIARY	
TGA Germann Road Apartments LLC	88-4247949	SUBSIDIARY	
TGA GP Holdco Parent LLC	92-0783347	SUBSIDIARY	
TGA GP Holdco LLC	88-4207931	SUBSIDIARY	
TGA GP NY Holdco LLC	88-4400855	SUBSIDIARY	
TGA GP TX HoldCo	92-2882920	SUBSIDIARY	
TGA Greenstone Logistics Center LLC	84-3740749	SUBSIDIARY	
TGA Hagerstown DC LLC	84-3463522	SUBSIDIARY	
TGA Haines City LLC	92-0668909	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 Landover DC LLC	84-3523582	SUBSIDIARY	
TGA Lending III LLC		SUBSIDIARY	
TGA Los Tres Investor Member LLC	87-3398451	SUBSIDIARY	

(17) Global Real Estate Debt Partners – Fund I (UK) SCSp is controlled by TIAA, which owns 36.5%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.

(31) 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

(32) 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%.

STATEMENT AS OF JUNE 30, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
TEFF Holdco LLC	81-2146865	SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310729	SUBSIDIARY	(3)
TIAA European Farmland Fund LP	98-1310748	SUBSIDIARY	
TEFF Holding S.a.r.l.		SUBSIDIARY	
Areal III Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.		SUBSIDIARY	
Dangro Invest SA		SUBSIDIARY	
AGAT Spolka z o.o.		SUBSIDIARY	
AGRA Spolka z o.o.		SUBSIDIARY	
AGRAMAX Spolka z o.o.		SUBSIDIARY	
AGRIFARM Spolka z o.o.		SUBSIDIARY	
AGRO - DUBLINY SP. z o.o.		SUBSIDIARY	
AGROLAND Spolka z o.o.		SUBSIDIARY	
AGROSERVICE Spolka z o.o.		SUBSIDIARY	
AMAL Spolka z o.o.		SUBSIDIARY	
CISY Spolka z o.o.		SUBSIDIARY	
KOLNO Spolka z o.o.		SUBSIDIARY	
MILKOWO Sp. Z o.o.		SUBSIDIARY	
SATOPY Spolka z o.o.		SUBSIDIARY	
SEE-AGRO SP. z o.o.		SUBSIDIARY	
SOBIERADZ Spolka z o.o.		SUBSIDIARY	
Pszenrol SA		SUBSIDIARY	
BUDUS Spolka z o.o.		SUBSIDIARY	
LOZICE Sp. z o.o.		SUBSIDIARY	
OGARDY SP. z o.o.		SUBSIDIARY	
ROLA Spolka z o.o.		SUBSIDIARY	
ROLPOL Spolka z o.o.		SUBSIDIARY	
ROLZBUD Spolka z o.o		SUBSIDIARY	
SZAFIR SP. z o.o.		SUBSIDIARY	
WALICHNOWY Sp. z o.o.		SUBSIDIARY	
WEZINY SP. z o.o.		SUBSIDIARY	
ZIEMROL Spolka z o.o.		SUBSIDIARY	
Adamas SA		SUBSIDIARY	
AMBER SP. z o.o.		SUBSIDIARY	
CIESZYSLAW SP z o.o.		SUBSIDIARY	
JAROSLAWSKO I SP. z o.o.		SUBSIDIARY	
JAROSLAWSKO II SP. z o.o.		SUBSIDIARY	
JASIONNO Spolka z o.o.		SUBSIDIARY	
OPAL SP z o.o.		SUBSIDIARY	
TETYN 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.		SUBSIDIARY	
Przedsiebiorstwo Rolne Okopy Sp. z o.o.		SUBSIDIARY	
TGA Minority Interest Holdings LLC	88-1762996	SUBSIDIARY	
ND Properties, LLC	11-3034756	SUBSIDIARY	(19)
TGA European RE Holdings I, LLC	83-2810033	SUBSIDIARY	(33)
TGA Maryland Farms Holdings LLC	84-4773958	SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY	(34)
TGA MH Investor Member LLC	84-2765297	SUBSIDIARY	
TGA MH III Investor Member LLC	84-2765297	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TGA European RE Holdings I, LLC	83-2810033	SUBSIDIARY	(33)
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	(35)
Eagle Austria Holdings S.à r.l.		SUBSIDIARY	
VIE Student House A GmbH & Co KG		SUBSIDIARY	(35)
Eagle Italy 1 S.r.l.		SUBSIDIARY	
Studenthouse Rua Manuel Pereira, S.A		SUBSIDIARY	
Wroclaw Fabryczna 22 sp. z o.o.		SUBSIDIARY	
Wroclaw Prusa 9 sp. z o.o.		SUBSIDIARY	
Preferred Housing Living Limited		SUBSIDIARY	
PHLL Holdco Limited		SUBSIDIARY	
PHL Leeds Limited		SUBSIDIARY	
PHL Nottingham Limited		SUBSIDIARY	
PHL Telford Limited		SUBSIDIARY	
Sustainable Living II GP S.à r.l.		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 Sarl		SUBSIDIARY	
TK Living Partnership SCSp		SUBSIDIARY	
TK Living JVCo Sarl		SUBSIDIARY	
Lotomint S.L.		SUBSIDIARY	
Carminsin S.L.		SUBSIDIARY	
Crisatino S.L.		SUBSIDIARY	
Lucerini, S.L.		SUBSIDIARY	
Mangaralia S.L.		SUBSIDIARY	
Naralisno S.L.		SUBSIDIARY	
Sanfergar S.L.		SUBSIDIARY	
Stay by Kronos Cordoba S.L.		SUBSIDIARY	
Stay by Kronos Tarragona S.L.		SUBSIDIARY	
Stay by Kronos Torrejon S.L.		SUBSIDIARY	
Tinesen S.L.		SUBSIDIARY	
Vesterone, S.L.		SUBSIDIARY	
Weslinero S.L.		SUBSIDIARY	
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 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	

COMPANY	FEIN	RELATIONSHIP
TGA MS Self Storage Investor Member LLC	83-1916152	SUBSIDIARY
Morningstar NRE Self Storage Portfolio LLC	83-2379583	SUBSIDIARY
MSC Bentonville, LLC		SUBSIDIARY
MSC Boerne, LLC		SUBSIDIARY
MSC Buda, LLC		SUBSIDIARY
MSC Carolinas, LLC		SUBSIDIARY
MSC Dam Storage, LLC		SUBSIDIARY
MSC Evans Rd, LLC		SUBSIDIARY
MSC Greenhouse, LLC		SUBSIDIARY
MSC Highway 521 Storage, LLC		SUBSIDIARY
MSC Kemps Landing, LLC		SUBSIDIARY
MSC Midtown Atlanta, LLC		SUBSIDIARY
MSC MTP, LLC		SUBSIDIARY
MSC Peachtree, LLC		SUBSIDIARY
MSC South End, LLC		SUBSIDIARY
MSC Spring Branch, LLC		SUBSIDIARY
MSC SW Austin, LLC		SUBSIDIARY
MSC Tallahassee, LLC		SUBSIDIARY
MSC Yorktown, LLC		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 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		SUBSIDIARY
TGA Peaceable Investor Member II LLC		SUBSIDIARY
TGA Peaceable Investor Member III LLC		SUBSIDIARY
TGA Peaceable Investor Member 2022 LLC	88-3094495	SUBSIDIARY
TGA Peaceable Investor Member 2023 LLC	93-1981655	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 Sandy Commerce Park LLC	83-2938932	SUBSIDIARY
TGA Somerset IC LLC	84-3487605	SUBSIDIARY
TGA Somerset IC II LLC	84-3476142	SUBSIDIARY
TGA Sparrow Investor LLC	85-2863856	SUBSIDIARY
Sparrow Realty Investment I LLC	85-2574637	SUBSIDIARY
Sparrow Realty Investment WHF, LLC		SUBSIDIARY
SN Arizona LLC		SUBSIDIARY
SN DFW LLC		SUBSIDIARY
SN SA LLC	86-1703020	SUBSIDIARY
SN Tampa LLC		SUBSIDIARY
Sparrow Homes US LLC	85-3330672	SUBSIDIARY
TGA Sparrow II Investor LLC	87-4748024	SUBSIDIARY
Sparrow Realty Investment II, LLC		SUBSIDIARY
Sparrow Realty Investment WHF II, LLC		SUBSIDIARY
TGA Specialty Shops Investor Member LLC		SUBSIDIARY
TGA HP Specialty Shops Venture LLC		SUBSIDIARY
TGA HP Specialty Shops Owner LLC		SUBSIDIARY
TGA Sterling DC LLC	84-3255382	SUBSIDIARY
TGA TCA Durham Logistics Center Investor Member LLC	87-1763260	SUBSIDIARY
TGA TCA Durham Logistics Center LLC		SUBSIDIARY
TGA The Apartments at Blakeney LLC	85-3509669	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

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

(19) 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.

(33) 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.

(34) 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.

(35) 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%.

STATEMENT AS OF JUNE 30, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
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 Ashwood Homes LLC	83-1869400	SUBSIDIARY
MPSP Ashwood MHC LLC	83-1869494	SUBSIDIARY
MPSP Beltline Homes LLC	84-2331138	SUBSIDIARY
MPSP Beltline Lender LLC	84-2345909	SUBSIDIARY
MPSP Beltline MHC LLC	84-2216330	SUBSIDIARY
MPSP Center Grove Homes LLC	83-1088601	SUBSIDIARY
MPSP Center Grove Lender LLC	83-2290040	SUBSIDIARY
MPSP Center Grove MHC LLC	83-1076792	SUBSIDIARY
MPSP Colinas South Homes LLC	84-2158715	SUBSIDIARY
MPSP Colinas South Lender LLC	84-2158791	SUBSIDIARY
MPSP Colinas South MHC LLC	84-2169896	SUBSIDIARY
MPSP Estancia Homes LLC	84-2169973	SUBSIDIARY
MPSP Estancia Lender LLC	84-2277681	SUBSIDIARY
MPSP Estancia MHC LLC	84-1976109	SUBSIDIARY
MPSP Fairlane Oaks Homes LLC	83-4260197	SUBSIDIARY
MPSP Fairlane Oaks Lender LLC	83-4283444	SUBSIDIARY
MPSP Fairlane Oaks MHC LLC	83-4241248	SUBSIDIARY
MPSP Lakeview Homes LLC	84-2290488	SUBSIDIARY
MPSP Lakeview Lender LLC	84-2319726	SUBSIDIARY
MPSP Lakeview MHC LLC	84-2199063	SUBSIDIARY
MPSP Lemon Tree Homes LLC	83-1213262	SUBSIDIARY
MPSP Lemon Tree MHC LLC	83-2548459	SUBSIDIARY
MPSP Mobile Gardens Homes LLC	83-1230821	SUBSIDIARY
MPSP Mobile Gardens MHC LLC	83-1230714	SUBSIDIARY
MPSP Parker Homes LLC	84-2379528	SUBSIDIARY
MPSP Parker Lender LLC	84-2389423	SUBSIDIARY
MPSP Parker MHC LLC	84-2247177	SUBSIDIARY
MPSP Seven Oaks Homes LLC	84-2277774	SUBSIDIARY
MPSP Seven Oaks Lender LLC	84-2290439	SUBSIDIARY
MPSP Seven Oaks MHC LLC	84-2198856	SUBSIDIARY
MPSP Shiloh Homes LLC	83-2700633	SUBSIDIARY
MPSP Shiloh Lender LLC	83-2725391	SUBSIDIARY
MPSP Shiloh MHC LLC	83-2700544	SUBSIDIARY
MPSP South Concho Homes LLC	84-2428644	SUBSIDIARY
MPSP South Concho Lender LLC	84-2436652	SUBSIDIARY
MPSP South Concho MHC LLC	84-2261982	SUBSIDIARY
MPSP Stonegate Homes LLC	83-2736822	SUBSIDIARY
MPSP Stonegate Lender LLC	83-2736936	SUBSIDIARY
MPSP Stonegate MHC LLC	83-2725560	SUBSIDIARY
MPSP TC GH Homes LLC	84-2319873	SUBSIDIARY
MPSP TC GH Lender LLC	84-2331064	SUBSIDIARY
MPSP TC GH MHC LLC	84-2216156	SUBSIDIARY
MPSP TC Sherman Homes LLC	84-2389479	SUBSIDIARY
MPSP TC Sherman Lender LLC	84-2428588	SUBSIDIARY
MPSP TC Sherman MHC LLC	84-2247220	SUBSIDIARY
MPSP Wildwood Acres Homes LLC	84-2345969	SUBSIDIARY
MPSP Wildwood Acres Lender LLC	84-2361787	SUBSIDIARY
MPSP Wildwood Acres MHC LLC	84-2239609	SUBSIDIARY
MPSP Wildwood Village Homes LLC	84-2361842	SUBSIDIARY
MPSP Wildwood Village Lender LLC	84-2379481	SUBSIDIARY
MPSP Wildwood Village MHC LLC	84-2239646	SUBSIDIARY
MPSP Windsong Homes LLC	83-2848324	SUBSIDIARY
MPSP Windsong Lender LLC	83-2848439	SUBSIDIARY
MPSP Windsong MHC LLC	83-2861026	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP
TGA SS Self Storage Portfolio Investor Member LLC	86-1741788	SUBSIDIARY
TGA SS Self Storage Tranche I Venture LP	87-2470916	SUBSIDIARY
Newmarket HCG LP		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 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
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 UMH Properties Investor Member LLC	87-3992892	SUBSIDIARY
TGA UMH Venture Tranche 1 LLC		SUBSIDIARY
Sebring Square MHC TGA, LLC		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 Vista Point South LLC	84-3441798	SUBSIDIARY
TGA Washington DC CC LLC	84-3527380	SUBSIDIARY
TGA Westport Distribution Center LLC	84-2939589	SUBSIDIARY
TGANX MOB Aurora LLC	92-1392352	SUBSIDIARY
TGANX MOB Wheat Ridge LLC	92-1383692	SUBSIDIARY
TGA Yorktown Apartments LLC	83-0723201	SUBSIDIARY
TGAM Agribusiness Fund LP	81-1994278	SUBSIDIARY
TGA–MJC MHC LLC	87-3750360	SUBSIDIARY
TGA-MJC Palladian LLC	87-3750130	SUBSIDIARY
TGA–MJC Van Alen LLC	87-3750414	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
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

COMPANY	FEIN	RELATIONSHIP	
TIAA CMBS I, LLC	13-4173396	SUBSIDIARY	
TIAA CMBS I Trust	13-4173396	SUBSIDIARY	
TIAA Diversified Public Investments, LLC	47-4570655	SUBSIDIARY	
TIAA FSB Holdings, Inc.	90-0615674	SUBSIDIARY	
Everbank Funding, LLC	37-1718179	SUBSIDIARY	
TIAA, FSB	59-3531592	SUBSIDIARY	
AMC Holding, Inc.	59-3547521	SUBSIDIARY	
Customerone Financial Network, Inc.	43-1823879	SUBSIDIARY	
Business Property Lending, Inc.	36-1208070	SUBSIDIARY	
TIAA Commercial Finance, Inc.	20-0716627	SUBSIDIARY	
TIAA GBS Holding LLC	81-1241294	SUBSIDIARY	
TIAA GBS Singapore Holding Company Pte. Ltd.		SUBSIDIARY	
TIAA Global Business Services (India) Private Limited		SUBSIDIARY	
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	(15)
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 Participaco Ltda.		SUBSIDIARY	(36)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(37)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(38)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(37)
Agrobio Investimentos e Participações S.A.		SUBSIDIARY	
Cerpon Participações S.A.		SUBSIDIARY	
Nova Ibiajara Propriedades Agrícolas S.A.		SUBSIDIARY	
Tellus Bahia Propriedades Agricolas 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 Participaco Ltda.		SUBSIDIARY	(36)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(38)
TIAA-CREF Global Agriculture II LLC	47-0974399	SUBSIDIARY	
TIAA-CREF Global Agriculture II BR, LLC	47-1062423	SUBSIDIARY	
TIAA Global Public Investments, LLC	26-3594208	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, SL		SUBSIDIARY	
Forestal Monterrey Colombia SAS	98-1206384	SUBSIDIARY	
Global Timber Resources Colombia, S.A.S.		SUBSIDIARY	
Monte Fresnos Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY	
Monte Fresnos, S.A.		SUBSIDIARY	
Taurion Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY	
Taurion, S.A.		SUBSIDIARY	
GT Europe Cooperatief U.A.		SUBSIDIARY	
Global Timber NL, B.V.		SUBSIDIARY	
GTR Brasil Participacoes Ltda		SUBSIDIARY	
Brasilwood Reflorestamento S.A.		SUBSIDIARY	
Brasilwood Terras Florestais S.A.		SUBSIDIARY	
Mogno das Alterosas Investimentos Florestais S.A.		SUBSIDIARY	
Mamoneira Agropastoril S.A.		AFFILIATE	
Jatoba Brasil Investimentos Florestais Ltda		SUBSIDIARY	
Paineira Investimentos Florestais S.A.		SUBSIDIARY	

(15) 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.

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

(37) Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
TIAA Infrastructure Investments, LLC	45-3479281	SUBSIDIARY
730 Darwin Holdings LLC	87-3292924	SUBSIDIARY
Glennmont Clean Energy Fund IV A SCSP		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
I 595 Toll Road, LLC	38-3857916	SUBSIDIARY
North American Sustainable Energy Fund, L.P.	46-5279686	SUBSIDIARY
Energy Power Investment Company, LLC		SUBSIDIARY
EPP Renewable Energy, LLC		SUBSIDIARY
North American Sustainable Energy GP, LLC		SUBSIDIARY
North American Sustainable Energy Manager, LLC		SUBSIDIARY
TIAA NBS, LLC	88-4376843	SUBSIDIARY
TIAA Oil and Gas Investments, LLC	45-2665869	SUBSIDIARY
Actgas, LLC	45-1286237	SUBSIDIARY
Actoil Bakken, LLC	46-3410649	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
TIAA RFS, LLC	82-2885306	SUBSIDIARY
TIAA Advisory, LLC	82-2335773	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
T-C Midwest REIT, LLC	45-3165203	SUBSIDIARY
T-C Midwest Retail, LLC	45-2211957	SUBSIDIARY
CBL/T-C, LLC		SUBSIDIARY
T-C Montgomery Mall REIT, LLC	45-3164998	SUBSIDIARY
T-C Montgomery Mall, LLC	27-4117159	SUBSIDIARY
Montgomery Mall of Maryland, LLC	95-4658637	SUBSIDIARY
TIAA SynGas, LLC	45-1286386	SUBSIDIARY
730 Catsolar, LLC	13-1624203	SUBSIDIARY
TIAA Trust, National Association	93-1503568	SUBSIDIARY
TIAA Union Place Phase I, LLC	20-8892977	SUBSIDIARY
Union Place Phase I, LLC	20-8281443	SUBSIDIARY
TIAA Ventures LLC	88-3094952	SUBSIDIARY
TIAA Wind Investments, LLC	45-4486211	SUBSIDIARY
Capistrano Wind Partners, LLC	45-3743502	AFFILIATE
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY
TIAA-CREF LPHC, LLC	20-8384004	SUBSIDIARY
TIAA-CREF Real Property Fund GP, LLC	46-1191235	SUBSIDIARY
TIAA-CREF Redwood, LLC	20-5591124	SUBSIDIARY
TIAA Kapsick, LLC	20-5631854	SUBSIDIARY
TIAA-CREF Tuition Financing, Inc.	13-4026557	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
UK PPP Investments, LP		SUBSIDIARY	
Wigg (Holdings) Limited		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 Industrial Fund LP	36-4932527	AFFILIATE	
U.S. Cities Multifamily Fund LP	30-1108455	AFFILIATE	
U.S. Cities Workplace Fund LP	38-4104483	SUBSIDIARY	
U.S. Cities Office Fund REIT LLC	61-1914684	SUBSIDIARY	
U.S. Cities Workplace Fund Operating GP LLC		SUBSIDIARY	
U.S. Cities Workplace 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	(34)
VRE-NRE Maryland Farms Venture	84-4775394	SUBSIDIARY	
USCOF Mobius Operating Member LLC	87-1365205	SUBSIDIARY	
USCOF Optical Court LLC	85-3371600	SUBSIDIARY	
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	
T-C 919 N. Michigan Avenue Retail, LLC	46-0750331	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	
U.S. Core-Plus Real Estate Debt Fund LP	82-3988257	SUBSIDIARY	
CRED REIT LLC	82-3760575	SUBSIDIARY	
CRED REIT Holdco LLC	47-1938723	SUBSIDIARY	
CRED Glenhardie LLC	84-2113010	SUBSIDIARY	
CRED HQ LLC	85-1296109	SUBSIDIARY	
CRED REIT Holdco Alta LLC	86-3290456	SUBSIDIARY	
CRED REIT Holdco Hacienda LLC	87-1440716	SUBSIDIARY	
CRED REIT Holdco Phoenix Industrial LLC	87-0979505	SUBSIDIARY	
CRED REIT Holdco Seller LLC	83-2024014	SUBSIDIARY	
CRED REIT Holdco TRS LLC	81-1392434	SUBSIDIARY	
CRED REIT Holdco Velocity LLC	81-1392434	SUBSIDIARY	
CRED REIT Manager LLC	82-4800804	SUBSIDIARY	
CRED REIT Member LP	82-5347019	SUBSIDIARY	
CRED SJA 555 Mangum LLC	87-2932666	SUBSIDIARY	
CRED SJA Cornerstone LLC	88-1712199	SUBSIDIARY	
CRED SJA Norcross LLC	88-3419951	SUBSIDIARY	
CRED SJA Sonoma LLC	88-1712389	SUBSIDIARY	
CRED SJA Vistas LLC	88-2696709	SUBSIDIARY	
CRED SJA Woodland LLC	88-3419525	SUBSIDIARY	
CRED Slabtown LLC	83-3184068	SUBSIDIARY	
CRED Slabtown II LLC	92-3659192	SUBSIDIARY	
CRED West Coast Industrial LLC	83-4107560	SUBSIDIARY	
U.S. Strategic Industrial Fund II LP	85-2116787	AFFILIATE	
Western A Midwest TN, LLC	84-3440905	SUBSIDIARY	
Whole Loan Ownership Depositor, LLC		SUBSIDIARY	
Whole Loan Ownership Trust	93-6444961	SUBSIDIARY	
Winslow Growth Capital Fund II, L.P.	83-1931152	SUBSIDIARY	
WRC Properties, LLC	51-0141732	SUBSIDIARY	

(34) 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

PART 1A - DETAIL 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						
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		
			45-2401857	4618298			730 Holdings, LLC	DE	NIA	TIAA Board of Governors	Ownership	100.000	TIAA Board of Governors		
			13-6022042	2378057	777535		College Retirement Equities Fund	NY	NIA	CREF Board of Governors	Board		CREF Board of Governors		
1216	Teachers Insurance and Annuity Association of America	60142	13-3917848	4314415	1429401		TIAA-CREF Life Insurance Company	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-1595484	4747826			Nuveen, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-3407371	5042621			Nuveen Services, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors		
			13-3905273	4599865			TIAA-CREF Asset Management, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors		
			81-1272900	4952732			L&C Special Member Holdco, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			81-4374969	5659467			TIAA International GP LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			13-3586142	4314303	887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			46-3870972	4716541			Nuveen Alternative Holdings, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			81-1467545	4974190			AGR Partners LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Governors		
			86-3201384	5788291			AGR Ag Infrastructure GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors		
			36-4853278	5279520			AGR Services LLC	DE	DS	AGR Partners LLC	Ownership	99.000	TIAA Board of Governors		100
			85-2581992	5616938			AGR Special Opportunities GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors		
			83-4328253	5613245			Nuveen Agribusiness Fund III GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors		
			83-4307097	5652936			Nuveen Agribusiness Fund III, LP	DE	DS	Nuveen Agribusiness Fund III GP, LLC	Management		TIAA Board of Governors		
			81-1870559	5010657			TGAM Agribusiness Fund GP LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors		
			36-4853278	5279520			AGR Services LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Governors		100
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Governors		200
			45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Governors		
			47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Governors		
			47-1208361	4866969			GTR Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			83-2245173	5510120			NAP Investors GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5497584			NCBDC Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5511622			Nuveen Churchill Advisors LLC	DE	DS	NCBDC Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			88-1590237	5729940			NGC Master HoldCo LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-3758314	5784949			NGC Senior Master Holdco LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-2217234	5799226			NGTF GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-4288013	4866941			Nuveen Alternatives Advisors, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5656831			Churchill Fund III GP LLC	DE	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
				5511604			Nuveen Churchill Direct Lending Corp.	MD	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
			82-1917856	5652703			TPS Investors GP, LLC	DE	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
			45-4288091	4801858			Nuveen Alternatives Services, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5041697			GAP II NZ GP Limited	NZL	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Governors		
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	Nuveen Alternatives Services, LLC	Ownership	50.000	TIAA Board of Governors		300
			47-1515836	4802819			TCAS Global Investments LLC	DE	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Governors		
			86-3136043	5655825			Nuveen CP Holdings 1 LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-5515604	5657324			Nuveen CP LLC	DE	DS	Nuveen CP Holdings 1 LLC	Ownership	79.200	TIAA Board of Governors		400
			86-3147529	5655816			Nuveen CP Holdings 2 LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-5515604	5657324			Nuveen CP LLC	DE	DS	Nuveen CP Holdings 2 LLC	Ownership	0.800	TIAA Board of Governors		400
			47-3234364	5660557			Greenworks Lending LLC	DE	DS	Nuveen CP LLC	Ownership	100.000	TIAA Board of Governors		

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			35-2597261	5660593			PACEWell 1 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			87-1326451	5660623			PACEWell 4 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			87-3650389	5678561			PACEWell 5 Depositor LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			87-3649944	5678570			PACEWell 5 LLC	DE	DS	PACEWell 5 Depositor LLC	Ownership	100.000	TIAA Board of Governors		
			92-0681712	5789207			PACEWell 6 Depositor LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			88-4182935	5789243			PACEWell 6 LLC	DE	DS	PACEWell 6 Depositor LLC	Ownership	100.000	TIAA Board of Governors		
			92-2404335	5844638			PACEWell 7 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			92-2105847	5842027			PACEWell 8 Depositor LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			92-2080938	5842045			PACEWell 8 LLC	DE	DS	PACEWell 8 Depositor LLC	Ownership	100.000	TIAA Board of Governors		
			93-2177174				PACEWell 9 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			92-0315265	5785218			NGC TT 1 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			46-4998151	5660641			PACE Financial Servicing LLC	DE	DS	Nuveen CP LLC	Ownership	100.000	TIAA Board of Governors		
			93-1847737				Nuveen CPACE Lending GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1819349	5486935			Nuveen Global Farmland Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			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		
			84-5180164	5599714			Nuveen Global Impact Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5652776			Nuveen Global Impact Fund Lux GP S.à r.l.	LUX	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2719001	4313155			Nuveen International Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5659412			Nuveen Canada Company	CAN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
				5695166			Nuveen Japan Co., Limited	JPN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen Korea Co., Ltd.	KOR	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			81-4349631	5079083			TGAM Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		500
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM APAC LLC	Ownership	25.000	TIAA Board of Governors		600
				4908355			Nuveen Hong Kong Limited	HKG	DS	TGAM HK HC LLC	Ownership	100.000	TIAA Board of Governors		
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		700
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM Asia LLC	Ownership	25.000	TIAA Board of Governors		600
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		800
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International APAC LLC	Ownership	25.000	TIAA Board of Governors		600
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		900
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International Asia LLC	Ownership	25.000	TIAA Board of Governors		600
			81-4390558	5079092			TIAA International Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		800
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		900
			81-4290269	5079104			TGAM APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors		500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors		700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors		800
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors		900
				5659403			Nuveen Junior Capital Opportunities Fund GP S.à r.l	LUX	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			87-4688838	5721449			Nuveen Natural Capital, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-5558395	4724096			Beaver Investments Holdings, LLC	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors		
			80-0026976	4724108	1392090		GreenWood Resources, Inc.	DE	DS	Beaver Investments Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors		
			47-4557075	4887580			Greenwood Resources Forest Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors		

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			98-1016335	4868404			GreenWood Resources Poland sp Z.o.o.	POL	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Governors		
				5371666			GWR Uruguay S.A.	URY	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Governors		
				4796600			Greenwood Resources Colombia SAS	COL	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors		
			93-1874675				NNC NGTF, LLC	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors		
			27-3416812	4312916			Westchester Group Investment Management Holding Company, Inc.	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors		
			27-3417683	4312925			Westchester Group Investment Management, Inc.	DE	DS	Westchester Group Investment Management Holding Company, Inc.	Ownership	100.000	TIAA Board of Governors		
				5720965			Nuveen Natural Capital Chile SpA	CHL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
				5280003			Nuveen Natural Capital LATAM Gestao De Ativos Ltda	BRA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
				4794482			Nuveen Natural Capital Limited	GBR	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
				4914730			Nuveen Natural Capital Sp. Z.o.o.	POL	DS	Nuveen Natural Capital Limited	Ownership	100.000	TIAA Board of Governors		
				5752117			Nuveen Natural Capital SRL	ROU	DS	Nuveen Natural Capital Limited	Ownership	100.000	TIAA Board of Governors		
			87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Westchester Group Investment Management, Inc.	Ownership	91.110	TIAA Board of Governors		
			37-1261935	4617693			Terra Land Co.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
			37-6589484	4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
			37-1193973	4618186			Westchester Group Farm Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
				4618207			Westchester Group of Australia Pty Ltd.	AUS	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
			37-1194491	4618225			Westchester Group Real Estate, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
			84-3766552	5483541			Westchester NGFF Investment LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
			92-3527677	5851373			Ziemia Coinvestment, LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
							Nuveen Private Capital LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	85.220	TIAA Board of Governors		
							Arcmont Asset Management Holdco Ltd.	JEY	DS	Nuveen Private Capital LLC	Ownership	100.000	TIAA Board of Governors		
							Arcmont Asset Management Ltd.	GBR	DS	Arcmont Asset Management Holdco Ltd.	Ownership	100.000	TIAA Board of Governors		
			47-3156644	4844369			Churchill Asset Management LLC	DE	DS	Nuveen Private Capital LLC	Ownership	75.000	TIAA Board of Governors		
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Churchill Asset Management LLC	Ownership	99.000	TIAA Board of Governors		200
				5695102			CNV Investor GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			82-3187734	5349928			Churchill Agency Services LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			98-1694147				Churchill CAD GP General Partner, LLC	CAN	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			98-1694147				Churchill CAD GP, L.P.	CAN	DS	Churchill CAD GP General Partner, LLC	Ownership	100.000	TIAA Board of Governors		
							Churchill CAD GP Limited Partner, LLC	CAN	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5720219			Churchill Co-Investment Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5375132			Churchill Feeder Fund GP II S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			83-1177850	5349937			Churchill Fund GP II LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			98-1449979	5349919			Churchill Fund GP II S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5616545			Churchill Junior Capital Opportunities Fund II Carry-Co, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		

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				5616536			Churchill Junior Capital Opportunities Fund II GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5616554			Churchill Junior Capital Opportunities Fund II GP Sarl	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			85-3272173	5585986			Churchill MMSLF Special GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5720200			Churchill Secondary Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			82-0735838	5106484			Churchill Special Member LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			82-3784145	5375525			Churchill Warehouse LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			87-2329839	5724413			CMIC Funding GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5511565			Nuveen Churchill Administration LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			88-1339633	5765827			Senior MPD Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			81-4262460	5079074			Nuveen Real Estate Global LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2437568	5810277			Omni Holding Company LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			92-2846553	5849491			Paths Construction LLC	DE	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			92-2847109	5844665			Paths Development LLC	DE	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			92-0783544	5836503			Paths Management Services LLC	DE	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			92-2847517	5844610			Paths RMS LLC	DE	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			92-2886561	5844629			Reliant Safety	DE	DS	Omni Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			26-2748598	4601487			Nuveen Global Investments LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			82-2986445	5533503			Nuveen GP Holding Company LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			88-4085231	5785290			Nuveen Casa Bonita SMA GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			82-4598778	5534685			Nuveen CRED GP Member LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			82-3751720	5593413			CRED GP LLC	DE	DS	Nuveen CRED GP Member LLC	Ownership	50.000	TIAA Board of Governors		
			85-2413081	5593422			CRED Rated Feeder GP LLC	DE	DS	CRED GP LLC	Ownership	100.000	TIAA Board of Governors		
			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		
			88-1469500	5729203			Nuveen Real Estate U.S. Impact Housing Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			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		
			92-2350406				U.S. Cities Diversified Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			92-2329690				U.S. Cities Diversified Fund LP	DE	DS	U.S. Cities Diversified Fund GP LLC	Ownership	100.000	TIAA Board of Governors		
			92-2330414				U.S. Cities Diversified Fund REIT LLC	DE	DS	U.S. Cities Diversified Fund LP	Ownership	100.000	TIAA Board of Governors		
			92-2330086				U.S. Cities Diversified Fund Operating GP LLC	DE	DS	U.S. Cities Diversified Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			92-2350698				U.S. Cities Diversified Fund Operating LP	DE	DS	U.S. Cities Diversified Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			35-2633108	5116616			U.S. Cities Multifamily Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			82-4054235	5672019			U.S. Cities Retail Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
				5116625			U.S. Cities Workplace Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			88-0587813	5720170			U.S. Single-Family Rental Fund I GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			88-0582227	5720161			U.S. Single-Family Rental Fund I LP	DE	DS	U.S. Single-Family Rental Fund I GP LLC	Ownership	100.000	TIAA Board of Governors		
			88-0582051	5720590			U.S. Single-Family Rental Fund I Holding Company LLC	DE	DS	U.S. Single-Family Rental Fund I LP	Ownership	100.000	TIAA Board of Governors		
			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		
			85-2857187	5656765			Nuveen Imajn Holdings Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			85-2534232	5808470			Imajn Homes Holdings, LLC	DE	DS	Nuveen Imajn Holdings Member LLC	Ownership	72.000	TIAA Board of Governors		
			82-1051997	5808742			Imajn Services LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			85-2545463	5808733			Imajn Asset Manager LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
							NR Sparrow Realty Managing Member I, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		

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			87-1466953				SAF Sparrow Realty Managing Member I, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			85-2603852	5616022			Sparrow Realty Investment I Managing Member LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
							Sparrow Realty Investment II Managing Member, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			87-1174074				USCMF Sparrow Realty Managing Member I, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			92-1280325	5810736			Nuveen MyPlace Holdings Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			81-5466713	5157909			Nuveen Permian Investor Asset Manager Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			82-0631410	5613311			Permian Investor Asset Manager LLC	DE	DS	Nuveen Permian Investor Asset Manager Member LLC	Ownership	50.000	TIAA Board of Governors		
			82-0607358	5137929			Nuveen Permian Investor GP Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	50.000	TIAA Board of Governors		
			82-3426937	5659458			Nuveen Real Estate Global Cities Advisors LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			84-2502695	5652794			Nuveen Development Management Services LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			46-1162850	4617620			TIAA International Holdings 1 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
				5691908			Clean Energy Partners HoldCo LLP	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Governors		1000
			46-1163394	4617639			TIAA International Holdings 2 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
				5691908			Clean Energy Partners HoldCo LLP	GBR	DS	TIAA International Holdings 2 Limited	Ownership	99.000	TIAA Board of Governors		1000
				5691917			Clean Energy Partners LLP	GBR	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors		
				5691926			Glennmont Asset Management Limited	GBR	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors		
				5692035			Clean Energy Partners CEP 2012 Limited	GBR	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
				5692080			Glennmont Partners I Limited	GBR	DS	Clean Energy Partners CEP 2012 Limited	Ownership	100.000	TIAA Board of Governors		
				5692062			Clean Energy Partners CEP Services Limited	GBR	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
				5692044			Glennmont Partners III S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
				5692053			Glennmont Partners IV S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
				5692071			Glennmont REBS Europe S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
							Nuveen Energy Transition European Fund II GP S.a.r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
				4618074			TIAA International Holdings 3 Limited	GBR	DS	TIAA International Holdings 2 Limited	Ownership	100.000	TIAA Board of Governors		
			98-1125673	4617705			Nuveen Investment Management Holdings Limited	GBR	DS	TIAA International Holdings 3 Limited	Ownership	99.000	TIAA Board of Governors		1100
			98-1125673	4617705			Nuveen Investment Management Holdings Limited	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Governors		1100
			98-1127648	4618195			Nuveen Administration Ltd	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors		
			98-1128805	4618216			Nuveen Europe Holdings Limited	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4715955			Henderson European Retail Property Fund Management Sarl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Governors		
				5704246			Nuveen Alternatives Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				5704237			Nuveen Asset Management Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4716756			Nuveen Fund Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4716774			Nuveen Management AIFM Limited	GBR	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4715946			Nuveen Management Company (Luxembourg) No 1 Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Governors		
				4716765			Nuveen Property Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
			98-1128787	4618243			Nuveen FCACO Ltd	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors		

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				4716783			Nuveen Investment Management International Limited	GBR	DS	Nuveen FCACO Ltd	Ownership	100.000	TIAA Board of Governors		
			98-1127632	4618261			Nuveen Group Holdings Ltd	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4844015			Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715311			CLOF II (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5154010			CLOF II Vanquish Limited	JEY	DS	CLOF II (GP) Limited	Ownership	100.000	TIAA Board of Governors		
				4908328			Enhanced Debt Carry (GP) Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5147003			ERES APAC II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5704200			ERES Europe II (GP) S.à r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4949116			European Cities Partnership (GP) S.a.r.l.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							European Core-Plus Logistics Fund (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							European Core Renewable Infrastructure S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841247			Islazul General Partner Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5802683			Japan Alternatives Living GP Pte. Ltd.	SGP	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715245			Matador LP General Partner Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							NRE Storage Portfolio Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							Nugreen Services AB	SWE	DS	NRE Storage Portfolio Limited	Ownership	83.000	TIAA Board of Governors		
				4912763			Nuveen Consulting (Shanghai) Co Ltd	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4747059			Nuveen Corporate Secretarial Services Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715236			Nuveen (France) SAS	FRA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4901244			Nuveen Italy Srl	ITA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715357			Nuveen Management Austria GmbH	AUT	DS	Nuveen Group Holdings Ltd	Ownership	65.000	TIAA Board of Governors		
				5474008			Nuveen Management Finland Oy	FIN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4747152			Nuveen Operations Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841265			Nuveen Australia Ltd.	AUS	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841256			Nuveen Real Estate Debt Partners (GP) Sàrl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5134816			Nuveen Real Estate Debt Partners II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				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		1200
				5704152			Nuveen Real Estate Debt Partners III (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715919			Nuveen Singapore Private Limited	SGP	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5835814			Nuveen Switzerland GmbH	SWZ	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715254			OMP (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4901235			T-C Lux Investments GP Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5700538			Tokyo Multifamily GP PTE Ltd	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715272			UK OM (LP1) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841292			UK OM (LP1) Limited	GBR	DS	UK OM (LP1) (GP) Limited	Ownership	100.000	TIAA Board of Governors		
				4715290			UK OM (LP2) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841283			UK OM (LP2) Limited	GBR	DS	UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Governors		
				4715320			UK OM (LP3) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841274			UK OM (LP3) Limited	GBR	DS	UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Governors		
			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		

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			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		
			06-1217855	4680325			Nuveen Real Estate Property Holdings L.L.C.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			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		
			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		
			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		
			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		
			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		
			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		
			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		
			26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			81-4330570	5659449			TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			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		
			36-4922991	5620412			U.S. Cities Industrial Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors		
			81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Governors		
			26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Governors		
			36-3817266	3707551	885708		Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Governors		
			26-0627593	4774710			Gresham Asset Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Governors		
			20-1930384	4349828			Gresham Investment Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Governors		
				4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Governors		
			36-3293941	5694589			NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			31-0942504	4774792	1311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
				5719398			Nuveen Funds GP I, LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			83-4025630	5486681			Symphony Alternative Asset Management LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			94-3252504	5280982			Symphony Risk Retention Finance LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			30-1032009	5354968			SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership	51.000	TIAA Board of Governors		
			36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			36-4709028	4774868	1602171		Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			30-0892190	4981189	1661847		NWQ Partners, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-0875103	4776518	763848		NWQ Investment Management Company, LLC	DE	DS	NWQ Partners, LLC	Ownership	100.000	TIAA Board of Governors		
			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Governors		
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		

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			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Governors		
			82-1157427	5659364			Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen TALF Opportunity GP, LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
			13-3987258	4599052			485 Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-3091169	5026603			730 Data Centers, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-3106043	5036303			730 Databridge, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Governors		
				5729182			Rocket 730 Data Bridge, LP	DE	DS	730 Databridge, LLC	Ownership	99.000	TIAA Board of Governors		
				5704228			730 Fiber, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-2250697	5704433			Arcadian Infracom 1, LLC	DE	DS	730 Fiber, LLC	Ownership	92.500	TIAA Board of Governors		
			92-0957956	5719400			730 Lighting, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-2616735	4801719			730 Power Development, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors		
				4949107			730 Cricket, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors		
				5777679			730 Rail LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5777727			730 Cthrail LLC	DE	DS	730 Rail LLC	Ownership	100.000	TIAA Board of Governors		
			47-5363027	4936116			730 Telecom LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5515518			730 Transmission, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5515527			730 Hotspur, LLC	DE	DS	730 Transmission, LLC	Ownership	100.000	TIAA Board of Governors		
			13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Governors		1300
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Governors		1300
			13-4040842	4601722			TIAA Timberlands I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	TIAA Timberlands I, LLC	Ownership	99.500	TIAA Board of Governors		1400
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Governors		1400
			38-3847245	4602840			Actoil, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-3373066	4602916			Actoil Colorado, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-1952974	4599940			Broadleaf Timberland Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			26-4647417	4601768			Quercus Forestland Account, LLC	NC	DS	Broadleaf Timberland Investments, LLC	Ownership	100.000	TIAA Board of Governors		
				4651503			Quercus Algoma Corporation	CAN	DS	Quercus Forestland Account, LLC	Ownership	99.000	TIAA Board of Governors		
				4860538			Quercus Algoma Land Corporation	CAN	DS	Quercus Algoma Corporation	Ownership	100.000	TIAA Board of Governors		
			46-2916514	4613426			Quercus West Virginia, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	97.800	TIAA Board of Governors		
			26-4248579	4313025			Canadian Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			98-1523334	5802704			2234328 Alberta ULC	CAN	DS	Canadian Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				4313100			Polar Star Canadian Oil and Gas Holding, ULC	CAN	DS	Canadian Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2167228	4776451			Casa Student Housing Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-4455610	4990967			PEP-TH CASA Student Housing, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	90.000	TIAA Board of Governors		
			47-4455303	5194418			CSHF-PEP Purdue LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Governors		
			30-0965548	5195237			CSHF-PEP USF LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Governors		
			56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Governors		1500
			36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-0352203	4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.240	TIAA Board of Governors		
				4633321			IAI Australia Pty., Ltd.	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors		
				4633330			IAI Australia Trust	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors		
			26-0460488	4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Governors		
				4633303			IAI Australia Fund II, Pty., Ltd.	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors		
				4633312			IAI Australia Fund II Trust	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2747755	4633349			IAI USA Fund II, LLC	DE	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors		
			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		
			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		
			81-1810508	5041624			Churchill Middle Market Senior Loan Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			84-5024895	5656859			Churchill Middle Market Senior Loan Fund III, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
							Churchill MM Warehouse LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2914954	5106457			CPF/UIR JV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2928112	5110034			CPF/UIR Joint Venture LLC	DE	DS	CPF/UIR JV Member LLC	Ownership	51.000	TIAA Board of Governors		
			81-2955427	5110490			CPF 636 Sixth Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors		
			81-2982618	5110511			CPF 856 Market Street LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors		
			81-2973332	5110502			CPF 1511 Third Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-3357982	4785930			T-C 1608 Chestnut General Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors		
			23-3049052	4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut General Partner LLC	Ownership	1.000	TIAA Board of Governors		1600
			47-3337561	4785958			T-C 1608 Chestnut Limited Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors		
			23-3049052	4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Governors		1600
			26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors		

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			68-0436609	4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-1542713	4613417			Marsino Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			85-1933477	5618334			Mesa Del Rio Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			20-2103788	4613891			Silverado Sonoma Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			68-0443927	4613921			Silverado Winegrowers LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			94-3357571	4614759			Alta Loma Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors		
			91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors		
			45-4820104	4617077			SWG Paso Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors		
			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		
			98-0580879	4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
				4894805			Global Real Estate Debt Partners Fund I (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Ownership	36.300	TIAA Board of Governors		1700
				5485004			Global Real Estate Debt Partners Fund II (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		1200
							Global Real Estate Debt Partners Fund III (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			87-2192709				GreshamQuant SAFI Fund, L.L.C.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			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		
				4860556			Inception GP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			27-4149157	4860846			Infra Alpha, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-4309290	5615892			L.A. Teak Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5804052			Apical Reforestadora S.A.	PAN	DS	L.A. Teak Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				4618346			Quercus Panama, LLC	DE	DS	L.A. Teak Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			84-2323824	5708794			Landed Educator Retention Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			47-4169877	4874656			Lewis & Clark Timberlands, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	57.400	TIAA Board of Governors		
			47-4187541	4876436			L&C Log Co, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Governors		
			47-4196668	4945967			L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Governors		
			47-5300478	4946384			L&C TRS LLC	DE	DS	L&C Tree Farms, LLC	Ownership	100.000	TIAA Board of Governors		
				4601852			Mansilla Participacoes LTDA	BRA	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Ownership	65.770	TIAA Board of Governors		1800

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				4643320			Nova Agricola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors		
				4643049			Nova Amaralina Propriedades Agrícolas S.A	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors		
				4643058			Nova Santa Barbara Agrícola S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors		
				4644523			Terras da Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors		
				4634645			Radar II Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Governors		
				4644318			Bioinvestments Negocios e Participacoes	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	99.990	TIAA Board of Governors		
				5777709			Castanheira Propriedades Agrícolas S.A	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	58.550	TIAA Board of Governors		
				5777718			Manacá Propriedades Agrícolas S.A	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	58.550	TIAA Board of Governors		
				5777697			Paineira Propriedades Agrícolas S.A	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	58.550	TIAA Board of Governors		
				4643085			Proud Participacoes S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	99.990	TIAA Board of Governors		
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	15.310	TIAA Board of Governors		1800
				4644336			Vale De Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	99.990	TIAA Board of Governors		
			13-1624203	5077137			MM Funding, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-0902011	5043075			MyVest Corporation	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							NBPT Aggregator LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			11-3034756	4600789			ND Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors		1900
				4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Governors		
				4634926			Norteshopping - Centro Commercial, S.A.	PRT	DS	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Governors		
				4611824			ND Europe S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors		
				4912781			ND Europe Office Holding S.à r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Governors		
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors		2000
				4925530			Cityhold Propco 11 S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors		
				5596807			OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 11 S.à r.l.	Ownership	10.100	TIAA Board of Governors		2100
				4914776			Cityhold Euro S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors		2200
				4913416			Cityhold Office Partnership S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors		
				5354829			CHOP OPCI	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
			98-1435873	5356373			Cityhold Iconic Holding SAS	FRA	DS	CHOP OPCI	Ownership	100.000	TIAA Board of Governors		
			98-1433967	5371554			Cityhold Iconic Hotel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors		
			98-1433956	5371563			Cityhold Iconic Office SCI	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors		
			98-1433960	5371572			Cityhold Iconic Retail SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors		
			98-1433975	5371590			Cityhold Iconic Youth Hostel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors		
				5585128			Cityhold EST Investment S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5618558			Cityhold Prinses Coöperatief U.A.	NLD	DS	Cityhold EST Investment S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5618567			Cityhold Prinses AcquiCo B.V.	NLD	DS	Cityhold Prinses Coöperatief U.A.	Ownership	100.000	TIAA Board of Governors		
				5618576			Ark Portfolio Owner Prinses B.V.	NLD	DS	Cityhold Prinses AcquiCo B.V.	Ownership	100.000	TIAA Board of Governors		
							Cityhold Jobbe SAS	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Cityhold Jobbe SCI	FRA	DS	Cityhold Jobbe SAS	Ownership	100.000	TIAA Board of Governors		
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	88.000	TIAA Board of Governors		2000
				4920094			Cityhold Propco 6 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
			98-1433939	5354847			Cityhold Iconic Hotel OPCO SAS	FRA	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
			98-1435880	5354856			Cityhold Iconic Investment S.à r.l.	LUX	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4925521			Cityhold Propco 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4612746			36 Rue La Fayette SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4613828			SAS Roosevelt	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4914767			Roosevelt Participation S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		

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				4615578			SNC Roosevelt	FRA	DS	SAS Roosevelt	Ownership	99.990	TIAA Board of Governors		2300
				4615578			SNC Roosevelt	FRA	DS	Roosevelt Participation S.à r.l.	Ownership	0.010	TIAA Board of Governors		2300
				4612876			Courcelles 70 SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4914776			Cityhold Euro S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	88.000	TIAA Board of Governors		2200
				4925549			Cityhold Propco 7 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4925615			Cityhold Propco 10 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5612501			Cityhold Gouden Bocht B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5486962			Cityhold Gouden Bocht Monumenten B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
			98-1438380	5354838			Redevelopment Property II B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4925633			Cityhold Propco 12 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5593178			Cityhold GC Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5596807			OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	89.900	TIAA Board of Governors		2100
							Cityhold Grand Central Berlin SCS	LUX	DS	OVG Cloud S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4914785			Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4914758			Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	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		
							Cityhold Belgrave Operational Holding S. à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	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		
				4919753			Cityhold UK Investment S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Governors		2400
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Governors		2400
				4949198			CLOF Victoria Nominee 1 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors		
				4949228			CLOF Victoria Nominee 2 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors		
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.900	TIAA Board of Governors		2500
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Governors		2500
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.400	TIAA Board of Governors		2600
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.600	TIAA Board of Governors		2600
				4920076			SMA Holding S.à r.l.	LUX	DS	Cityhold UK Investment S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4919744			70 St Mary Axe Unit Trust	JEY	DS	SMA Holding S.à r.l.	Ownership	99.900	TIAA Board of Governors		2700
				4919744			70 St Mary Axe Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Governors		2700
				4920067			HV Properties S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4925763			HV Freehold S.à r.l.	LUX	DS	HV Properties S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4614704			TIAA Lux 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4615738			SAS Malachite	FRA	DS	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Governors		
				4616847			SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors		
				4616856			SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors		
				4616865			SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors		
				4616874			SNC Peridot	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors		
				4613015			T-C Pep Holding S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Governors		
				4617488			T-C Pep Asset S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Governors		
				4614674			TIAA Lux 11 S.a.r.l	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Governors		
				4615635			Gropius Passagen Verwaltungs GmbH	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Governors		
				4615644			Gropius S.a.r.l	LUX	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Governors		
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	Gropius S.a.r.l	Ownership	99.800	TIAA Board of Governors		2800
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	0.160	TIAA Board of Governors		2800
				4611842			TIAA Lux 5 S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors		

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			82-4183425	5613357			New York City Property Fund II LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	86.300	TIAA Board of Governors		
			87-4474636	5704134			15 Laight Street Holdings LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
			87-4553231	5704394			15 Laight Street Lender LLC	DE	DS	15 Laight Street Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			87-3846434	5704125			Cory Road REIT LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
			87-3847578	5704143			Cory Road Operating LP	DE	DS	Cory Road REIT LLC	Ownership	98.620	TIAA Board of Governors		
			87-3737804	5777642			Cory Road Associates LLC	DE	DS	Cory Road Operating LP	Ownership	100.000	TIAA Board of Governors		
			87-4032308	5704406			Cory Road TRS LP	DE	DS	Cory Road Associates LLC	Ownership	100.000	TIAA Board of Governors		
			87-3783569	5704161			NYCPF II 94th Street Pooling LP	DE	DS	New York City Property Fund II LP	Influence		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		
							309 East 94th Street Associates LLC	DE	DS	309 East 94th Street Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			83-4678924	5589537			New York City Property Fund REIT LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
			83-4701919	5588473			New York City Fund Operating GP LLC	DE	DS	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			83-4671194	5587841			New York City Property Fund Operating LP	DE	DS	New York City Property Fund REIT LLC	Ownership	98.620	TIAA Board of Governors		
			84-3388831	5620690			125 West End Investors LLC	DE	DS	New York City Property Fund Operating LP	Ownership	97.500	TIAA Board of Governors		
			84-3408615	5620702			125 West End Holdings LLC	DE	DS	125 West End Investors LLC	Ownership	100.000	TIAA Board of Governors		
			83-4653622	5694600			125 West End Associates LLC	DE	DS	125 West End Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			88-4309659	5834639			Ridge Hill Holdings LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
			36-5014830	5833874			Ridge Hill Associates LLC	DE	DS	Ridge Hill Holdings LLC	Ownership	83.330	TIAA Board of Governors		
			84-2320652	5486944			NGFF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-1895540	5535329			Nuveen Global Farmland Fund, LP	DE	DS	NGFF Holdco, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1834824	5535347			Global Farmland Properties LLC	DE	DS	Nuveen Global Farmland Fund, LP	Ownership	100.000	TIAA Board of Governors		
			85-3631808	5596740			NGFF FFI, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1857338	5535383			US Horticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1842298	5535374			US Row Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1880235	5535365			US Viticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			92-0403836	5786046			NGTF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-2031403	4860800			NRFC Inception IV, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			46-2062147	4860819			NRFC Inception V, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			98-1549843				Nuveen CLO Issuance Fund LP	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			84-5180286	5633029			Nuveen Global Impact Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			83-4357309	5400584			Nuveen High Yield Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	68.860	TIAA Board of Governors		
			83-4341275	5400511			Nuveen Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	74.420	TIAA Board of Governors		
			88-1470999	5729230			Nuveen Real Estate U.S. Impact Housing Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-1539505	5729276			Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund LP	Ownership	100.000	TIAA Board of Governors		
			88-1470699	5729315			Nuveen Real Estate U.S. Impact Housing Fund Operating GP LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			88-1472235	5729306			Nuveen Real Estate U.S. Impact Housing Fund Operating LP	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		

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			88-3423227	5784967			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		
			88-4255084	5802692			USIHF GP Holdco Parent LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			92-0790831	5802713			USIHF GP Holdco LLC	DE	DS	USIHF GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			92-1460099	5810745			USIHF GP NY Holdco LLC	DE	DS	USIHF GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			92-3365983	5860432			USIHF Tressa GP LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			92-3365006	5860227			USIHF Tressa LP LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			86-1702891	5614260			Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			81-2429791	5194061			Nuveen Real Estate U.S. Strategic Industrial Fund I LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			88-1443255	5729267			Nuveen Real Estate U.S. Strategic Lab Vehicle LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-2640357	5756003			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		
			88-1443830	5729324			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		
				5767625			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		
				5767607			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		
			88-2561353	5754906			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		
			26-4750562	4600846			Occator Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-1768969	4611860			AGR Agricultural Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
				5106475			Mandala Food Co-Investment Holdings II SPV	MUS	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			85-1933477	5596731			Otto's South Vineyard, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			26-3821015	4630133			Pinnacle Third Avenue, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		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		
			45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4990994			Renewable Timber Netherlands B.V.	POL	DS	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Governors		
				4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Governors		
			61-1640765	4601759			Renewable Timber Resources, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							REP Coinvest III TEC, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			98-1718925	5860218			Seven30 Insurance (Bermuda) Co. Limited	BMU	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-3994280	4865047			SHF-33d North Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-4155469	4865056			SHF-Millennium One Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2450195	4990958			SHF-The Rocks Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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			03-0543113	4868637			Siguler Guff Third Avenue, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4858629			Social Infra, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4630601			Stichting Bewaarder Ziemia Fund	NLD	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			46-4969690	4653972			T-C 699 Bourke Street LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2490530	4998431			T-C Australia RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2506975	5003426			T-C Australia RE Holdings II, LLC	DE	DS	T-C Australia RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors		
				5084966			TIAA Australia Real Estate Trust	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors		
				5195255			TGA Miller Holding Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Governors		
				5201820			TGA Miller Street Trust	AUS	DS	TGA Miller Holding Trust	Ownership	100.000	TIAA Board of Governors		
				5085749			TIAA Melbourne Retail Holding 1 Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Governors		
				5087891			TIAA Melbourne Retail Asset 1 Trust	AUS	DS	TIAA Melbourne Retail Holding 1 Trust	Ownership	100.000	TIAA Board of Governors		
				5399969			TGA Australia Real Estate Trust 2	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors		
				5400481			TGA PBSA Hold Trust	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Governors		
				5424133			TGA PBSA Asset Trust 1	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors		
				5596768			TGA PBSA Asset Trust 2	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors		
				5596777			TGA PBSA Asset Trust 3	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors		
							TGA PBSA Asset Trust 5	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors		
				5699865			TGA PBSA Hold Trust 2	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Governors		
				5708749			TGA PBSA Asset Trust 4	AUS	DS	TGA PBSA Hold Trust 2	Ownership	100.000	TIAA Board of Governors		
			47-2363168	4794503			T-C Europe Holding Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-2369576	4794473			T-C Europe LP	DE	DS	T-C Europe Holding Inc.	Ownership	1.000	TIAA Board of Governors		2900
			47-2369576	4794473			T-C Europe LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors		2900
				4843410			T-C Europe S.à r.l.	LUX	DS	T-C Europe LP	Ownership	100.000	TIAA Board of Governors		
				4873501			Nightingale LuxCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4874665			T-C Nordics Investment AB	SWE	DS	Nightingale LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							T-C Denmark ApS	DNK	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Nordsjælandshusene 2 ApS	DNK	DS	T-C Denmark ApS	Ownership	100.000	TIAA Board of Governors		
							Nordsjælandshusene 3 ApS	DNK	DS	T-C Denmark ApS	Ownership	100.000	TIAA Board of Governors		
							T-C Europe LuxCo 1 S.a.r.l	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							OBP 2700 Jersey Property Unit Trust	JEY	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4841443			T-C Luxembourg Neptune Holdings S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4841993			T-C Neptune Holdings S. à r.l.	LUX	DS	T-C Luxembourg Neptune Holdings S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4843401			Neptune Property Venture S.à r.l.	LUX	DS	T-C Neptune Holdings S. à r.l.	Ownership	61.800	TIAA Board of Governors		
				5472901			Castel Guelfo I SRL	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4908364			Neptune Holding Spain, S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4912709			Promcat Alternativa, S.L.	ESP	DS	Neptune Holding Spain, S.L.	Ownership	100.000	TIAA Board of Governors		
				5083651			Neptune Madrid Holdco S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5085691			Neptune Nassica Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				5085703			Neptune Getafe Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				5084920			Neptune Las Rozas Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				5084939			Neptune San Sebastian Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				4948687			Neptune OPCI SAS	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4952648			Roppenheim Holding SAS	FRA	DS	Neptune OPCI SAS	Ownership	100.000	TIAA Board of Governors		

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				4901383			Roppenheim Outlet SNC	FRA	DS	Roppenheim Holding SAS	Ownership	99.990	TIAA Board of Governors		3000
				5198779			Neptune Ursus SP. z.o.o.	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4912736			Neptune Krakow SP. z.o.o.	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4912745			Neptune Annopol SP. z.o.o.	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5083633			Neptune Poznan SP. z.o.o.	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5354865			Neptune Property Holding S.à r.l.	LUX	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5356382			Neptune Amsterdam B.V.	NLD	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5659476			Neptune Gliwice Sp. z o.o.	POL	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4949095			Neptune Roppenheim Holding S.à r.l	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4901383			Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim Holding S.à r.l	Ownership	0.010	TIAA Board of Governors		3000
				5083642			Neptune Vicolungo I S.r.l.	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	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		
							T-C Storage HoldCo AB	SWE	DS	T-C Storage Portfolio HoldCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Green S AB	SWE	DS	T-C Storage HoldCo AB	Ownership	95.000	TIAA Board of Governors		
							24Storage Property Export Kommanditbolag	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Fyrislund AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Handen Kommanditbolag	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Kallhäll AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Kungsholmen AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Lagringen AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Lärkträdet AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Lokal AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Lundavägen AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Orminge AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Täby AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Tyresö AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Uddevalla AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Service 2 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Service 3 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Service 4 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Service AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Systems & Brand AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Andelar AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Blixtljuset 15 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Bygg AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Ekfatet 4 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Huvudsta 3 29 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Ny 20 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Portfölj 1 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Portfölj 2 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Rasten 2 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Söderbymalm 7 14 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Vreten 12 KB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green Storage AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							T-C Storage BidCo AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							TC-Norway AS	NOR	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Bilittveien 6 AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors		
							Lonningsflaten 22 Eiendom AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL 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 *
							Skedsmo Logistikk AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors		
			45-2877772	4601786			T-C GA Real Estate Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-0959792	4611936			8 Spruce Street GA Investor, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1403221	4619567			FC 8 Spruce Holdings, LLC	DE	DS	8 Spruce Street GA Investor, LLC	Influence		TIAA Board of Governors		
				4511867			FC 8 Spruce Street Residential, LLC	NY	DS	FC 8 Spruce Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			84-2144204	5482311			2300 Broadway Storage Operator LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			82-1419222	5194360			Nuveen Global Cities REIT, Inc.	MD	DS	T-C GA Real Estate Holdings, LLC	Management		TIAA Board of Governors		
			47-1535030	4750022			T-C 2 Herald Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1650509	4751711			T-C 2 Herald Square Venture LLC	DE	DS	T-C 2 Herald Square Member LLC	Ownership	51.000	TIAA Board of Governors		
			47-1488131	4753573	1629144		T-C 2 Herald Square Owner LLC	DE	DS	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Governors		
			27-2952349	4612045			T-C 1101 Pennsylvania Avenue LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			27-2952617	4651398			T-C 1101 Pennsylvania Avenue Venture LLC	DE	DS	T-C 1101 Pennsylvania Avenue LLC	Ownership	51.000	TIAA Board of Governors		
			27-2952860	4863472	1577584		T-C 1101 Pennsylvania Avenue Owner LLC	DE	DS	T-C 1101 Pennsylvania Avenue Venture LLC	Ownership	100.000	TIAA Board of Governors		
			46-1851206	4611954			T-C 33 Arch Street Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1805501	4613985			T-C 33 Arch Street Venture, LLC	DE	DS	T-C 33 Arch Street Member, LLC	Ownership	51.000	TIAA Board of Governors		
			45-2792699	4617198	1577586		T-C 33 Arch Street, LLC	DE	DS	T-C 33 Arch Street Venture, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1754709	4612018			T-C 470 Park Avenue South Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1744112	4613994			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		
			46-1828055	4612036			T-C 475 Fifth Avenue Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1839003	4614889			T-C 475 Fifth Avenue Venture LLC	DE	DS	T-C 475 Fifth Avenue Member, LLC	Ownership	51.000	TIAA Board of Governors		
			45-3229803	4617330	1577564		T-C 475 Fifth Avenue, LLC	DE	DS	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-2189075	4763312			T-C 800 17th Street NW Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2118640	4763787			T-C 800 17th Street NW Venture LLC	DE	DS	T-C 800 17th Street NW Member LLC	Ownership	50.100	TIAA Board of Governors		
			47-2069910	4767730	1629146		T-C 800 17th Street NW Owner LLC	DE	DS	T-C 800 17th Street NW Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-4665824	4904366			T-C 888 Brannan Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-4684031	4904955			T-C 888 Brannan Venture LLC	DE	DS	T-C 888 Brannan Member LLC	Ownership	50.100	TIAA Board of Governors		
			47-4674147	4908319			T-C 888 Brannan Owner LLC	DE	DS	T-C 888 Brannan Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-5605380	4971845			T-C 888 Brannan TRS, LLC	DE	DS	T-C 888 Brannan Owner LLC	Ownership	100.000	TIAA Board of Governors		
			45-3479701	4612081			T-C 2300 Broadway, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1220681	4612139			T-C Aspira LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1791581	4612054			T-C Franklin Square Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1794486	4615569			T-C Franklin Square Venture LLC	DE	DS	T-C Franklin Square Member, LLC	Ownership	51.000	TIAA Board of Governors		
			26-0011770	4617611	1577581		TIAA Franklin Square, LLC	DE	DS	T-C Franklin Square Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-2023405	4763303			T-C Hall of States Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2043468	4763796			T-C Hall of States Venture LLC	DE	DS	T-C Hall of States Member LLC	Ownership	50.100	TIAA Board of Governors		
			47-2034237	4767749	1629145		T-C Hall of States Owner LLC	DE	DS	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Governors		
			45-4045658	4612148			T-C Kings Crossing, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1120016	4601973			T-C Legacy Place Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-0876833	4628550			Legacy Place Associates, LLC	MA	DS	T-C Legacy Place Member, LLC	Ownership	50.000	TIAA Board of Governors		
							300 Legacy Place Boulevard LLC	DE	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors		
			30-0769316				Legacy Place Properties, LLC	MA	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2903922	4843326			T-C Republic Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2867784	4843979			T-C Republic Square Venture LLC	DE	DS	T-C Republic Square Member LLC	Ownership	50.100	TIAA Board of Governors		
			47-3033681	4844659			T-C Republic Square REIT LLC	DE	DS	T-C Republic Square Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-3091198	4844798			T-C Republic Square Mezzanine LLC	DE	DS	T-C Republic Square REIT LLC	Ownership	100.000	TIAA Board of Governors		
			47-2793452	4847735			T-C Republic Square Owner LLC	DE	DS	T-C Republic Square Mezzanine LLC	Ownership	100.000	TIAA Board of Governors		
			87-3992388	5689660			TGA Cass White 75 LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		

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			88-1007987	5723322			TGA Forum on Peachtree Investor Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-1007587	5723331			TGA NAP Forum on Peachtree Venture LLC	DE	DS	TGA Forum on Peachtree Investor Member LLC	Ownership	96.000	TIAA Board of Governors		
			88-1007172	5723340			TGA NAP Forum on Peachtree Owner LLC	DE	DS	TGA NAP Forum on Peachtree Venture LLC	Ownership	100.000	TIAA Board of Governors		
			88-1913177	5729931			TGA Lonestar Investor Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-2029531	5741559			TGA BSL Lonestar JV LLC	DE	DS	TGA Lonestar Investor Member LLC	Ownership	75.000	TIAA Board of Governors		
			88-1913518	5741607			TGA BSL Lonestar Owner LLC	DE	DS	TGA BSL Lonestar JV LLC	Ownership	100.000	TIAA Board of Governors		
			87-4019549	5689651			TGA Midway Distribution Center LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-0655999	5720675			TGA MOB 5005 McConnell Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-0656194	5720693			TGANX MOB 5005 McConnell Venture LLC	DE	DS	TGA MOB 5005 McConnell Member LLC	Ownership	100.000	TIAA Board of Governors		
			88-0655748	5720705			TGA MOB 5005 McConnell LLC	DE	DS	TGANX MOB 5005 McConnell Venture LLC	Ownership	100.000	TIAA Board of Governors		
			88-0635252	5720125			TGA Speedway Distribution Center LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1379500	4749969			The Flats Holding Company LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1347366	4752503			The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			47-1363564	4752512			The Flats 140 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			47-1367530	4751766			The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			46-4567368	4651473			T-C JK I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-4587620	4651482			T-C JK II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-4095803	4864022			T-C Lux Fund Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4896256			T-C Lux Investments Special Limited Partnership	LUX	DS	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Governors		
				5474053			European Cities Partnership SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Management		TIAA Board of Governors		
				4894805			Global Real Estate Debt Partners Fund I (UK) SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Ownership	24.300	TIAA Board of Governors		1700
			81-4583865	5137956			T-C MV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-4599024	5147049			T-C M-T REIT LLC	DE	DS	T-C MV Member LLC	Ownership	99.900	TIAA Board of Governors		
				5482281			T-C MV Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3224525	5492075			T-C M-T REIT II LLC	DE	DS	T-C MV Member II LLC	Ownership	51.000	TIAA Board of Governors		
			85-2937933	5586013			TC MT II Originations TRS LLC	DE	DS	T-C M-T REIT II LLC	Ownership	100.000	TIAA Board of Governors		
			82-1023309	5117800			T-C Permian Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-3007720	4599874			T-C SBMC Joint Venture LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			36-4620008	4599128			T-C SMA 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			36-4619998	4634029			PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	DS	T-C SMA 2, LLC	Management		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		
							T-C S-T REIT LLC	DE	DS	T-C SV Member LLC	Management		TIAA Board of Governors		
			81-2204918	4990976			T-C The Edge at Flagler Village, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2676934	5012370			T-C UK RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2691474	5014299			T-C UK RE Holdings II, LLC	DE	DS	T-C UK RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors		
			81-3299073	5018635			T-C UK RE Holdings III, LLC	DE	DS	T-C UK RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors		

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			47-3148337	4894869			T-C U.S. Super Regional Mall Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			47-5379777	4925512			T-C Waterford Blue Lagoon General Partner, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon General Partner, LLC	Ownership	1.000	TIAA Board of Governors		3100
			47-5375805	4925503			T-C Waterford Blue Lagoon, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon, LLC	Ownership	50.000	TIAA Board of Governors		3100
			81-0779817	4930226			Westland At Waterford REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		
				4930244			Waterford Blue Lagoon REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		
			47-5305678	4930208			Waterford Blue Lagoon REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		
			47-5642524	4933067			5201-5301 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5541032	4933012			5201-5301 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5672651	4933076			5200 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5498897	4933021			5200 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			81-0722154	4933085			1000 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5479437	4933030			1000 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5445045	4933115			701-703 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5471474	4933049			701-703 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			82-2631273	5165557			Waterford Core REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		
			82-2646233	5165566			Waterford Core REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		
				5483578			Waterford Core 800 REIT General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors		
			84-3541603	5483523			Waterford Core 800 REIT LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors		
			81-0733012	4930217			Waterford Core General Partner LLC	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5587163	4928661			Waterford Core Operating LP	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors		
			82-2672297	5165539			Waterford Core II General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors		
			82-2663579	5165548			Waterford Core II Operating LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors		
			81-2146865	5041688			TEFF Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			98-1310729	5041660			TIAA European Farmland Fund GP LP	CYM	DS	TEFF Holdco LLC	Ownership	50.000	TIAA Board of Governors		300
			98-1310748	5042658			TIAA European Farmland Fund LP	CYM	DS	TEFF Holdco LLC	Management		TIAA Board of Governors		
				5043066			TEFF Holding S.a.r.l	LUX	DS	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Governors		
				5354810			Areal III Spolka z o.o.	POL	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors		
				5424151			Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5425082			Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5424094			Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5093856			Dangro Invest SA	DNK	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors		
				5116456			AGAT Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117408			AGRA Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5116447			AGRAMAX Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5116429			AGRIFARM Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117332			AGRO - DUBLINY SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117417			AGROLAND Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117341			AGROSERVICE Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117350			AMAL Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL 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 *
				5474763			CISY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117369			KOLNO Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117378			MILKOWO Sp. Z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117396			SATOPY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117387			SEE-AGRO SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117695			SOBIERADZ Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5104556			Pszenrol SA	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117435			BUDUS Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117798			LOZICE Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5116492			OGARDY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117640			ROLA Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117659			ROLPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117668			ROLZBUD Spolka z o.o	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5116465			SZAFIR SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117761			WALICHNOWY Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117770			WEZINY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117789			ZIEMROL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5098486			Adamas SA	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5116586			AMBER SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5117444			CIESZYSLAW SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5116522			JAROSLAWSKO I SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5116513			JAROSLAWSKO II SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5117462			JASIONNO Spolka z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5116483			OPAL SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5117677			TETYN SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5354801			Gospodarstwo Okopy Sp. z o.o.	POL	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors		
				5724115			Agrohop Bielice Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5473458			Agrohop Service Sp. z o.o.	POL	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5473467			Agrohop Sp. z o.o.	POL	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5473476			Agrohop Bis Sp. z o.o.	POL	DS	Agrohop Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5700613			Cieszanowice Solar Park sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5424085			Przedsiebiorstwo Rolne Okopy Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
			92-2740334	5842036			TEIC Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3332496	5482272			TGA 10th Street Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-1645257	5183412			TGA 127-137 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-1884082	5829336			TGA 2160 E 7th Street LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1739826	5653607			TGA 26600 26700 Aliso Viejo Parkway LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2769108	5012389			TGA 299 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2957526	5353747			TGA 3401 North Ashton Blvd LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-4830474	5371899			TGA 3851 Grandpine Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-3988795	5049479			TGA 600 College Road LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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			88-0637658	5720152			TGA 601D Operating Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2548459	5474231			TGA 730 Third Avenue Owner LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1740428	5653081			TGA 8500 8551 Research Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-0634999	5720134			TGA Adairsville DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-2225812	5353886			TGA APAC Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			98-1429292	5593169			Asia Pacific Cities Fund, FCP	LUX	DS	TGA APAC Fund Holdings, LLC	Management		TIAA Board of Governors		3200
				5818536			TGA APAC RE Holdings Pte. Ltd.	SGP	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			82-2311300	5477027			TGA Real Estate Fund Holdings, LLC	DE	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			98-1429292	5593169			Asia Pacific Cities Fund, FCP	LUX	DS	TGA Real Estate Fund Holdings, LLC	Management		TIAA Board of Governors		3200
			87-4097244	5687929			TGA ASI Eagles Landing Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-1120507	5723265			TGA ASI Mission Trails Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			86-3673675	5606014			TGA ASI Monte Vista Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			86-2376987	5609800			TGA ASI Riverstone Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3063209	5657306			TGA ASI Sage Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-1120056	5723256			TGA ASI Sierra Vista Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3830265	5500363			TGA Auburn Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3285557	5495487			TGA Aurora DC III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3475931	5515237			TGA Baltimore IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-1851559	5353868			TGA Barnes Canyon Life Science LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3303586	5482245			TGA Beckwith Farms LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3314123	5482236			TGA Bedford Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-4073425	5592649			TGA Boulder Creek LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-4073222	5592667			TGA Bridge Creek LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3441362	5514119			TGA Bridge Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-2939313	5482209			TGA Cactus DC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3523623	5515228			TGA Capital Beltway CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-1681994	5818527			TGA Capital Gateway LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3487859	5515321			TGA Center Square DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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			84-3314029	5482861			TGA Centerpointe LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-3799476	5424142			TGA Central Green LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4376282	5586385			TGA Central Square Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4880676	5586394			TGACSE Central Square Holdings LLC	DE	DS	TGA Central Square Investor Member LLC	Ownership	95.000	TIAA Board of Governors		
			84-4893448	5586433			TGACSE Central Square LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			84-4893383	5586406			TGACSE Morningside LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			84-4924033	5586424			TGACSE Triangle LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			83-0780652	5375123			TGA Connections at Athens Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			61-1892161	5597989			PEP-TH Athens, LLC	DE	DS	TGA Connections at Athens Investor Member LLC	Ownership	98.000	TIAA Board of Governors		
			83-1011298	5597998			PEP Athens, LLC	DE	DS	PEP-TH Athens, LLC	Ownership	100.000	TIAA Board of Governors		
			85-1065983	5592706			TGA Creekside Village Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3740496	5482964			TGA East Coronado Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3740590	5482937			TGA East Miraloma Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1762569	5620476			TGA Eastridge Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							TGA King EastRidge Venture LLC	DE	DS	TGA Eastridge Investor Member LLC	Ownership	95.000	TIAA Board of Governors		
							TGA King EastRidge Owner LLC	DE	DS	TGA King EastRidge Venture LLC	Ownership	100.000	TIAA Board of Governors		
			84-3740669	5482946			TGA Emerald Corporate Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3502383	5515291			TGA Englewood DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-4076202	5615883			TGA Enterprise Park Business Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2810033	5353774			TGA European RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors		3300
				5371620			Eagle GPCo S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Governors		
				5371639			Eagle Partnership SCSp	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Governors		
				5482348			Eagle JVCo S.à r.l.	LUX	DS	Eagle Partnership SCSp	Ownership	100.000	TIAA Board of Governors		
				5482375			CB Krieau Dzwei GmbH	AUT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5493867			VIE Student House A GmbH & Co KG	AUT	DS	CB Krieau Dzwei GmbH	Ownership	6.000	TIAA Board of Governors		3400
				5486373			Eagle Austria Holdings S.à r.l.	LUX	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5493867			VIE Student House A GmbH & Co KG	AUT	DS	Eagle Austria Holdings S.à r.l.	Ownership	94.000	TIAA Board of Governors		3400
							Eagle Italy 1 S.r.l.	ITA	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5482366			Studenthouse Rua Manuel Pereira, S.A	PRT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5654631			Wroc?aw Fabryczna 22 sp. z o.o.	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5654622			Wroc?aw Prusa 9 sp. z o.o.	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5802638			Preferred Housing Living Limited	GBR	DS	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Governors		
							PHLL Holdco Limited	GBR	DS	Preferred Housing Living Limited	Ownership	100.000	TIAA Board of Governors		
				5812824			PHL Leeds Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors		
				5812833			PHL Nottingham Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors		
				5812815			PHL Telford Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors		
							Sustainable Living II GP S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors		

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				5727777			TGA Housing Holding S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors		
				5727786			TIAA General Account Housing German Property GmbH	DEU	DS	TGA Housing Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5806814			TIAA General Account Housing German Services GmbH	DEU	DS	TGA Housing Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5726921			TK Living GPCo Sarl	LUX	DS	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Governors		
				5353812			TK Living Partnership SCSp	LUX	DS	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Governors		
				5653803			TK Living JVCo Sarl	LUX	DS	TK Living Partnership SCSp	Ownership	100.000	TIAA Board of Governors		
				5653830			Lotomint S.L.	ESP	DS	TK Living JVCo Sarl	Ownership	100.000	TIAA Board of Governors		
				5653876			Carminsin S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Crisatino S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Lucerini, S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Mangaralia S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
				5653867			Naralisno S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
				5653858			Sanfergar S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Stay by Kronos Cordoba S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Stay by Kronos Tarragona S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Stay by Kronos Torrejon S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
				5653885			Tinesen S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Vesterone, S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Weslinero S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
			88-1762996	5729164			TGA Minority Interest Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			11-3034756	4600789			ND Properties, LLC	DE	DS	TGA Minority Interest Holdings LLC	Ownership	1.000	TIAA Board of Governors		1900
			83-2810033	5353774			TGA European RE Holdings I, LLC	DE	DS	TGA Minority Interest Holdings LLC	Ownership	1.000	TIAA Board of Governors		3300
				5049497			TGA FC Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-2708488	5709018			Fenway Center Holding 1-2, LLC	DE	DS	TGA FC Investor Member LLC	Ownership	50.000	TIAA Board of Governors		
			82-2708488				Fenway Center Owner 1-2, LLC	DE	DS	Fenway Center Holding 1-2, LLC	Ownership	100.000	TIAA Board of Governors		
			84-3523773	5515282			TGA Franklin Square IC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3523813	5533530			TGA Franklin Square IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3332846	5482919			TGA Freeport DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-4247949	5837881			TGA Germann Road Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-0783347	5833856			TGA GP Holdco Parent LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-4207931				TGA GP Holdco LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			88-4400855				TGA GP NY Holdco LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			92-2882920	5851364			TGA GP TX HoldCo	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			84-3740749	5482928			TGA Greenstone Logistics Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3463522	3997186			TGA Hagerstown DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-0668909	5789216			TGA Haines City LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3475313	5515264			TGA Hollins End LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			84-3523721	5515312			TGA I-95 DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3718861	5444908			TGA JL Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4376472	5613320			TGA JL II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1280436	5619096			TGA JL III CT Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-1292481	5656783			TGA JL MCF Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-4248374	5690451			TGA JL MCF II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-4075985	5592676			TGA Lakes at Indian Creek Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3523582	5586349			TGA Landover DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							TGA Lending III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3398451	5687947			TGA Los Tres Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4773958	5592902			TGA Maryland Farms Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4775239	5538834			U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	TGA Maryland Farms Holdings LLC	Ownership	49.000	TIAA Board of Governors		3500
			84-2765297	5483028			TGA MH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			86-2908291	5653979			TGA MH III Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-1169084	5354799			TGA MKP Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-1198745	5510214			TGA MKP Venture LLC	DE	DS	TGA MKP Member LLC	Ownership	60.000	TIAA Board of Governors		
			82-1187131	5529038			TGA MKP REIT LLC	DE	DS	TGA MKP Venture LLC	Ownership	100.000	TIAA Board of Governors		
			87-3883343	5690479			TGA MOB Prescott Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3883887	5690518			TGANX MOB Prescott Venture LLC	DE	DS	TGA MOB Prescott Member LLC	Ownership	90.000	TIAA Board of Governors		
			87-3883657	5690527			TGANX MOB Prescott LLC	DE	DS	TGANX MOB Prescott Venture LLC	Ownership	100.000	TIAA Board of Governors		
			85-3566018	5615847			TGA MOB South Boerne LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-4232788	5075722			TGA Montague Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5093780			RCD TGA Pierrepont Partners LLC	DE	DS	TGA Montague Investor Member, LLC	Ownership	51.600	TIAA Board of Governors		
			81-3542251	5040542			TGA Montrose Residences Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2872565	5047635			The Residences at La Colombe d'Or Investors LLC	DE	DS	TGA Montrose Residences Investor Member, LLC	Ownership	90.000	TIAA Board of Governors		
			83-1916152	5353877			TGA MS Self Storage Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2379583	5354922			Morningstar NRE Self Storage Portfolio LLC	DE	DS	TGA MS Self Storage Investor Member LLC	Ownership	90.000	TIAA Board of Governors		
							MSC Bentonville, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Boerne, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							MSC Buda, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Carolinas, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Dam Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Evans Rd, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Greenhouse, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Highway 521 Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Kemps Landing, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Midtown Atlanta, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC MTP, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Peachtree, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC South End, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Spring Branch, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC SW Austin, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Tallahassee, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Yorktown, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			85-1291326	5652785			TGA Nex Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-4139835	5482889			TGA NJAHP Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4574378	5613263			TGA NJAHP II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-2859128	5585753			TGA NYCAHP I Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3740851	5482898			TGA North Miller Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3759605	5482852			TGA North Orange Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4774106	5586965			TGA OHare Logistics Center IV LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-4069421	5785311			TGA Oak Grove Plaza LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-3510351	5595369			TGA Octave Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3969114	5689642			TGA One Norman Square LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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			85-4396119	5596795			TGA Pacific Landing LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1595214	5619087			TGA Pacific Landing Phase II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3254652	5482982			TGA Park 355 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3254103	5482991			TGA Park 55 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3254979	5482955			TGA Park 88 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3029971	5687956			TGA PC Charleston Club Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-3076626	5586004			TGA PC MCF Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-2112453	5655665			TGA PC Richmond Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	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		
				5813045			TGA Peaceable Investor Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5813063			TGA Peaceable Investor Member III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-3094495	5758874			TGA Peaceable Investor Member 2022 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			93-1981655				TGA Peaceable Investor Member 2023 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3285659	5482973			TGA Prairie Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3830675	5514070			TGA Renton Park 405 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3533472	5687910			TGA River Club Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3533710	5690488			TGA River Club Townhomes LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-2699982	5837256			TGA Roswell Wieuca LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2938932	5353765			TGA Sandy Commerce Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3487605	5586451			TGA Somerset IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3476142	5515255			TGA Somerset IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-2863856	5592694			TGA Sparrow Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-2574637	5616031			Sparrow Realty Investment I LLC	DE	DS	TGA Sparrow Investor LLC	Ownership	95.000	TIAA Board of Governors		
							Sparrow Realty Investment WHF, LLC	DE	DS	Sparrow Realty Investment I LLC	Ownership	100.000	TIAA Board of Governors		
							SN Arizona LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors		
							SN DFW LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors		
			86-1703020	5652721			SN SA LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors		
							SN Tampa LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors		
			85-3330672	5656840			Sparrow Homes US LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors		
			87-4748024	5704796			TGA Sparrow II Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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							Sparrow Realty Investment II, LLC	DE	DS	TGA Sparrow II Investor LLC	Ownership	100.000	TIAA Board of Governors		
							Sparrow Realty Investment WHF II, LLC	DE	DS	Sparrow Realty Investment II, LLC	Ownership	100.000	TIAA Board of Governors		
							TGA Specialty Shops Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	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		
							TGA HP Specialty Shops Owner LLC	DE	DS	TGA HP Specialty Shops Venture LLC	Ownership	100.000	TIAA Board of Governors		
			83-2063402	5353804			TGA SP-MPC Housing Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2147240	5354904			TGA-SP Housing Venture I LLC	DE	DS	TGA SP-MPC Housing Investor Member LLC	Ownership	87.500	TIAA Board of Governors		
			83-2123785	5371611			TGA SP-MPC Housing Venture I LLC	DE	DS	TGA-SP Housing Venture I LLC	Ownership	97.000	TIAA Board of Governors		
			83-1869400	5593208			MPSP Ashwood Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors		
			83-1869494	5593196			MPSP Ashwood MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2331138	5492963			MPSP Beltline Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2345909	5492833			MPSP Beltline Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2216330	5492860			MPSP Beltline MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-1088601				MPSP Center Grove Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2290040				MPSP Center Grove Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-1076792				MPSP Center Grove MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2158715	5492824			MPSP Colinas South Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2158791	5492851			MPSP Colinas South Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2169896	5492842			MPSP Colinas South MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2169973	5492712			MPSP Estancia Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2277681	5492682			MPSP Estancia Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-1976109	5492691			MPSP Estancia MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-4260197	5493232			MPSP Fairlane Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-4283444	5493175			MPSP Fairlane Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-4241248	5493308			MPSP Fairlane Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2290488	5492954			MPSP Lakeview Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2319726	5492972			MPSP Lakeview Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2199063	5492703			MPSP Lakeview MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		

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			83-1213262	5593226			MPSP Lemon Tree Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2548459	5593217			MPSP Lemon Tree MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-1230821	5593244			MPSP Mobile Gardens Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-1230714	5593262			MPSP Mobile Gardens MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2379528	5492646			MPSP Parker Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2389423	5493269			MPSP Parker Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2247177	5493250			MPSP Parker MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2277774	5493223			MPSP Seven Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2290439	5493241			MPSP Seven Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2198856	5493205			MPSP Seven Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2700633	5593253			MPSP Shiloh Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2725391	5593235			MPSP Shiloh Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2700544	5595529			MPSP Shiloh MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2428644	5493214			MPSP South Concho Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2436652	5493184			MPSP South Concho Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2261982	5493193			MPSP South Concho MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2736822	5595547			MPSP Stonegate Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2736936	5595538			MPSP Stonegate Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2725560	5595510			MPSP Stonegate MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2319873	5493296			MPSP TC GH Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2331064	5493317			MPSP TC GH Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2216156	5493278			MPSP TC GH MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2389479	5493287			MPSP TC Sherman Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2428588	5493027			MPSP TC Sherman Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2247220	5493009			MPSP TC Sherman MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		

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			84-2345969	5492655			MPSP Wildwood Acres Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2361787	5492664			MPSP Wildwood Acres Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2239609	5492600			MPSP Wildwood Acres MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2361842	5492619			MPSP Wildwood Village Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2379481	5492589			MPSP Wildwood Village Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2239646	5492598			MPSP Wildwood Village MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2848324				MPSP Windsong Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2848439				MPSP Windsong Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2861026				MPSP Windsong MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			86-1741788	5606005			TGA SS Self Storage Portfolio Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-2470916	5652730			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		
							Newmarket HCG LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors		
			83-1608525	5760596			Seminole Storage Units I LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors		
				5742480			TGA T1 SC Durbin Park LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors		
				5742462			TGA T1 SC Millenia LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors		
				5742471			TGA T1 SC San Marco LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1714431	5606032			TGA SS Self Storage Portfolio Venture LP	DE	DS	TGA SS Self Storage Portfolio Investor Member LLC	Ownership	96.000	TIAA Board of Governors		
			86-1623164	5608166			TGA SC Bonita Springs LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1624012	5608157			TGA SC Columbus Ford LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1623724	5608175			TGA SC Columbus Veterans LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1639097	5608205			TGA SC Erie Avenue LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1623454	5608193			TGA SC Gainesville LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1639333	5608184			TGA SC Germantown LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1676901	5608287			TGA SC Glenn Heights LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1638763	5608278			TGA SC Global Indy I LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1677082	5608250			TGA SC Houston LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1638905	5608241			TGA SC Indianapolis 29th Street LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1639231	5608232			TGA SC Kensington LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1676331	5608223			TGA SC Lancaster LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			84-3255382	5482665			TGA Sterling DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1763260	5620485			TGA TCA Durham Logistics Center Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							TGA TCA Durham Logistics Center LLC	DE	DS	TGA TCA Durham Logistics Center Investor Member LLC	Ownership	90.000	TIAA Board of Governors		
			85-3509669	5601402			TGA The Apartments at Blakeney LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

SCHEDULE Y

PART 1A - DETAIL 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 *
			84-3093962	5497614			TGA The Warehouse At CH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3055701	5582239			TGAP The Warehouse At CH LLC	DE	DS	TGA The Warehouse At CH Investor Member LLC	Ownership	98.500	TIAA Board of Governors		
			84-3055465	5586273			TGAP The Warehouse At CH Owner LLC	DE	DS	TGAP The Warehouse At CH LLC	Ownership	100.000	TIAA Board of Governors		
			86-1749539	5609891			TGA The Warehouse At Ch II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			86-1548653	5727544			TGAP The Warehouse at CH II LLC	DE	DS	TGA The Warehouse At Ch II Investor Member LLC	Ownership	90.000	TIAA Board of Governors		
			86-1548790	5727571			TGAP The Warehouse at CH II Owner LLC	DE	DS	TGAP The Warehouse at CH II LLC	Ownership	100.000	TIAA Board of Governors		
			88-1150650	5721430			TGA TMO IN Portfolio Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3759437	5482601			TGA Tri-State Commerce Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-3917654	5592685			TGA Twelve100 Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3992892	5692213			TGA UMH Properties Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5789195			TGA UMH Venture Tranche 1 LLC	DE	DS	TGA UMH Properties Investor Member LLC	Ownership	60.000	TIAA Board of Governors		
							Sebring Square MHC TGA, LLC	DE	DS	TGA UMH Venture Tranche 1 LLC	Ownership	100.000	TIAA Board of Governors		
			87-4552535	5704198			TGA University Trails Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-4257683	5704415			TGAP University Trails LLC	DE	DS	TGA University Trails Investor Member LLC	Ownership	97.000	TIAA Board of Governors		
			87-4257544	5704424			TGAP University Trails Owner LLC	DE	DS	TGAP University Trails LLC	Ownership	100.000	TIAA Board of Governors		
			84-3830895	5514098			TGA Van Dorens West LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3441798	5514100			TGA Vista Point South LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3527380	5515273			TGA Washington DC CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-2939589	5482571			TGA Westport Distribution Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-0723201	5375114			TGA Yorktown Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-1392352	5810709			TGANX MOB Aurora LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-1383692	5810718			TGANX MOB Wheat Ridge LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-1994278	5018626			TGAM Agribusiness Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.700	TIAA Board of Governors		
			87-3750360	5690460			TGAMJC MHC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3750130	5690497			TGA-MJC Palladian LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3750414	5687938			TGAMJC Van Alen LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-2826183	5692679			TIAA Administrative Services LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4900500			TIAA CLO I Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
				5049965			TIAA CLO I LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Governors		
			84-1905731				TIAA CLO I Holding, LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL 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 *
				5652749			TIAA CLO II Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
				5652842			TIAA CLO II LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Governors		
							TIAA CLO II Holding, LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Governors		
				5157860			TIAA CLO III Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
				5354780			TIAA CLO III LLC	DE	DS	TIAA CLO III Ltd.	Ownership	100.000	TIAA Board of Governors		
				5371910			TIAA CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			13-4173396	4599203			TIAA CMBS I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			13-4173396	4602774			TIAA CMBS I Trust	DE	DS	TIAA CMBS I, LLC	Ownership	100.000	TIAA Board of Governors		
			47-4570655	4900498			TIAA Diversified Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			90-0615674	3838857	1502749		TIAA FSB Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			37-1718179	5279511			Everbank Funding, LLC	DE	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Governors		
			59-3531592	2735146			TIAA, FSB	US	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Governors		
			59-3547521	4318057			AMC Holding, Inc.	FL	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Governors		
			43-1823879	4318066			Customerone Financial Network, Inc.	DE	DS	AMC Holding, Inc.	Ownership	100.000	TIAA Board of Governors		
			36-1208070	4460817			Business Property Lending, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Governors		
			20-0716627	4318226			TIAA Commercial Finance, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Governors		
			81-1241294	4979391			TIAA GBS Holding LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5003789			TIAA GBS Singapore Holding Company Pte. Ltd.	SGP	DS	TIAA GBS Holding LLC	Ownership	100.000	TIAA Board of Governors		
				5006838			TIAA Global Business Services (India) Private Limited	IND	DS	TIAA GBS Singapore Holding Company Pte. Ltd.	Ownership	100.000	TIAA Board of Governors		
			27-5551198	4599267			TIAA Global Ag Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-5044364	4627124			Global Agriculture AIV (US), LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	98.100	TIAA Board of Governors		
			45-1531685	4643580			Global Ag Properties USA LLC	DE	DS	Global Agriculture AIV (US), LLC	Management		TIAA Board of Governors		
			80-0843991	4644877			Loma del Rio Vineyards, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	55.000	TIAA Board of Governors		1500
			46-2577906	4643973			Sugarloaf Vineyard, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	100.000	TIAA Board of Governors		
			47-1083514	4753582			Global Agriculture II AIV (US) LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			47-1069783	4755438			Global Ag Properties II USA LLC	DE	DS	Global Agriculture II AIV (US) LLC	Ownership	50.000	TIAA Board of Governors		
			27-5551341	4639994			TIAA-CREF Global Agriculture LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Governors		
				4643357			Global AG Properties Australia Pty, Ltd	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors		
				4643571			Global AG Properties Australia Trust	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors		
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture LLC	Ownership	99.990	TIAA Board of Governors		3600
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Management		TIAA Board of Governors		3700
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Ownership	99.990	TIAA Board of Governors		3800
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Governors		3700
				4863490			Agrobio Investimentos e Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4646321			Cerpon Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4725758			Nova Ibiajara Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4653954			Tellus Bahia Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4644505			Terra do Sol Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4644514			Terrainvest Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4646282			Tparone Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				4646303			Toperone Agrícola S.A.	BRA	DS	Tparone Participações S.A.	Ownership	100.000	TIAA Board of Governors		
				4646291			Tpartwo Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4646312			Topertwo Agrícola S.A.	BRA	DS	Tpartwo Participações S.A.	Ownership	100.000	TIAA Board of Governors		
			45-1502187	4640011			TIAA-CREF Global Agriculture BR, LLC	DE	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors		
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Governors		3600
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Governors		3800
			47-0974399	4753591	1616610		TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Governors		
			47-1062423	4755447			TIAA-CREF Global Agriculture II BR, LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Governors		
			26-3594208	4863502			TIAA Global Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-3881813	4599892			TIAA GTR HoldCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-3210500	4724023			Global Timber Resources LLC	DE	DS	TIAA GTR HoldCo, LLC	Ownership	50.000	TIAA Board of Governors		
			46-3909387	4868431			Global Timber SA LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Governors		
				4868440			Forestal GTR Chile Limitada	CHL	DS	Global Timber SA LLC	Ownership	99.900	TIAA Board of Governors		
			46-3899490	4801906			Global Timber International LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Governors		
				4802789			Global Timber Spain, SL	ESP	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Governors		
			98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5165454			Global Timber Resources Colombia, S.A.S.	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5183458			Monte Fresnos Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5183421			Monte Fresnos, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5183430			Taurion Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5183449			Taurion, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				4866905			GT Europe Cooperatief U.A.	NLD	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Governors		
				4900425			Global Timber NL, B.V.	NLD	DS	GT Europe Cooperatief U.A.	Ownership	100.000	TIAA Board of Governors		
				4901543			GTR Brasil Participacoes Ltda	BRA	DS	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Governors		
				4902380			Brasilwood Reflorestamento S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	75.000	TIAA Board of Governors		
				5484995			Brasilwood Terras Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Governors		
				5198809			Jatoba Brasil Investimentos Florestais Ltda	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Governors		
				5481891			Mamoneira Agropastoril S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Governors		
				5481903			Mogno das Alterosas Investimentos Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Governors		
				5198818			Paineira Investimentos Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Governors		
			45-3479281	4599306			TIAA Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3292924	5660632			730 Darwin Holdings LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
				5683266			Glennmont Clean Energy Fund IV A SCSP	LUX	DS	730 Darwin Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			81-5307354	5153983			730 Parking LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			81-5302296	5157879			730 Interpark, LLC	DE	DS	730 Parking LLC	Ownership	100.000	TIAA Board of Governors		
				4936107			A-30 Canadian Transport Inc.	CAN	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
				4887571			1867 Infrastructure Holdings Inc.	CAN	DS	A-30 Canadian Transport Inc.	Ownership	51.000	TIAA Board of Governors		
				4946843			Holding 1867 NA30 Inc.	CAN	DS	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Governors		
			38-3857916	4602813			I 595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			46-5279686	4810775			North American Sustainable Energy Fund, L.P.	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
				4946852			Energy Power Investment Company, LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Ownership	90.500	TIAA Board of Governors		
				4947318			EPP Renewable Energy, LLC	DE	DS	Energy Power Investment Company, LLC	Ownership	100.000	TIAA Board of Governors		

SCHEDULE Y

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				4810597			North American Sustainable Energy GP, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	99.900	TIAA Board of Governors		
				4810551			North American Sustainable Energy Manager, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			88-4376843	5810295			TIAA NBS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-2665869	4601115			TIAA Oil and Gas Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-1286237	4602877			Actgas, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			46-3410649	4602925			Actoil Bakken, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			11-3519531	4601133			TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-0902394	4949125			T-C 77 Central LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2249307	4763161			T-C 680 Belleville LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors		
			46-2678242	4611721			T-C Port Northwest Development, LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors		
			81-3961919	5047626			TGA 70 Federal Street LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors		
			82-2885306	5688542			TIAA RFS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-2335773				TIAA Advisory, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Governors		
			20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Governors		
			85-3343718	5601390			TIAA Shared Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2755014	5011346			TIAA SMA Strategies, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-3029655	4601197			TIAA-Stonepeak Investments I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-3030923	4601245			TIAA-Stonepeak Investments II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-3164600	4601348			TIAA Super Regional Mall Member Sub, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-3164764	4644055			T-C Super Regional Mall Venture, LLC	DE	DS	TIAA Super Regional Mall Member Sub, LLC	Ownership	51.000	TIAA Board of Governors		
			46-4623585	4801821	1614181		T-C International Plaza REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Governors		
			46-4653326	4801830			T-C International Plaza Investor GP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Governors		
			46-4680948	4801849			T-C International Plaza Investor LP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Governors		
			38-3173536	2884259			Tampa Westshore Associates Limited Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Governors		
			46-2713521	4604116	1595474		T-C Las Vegas Retail REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Governors		
			46-2726147	4612979			T-C Las Vegas Retail Investor LLC	DE	DS	T-C Las Vegas Retail REIT LLC	Ownership	100.000	TIAA Board of Governors		
				4615617			Grand Canal Shoppes Holdings, LLC	DE	DS	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Governors		
			45-3165203	4644064	1544129		T-C Midwest REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Governors		
			45-2211957	4644073			T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Governors		
				4644288			CBL/T-C, LLC	DE	DS	T-C Midwest Retail, LLC	Ownership	50.000	TIAA Board of Governors		
			45-3164998	4644082	1544127		T-C Montgomery Mall REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Governors		
			27-4117159	4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Governors		
			95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Governors		
			45-1286386	4601526			TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			13-1624203	4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Governors		
			93-1503568				TIAA Trust, National Association	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

SCHEDULE Y

PART 1A - DETAIL 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 *
			20-8892977	4599810			TIAA Union Place Phase I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			20-8281443	4640066			Union Place Phase I, LLC	DE	DS	TIAA Union Place Phase I, LLC	Ownership	100.000	TIAA Board of Governors		
			88-3094952				TIAA Ventures LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-4486211	4602886			TIAA Wind Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Governors		
			55-0856733	4314349	882928		TIAA-CREF Individual & Institutional Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-1191235	5018671	1611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Governors		
			20-5591124	4314273			TIAA-CREF Redwood, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			20-5631854	4314282			TIAA Kapsick, LLC	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Governors		
			13-4026557	4314116	1627236		TIAA-CREF Tuition Financing, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4844163			UK PPP Investments, LP	GBR	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4848590			Wigg (Holdings) Limited	GBR	DS	UK PPP Investments, LP	Ownership	100.000	TIAA Board of Governors		
				4848983			Wigg Investments Limited	GBR	DS	Wigg (Holdings) Limited	Ownership	100.000	TIAA Board of Governors		
				4849739			Merseylink (Holdings) Limited	GBR	DS	Wigg Investments Limited	Influence		TIAA Board of Governors		
				4852298			Merseylink (Finance) Limited	GBR	DS	Merseylink (Holdings) Limited	Ownership	100.000	TIAA Board of Governors		
				4860239			Merseylink Limited	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Governors		
				4858638			Merseylink (Issuer) plc	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Governors		
			87-1101091	5616040			Union Property Operations NRE III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			36-4932527	5514614			U.S. Cities Industrial Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			30-1108455	5115507			U.S. Cities Multifamily Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			82-3970010	5671991			U.S. Cities Retail Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-4016503	5671982			U.S. Cities Retail Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Governors		
			82-4069923	5671973			U.S. Cities Retail Fund Operating GP LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			82-4037905	5671058			U.S. Cities Retail Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			46-0750331	4612111			T-C 919 N. Michigan Avenue Retail, LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	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		
			37-1904986				KRG USCRF Retail Portfolio LLC	DE	DS	USCRF KRG JV Investor Member LLC	Ownership	100.000	TIAA Board of Governors		
							KRG 951 & 41, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							KRG Livingston Center, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							KRG-USCRF Plaza Volente, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			38-4104483	5115516			U.S. Cities Workplace Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	70.290	TIAA Board of Governors		
			61-1914684	5115945			U.S. Cities Office Fund REIT LLC	DE	DS	U.S. Cities Workplace Fund LP	Ownership	100.000	TIAA Board of Governors		
				5116595			U.S. Cities Workplace Fund Operating GP LLC	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			36-4919858	5116791			U.S. Cities Workplace Fund Operating LP	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			87-4526709	5704442			USCOF 5500 Jefferson LLC	DE	DS	U.S. Cities Workplace Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			84-4773752	5515219			USCOF Maryland Farms Holdings LLC	DE	DS	U.S. Cities Workplace Fund Operating LP	Ownership	100.000	TIAA Board of Governors		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			84-4775239	5538834			U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	USCOF Maryland Farms Holdings LLC	Ownership	51.000	TIAA Board of Governors		3500
			84-4775394	5585119			VRE-NRE Maryland Farms Venture	DE	DS	U.S. Cities Office Fund Maryland Farms Co-Invest	Ownership	97.000	TIAA Board of Governors		
			87-1365205	5700574			USCOF Mobius Operating Member LLC	DE	DS	U.S. Cities Workplace Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			85-3371600	5613272			USCOF Optical Court LLC	DE	DS	U.S. Cities Workplace Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			82-3988257	5612417			U.S. Core-Plus Real Estate Debt Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			82-3760575	5612435			CRED REIT LLC	DE	DS	U.S. Core-Plus Real Estate Debt Fund LP	Ownership	100.000	TIAA Board of Governors		
			47-1938723	5612444			CRED REIT Holdco LLC	DE	DS	CRED REIT LLC	Ownership	100.000	TIAA Board of Governors		
			84-2113010	5619274			CRED Glenhardie LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			85-1296109	5618437			CRED HQ LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			86-3290456	5612471			CRED REIT Holdco Alta LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			87-1440716	5617793			CRED REIT Holdco Hacienda LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			87-0979505	5616415			CRED REIT Holdco Phoenix Industrial LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			83-2024014	5658424			CRED REIT Holdco Seller LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			81-1392434	5658415			CRED REIT Holdco TRS LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			86-2266688	5612453			CRED REIT Holdco Velocity LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			82-4800804	5837845			CRED REIT Manager LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			82-5347019	5837854			CRED REIT Member LP	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			87-2932666	5656774			CRED SJA 555 Mangum LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			88-1712199	5730517			CRED SJA Cornerstone LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			88-3419951	5837247			CRED SJA Norcross LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			88-1712389	5730508			CRED SJA Sonoma LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			88-2696709	5836512			CRED SJA Vistas LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			88-3419525	5837238			CRED SJA Woodland LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			83-3184068	5613302			CRED Slabtown LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			92-3659192				CRED Slabtown II LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			83-4107560	5613290			CRED West Coast Industrial LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			85-2116787	5599723			U.S. Strategic Industrial Fund II LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			84-3440905	5514128			Western A Midwest TN, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	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		
			93-6444961				Whole Loan Ownership Trust	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-1931152	5700659			Winslow Growth Capital Fund II, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			51-0141732	4599829			WRC Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

Asterisk	Explanation
0100	AGR Services LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by AGR Partners LLC and 1% owned by Nuveen Alternative Holdings, LLC.
0200	CAM HR Resources LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by Churchill Asset Management LLC and 1% owned by Nuveen Alternative Holdings, LLC.
0300	TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternative Services, LLC and 50% owned by TEFF Holdco LLC.
0400	Nuveen CP LLC is owned 79.2% by Nuveen CP Holdings 1 LLC and 0.8% by Nuveen CP Holdings 2 LLC.
0500	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%

Asterisk	Explanation
0600	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%
0700	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%
0800	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%
0900	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%
1000	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.
1100	Nuveen Investment Management Holdings Limited is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 3, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.
1200	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.
1300	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%.
1400	730 Texas Timberlands, Ltd. is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.
1500	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.
1600	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.
1700	Global Real Estate Debt Partners Fund I (UK) SCSp is controlled by TIAA, which owns 36.5%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.
1800	Radar Propriedades Agricolas S.A. is owned 65.77% by Mansilla Participacoes LTDA and 15.31% by Radar II Propriedades Agricolas S.A..
1900	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.
2000	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.
2100	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).
2200	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.
2300	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%).
2400	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%).
2500	New Fetter Lane Unit Trust (NFLUT) 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. (99.9% of NFLUT) and Cityhold UK Investment S.à r.l. (0.1%).
2600	60 Great Portland Street Unit Trust (60GPS) 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. (99.4% of 60GPS) and Cityhold UK Investment S.à r.l. (0.6%).
2700	70 St. Mary Axe Unit Trust (SMAUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns SMA Holding S.à r.l. (99.9% of SMAUT) and Cityhold UK Investment S.à r.l. (0.1%).
2800	Gropius Passagen GmbH & Co KG is controlled by TIAA, and partially owned by Gropius S.à r.l., which owns 99.8% and TIAA Lux 11 S.à.r.l. which owns 0.16%.
2900	T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.
3000	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) Neptune Roppenheim Holding S.à r.l. (0.01%).
3100	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%.
3200	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
3300	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.
3400	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%.
3500	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.
3600	Nova Gaia Brasil Participaco Ltda. is owned 99.99% by TIAA-CREF Global Agriculture LLC and 0.01% by TIAA-CREF Global Agriculture BR, LLC.
3700	Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.
3800	Terraviva Brasil Participaco Ltda. is owned 99.99% by Nova Gaia Brasil Participaco 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.

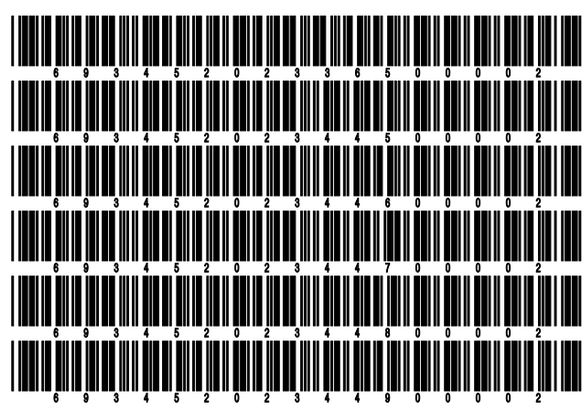
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification 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	(44,502,910)	(48,774,518)
2597. Summary of remaining write-ins for Line 25 from overflow page	(44,502,910)	(48,774,518)

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	32,108,337	34,524,873	68,536,112
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	32,108,337	34,524,873	68,536,112

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	3,871,490,593	3,698,887,860
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	121,423,447	214,931,358
	2.2 Additional investment made after acquisition	44,941,867	88,802,708
3.	Current year change in encumbrances	12,732,964	17,540,114
4.	Total gain (loss) on disposals	4,461,150	3,540,400
5.	Deduct amounts received on disposals	12,307,698	36,276,630
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		4,181,951
8.	Deduct current year's depreciation	61,379,785	111,753,266
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,981,362,538	3,871,490,593
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,981,362,538	3,871,490,593

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	37,695,567,426	36,829,229,425
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,467,992,484	3,774,206,129
	2.2 Additional investment made after acquisition	100,736,724	345,442,158
3.	Capitalized deferred interest and other	11,916,192	4,943,478
4.	Accrual of discount	11,658,294	919,005
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(32,258,707)	(5,101,693)
7.	Deduct amounts received on disposals	1,021,942,147	2,787,443,528
8.	Deduct amortization of premium and mortgage interest points and commitment fees	192,977	763,349
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	196,019,703	(465,864,200)
10.	Deduct current year's other than temporary impairment recognized	193,214,014	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	40,236,282,977	37,695,567,426
12.	Total valuation allowance	(157,974,935)	(35,938,973)
13.	Subtotal (Line 11 plus Line 12)	40,078,308,042	37,659,628,453
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	40,078,308,042	37,659,628,453

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	36,852,475,590	34,112,035,031
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,923,149,935	3,223,491,786
	2.2 Additional investment made after acquisition	3,448,835,485	4,953,329,588
3.	Capitalized deferred interest and other		
4.	Accrual of discount	263,094	62,243
5.	Unrealized valuation increase (decrease)	(314,085,767)	419,248,287
6.	Total gain (loss) on disposals	(25,755,895)	(8,284,625)
7.	Deduct amounts received on disposals	1,405,509,832	4,848,476,526
8.	Deduct amortization of premium and depreciation	200,607	200,814
9.	Total foreign exchange change in book/adjusted carrying value	117,618,811	39,916,347
10.	Deduct current year's other than temporary impairment recognized	548,282,113	1,038,645,727
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	40,048,508,700	36,852,475,590
12.	Deduct total nonadmitted amounts	355,307,065	541,014,904
13.	Statement value at end of current period (Line 11 minus Line 12)	39,693,201,635	36,311,460,686

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	210,228,066,437	207,832,138,280
2.	Cost of bonds and stocks acquired	15,726,968,266	47,185,725,807
3.	Accrual of discount	81,725,851	231,256,317
4.	Unrealized valuation increase (decrease)	706,604,847	(860,681,442)
5.	Total gain (loss) on disposals	(863,032,831)	(41,112,850)
6.	Deduct consideration for bonds and stocks disposed of	23,465,328,480	41,895,180,587
7.	Deduct amortization of premium	38,810,062	209,298,870
8.	Total foreign exchange change in book/adjusted carrying value	119,780,475	(419,645,663)
9.	Deduct current year's other than temporary impairment recognized	139,372,871	1,641,726,534
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,148,410	46,591,979
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	202,358,750,041	210,228,066,437
12.	Deduct total nonadmitted amounts	20,921,948	71,849,312
13.	Statement value at end of current period (Line 11 minus Line 12)	202,337,828,094	210,156,217,125

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
BONDS								
1. NAIC 1 (a)	116,556,874,946	10,237,982,826	10,943,407,610	1,444,891,868	116,556,874,946	117,296,342,030		119,571,171,117
2. NAIC 2 (a)	62,847,707,340	1,219,492,435	2,095,730,089	(853,428,845)	62,847,707,340	61,118,040,841		63,335,224,033
3. NAIC 3 (a)	13,170,398,262	614,944,577	352,736,773	(38,384,597)	13,170,398,262	13,394,221,469		12,740,665,419
4. NAIC 4 (a)	6,274,087,198	223,713,958	204,677,474	(634,075,500)	6,274,087,198	5,659,048,182		5,803,878,295
5. NAIC 5 (a)	1,572,441,837	275,041,016	49,893,401	107,364,161	1,572,441,837	1,904,953,613		1,545,185,854
6. NAIC 6 (a)	73,886,788	28,079,650	28,144,701	(28,417,631)	73,886,788	45,404,106		74,690,255
7. Total Bonds	200,495,396,371	12,599,254,462	13,674,590,048	(2,050,544)	200,495,396,371	199,418,010,241		203,070,814,973
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	148,600,000			507,543	148,600,000	149,107,543		148,370,393
10. NAIC 3								
11. NAIC 4	61,150,571			13,400,420	61,150,571	74,550,991		71,829,121
12. NAIC 5	155,425,671		10,000,000	25,307,456	155,425,671	170,733,127		175,701,409
13. NAIC 6	7,596,707			2,577,020	7,596,707	10,173,727		9,735,115
14. Total Preferred Stock	372,772,949		10,000,000	41,792,439	372,772,949	404,565,388		405,636,038
15. Total Bonds and Preferred Stock	200,868,169,320	12,599,254,462	13,684,590,048	39,741,895	200,868,169,320	199,822,575,629		203,476,451,011

(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 $ 1,667,942,159 ; NAIC 2 $ 1,428,328 ; NAIC 3 $ 98,304,292 NAIC 4 $ 3,089,490 ; NAIC 5 $ 79,905,090 ; NAIC 6 $ 387,747

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	183,114,947	XXX	183,134,345	241,602	

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	509,303,728	442,732,551
2.	Cost of short-term investments acquired	179,159,110	1,138,777,796
3.	Accrual of discount	39,713	16,266
4.	Unrealized valuation increase (decrease)	(23,017)	
5.	Total gain (loss) on disposals	49,043,185	(51,168,688)
6.	Deduct consideration received on disposals	501,097,887	1,073,399,734
7.	Deduct amortization of premium	75,543	467,077
8.	Total foreign exchange change in book/adjusted carrying value	(53,234,342)	52,812,614
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)	183,114,947	509,303,728
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	183,114,947	509,303,728

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)	1,592,484,076
2.	Cost Paid/(Consideration Received) on additions	129,657,825
3.	Unrealized Valuation increase/(decrease)	180,145,366
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(82,228,698)
6.	Considerations received/(paid) on terminations	(66,630,292)
7.	Amortization	(103,504,404)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(381,451,118)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,401,733,339
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,401,733,339

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
12518*ZK9	CDX.NA.HY31 SR. TRANCHE	1C	47,291,346	29,314,734	30,925,872	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	899,074	1,084,746	341081-EQ-6	FLORIDA POWER & LIGHT CO 1ST MORTG	1FFE	28,415,660	29,841,126
				21,842,292	24,923,041						20030N-AC-5	COMCAST CORP CO.GUARNT	1GFE	21,842,292	24,923,041
12518*A83	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,814,175	25,167,016	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	29,911	106,792	3137BA-G6-3	FHR 4323 VZ Z SEQ	1A	25,784,264	25,060,224
12518*B25	CDX.NA.HY31 SR. TRANCHE	1G	23,645,673	25,350,083	22,994,079	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	443,672	542,373	478160-BU-7	JOHNSON & JOHNSON SR UNSEC	1AFE	24,906,411	22,451,706
12518*B66	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	15,436,212	16,247,800	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	29,245	106,792	842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	15,406,967	16,141,008
				9,976,133	10,196,681						12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	9,976,133	10,196,681
12518*D23	CDX.NA.HY31 SR. TRANCHE	1F	47,291,346	25,784,258	23,989,921	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	888,827	1,084,746	740189-AN-5	PRECISION CASTPARTS CORP SR UNSEC	1CFE	24,895,431	22,905,175
				24,696,081	21,359,787						743315-AT-0	PROGRESSIVE CORP SR UNSEC	1FFE	24,696,081	21,359,787
12518*E30	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,113,021	22,690,815	11/03/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	30,784	106,792	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	25,082,237	22,584,023
12518*E48	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,190,240	22,690,815	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	33,708	106,792	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	25,156,532	22,584,023
12518*J50	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,148,757	22,690,815	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	32,771	106,792	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	25,115,986	22,584,023
12518*J84	CDX.NA.HY31 SR. TRANCHE	1G	47,291,346	48,737,295	42,211,699	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	895,442	1,084,746	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	47,841,853	41,126,953
126076CT5	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,870,044	55,648,559	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	157,952	565,356	912810-QA-9	US TREASURY N/B United States Treasury No 3.5	1A	50,712,092	55,083,203
126076DC1	CDX.NA.IG33 SR. TRANCHE	1G	100,000,000	100,849,490	92,721,473	10/10/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	311,305	1,130,712	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	100,538,185	91,590,761
126076EJ5	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	100,343,967	105,122,900	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	557,119	1,130,712	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	99,786,848	103,992,188
126076EM8	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	45,216,748	38,468,637	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	278,709	565,356	912810-QX-9	US TREASURY N/B United States Treasury No 2.75	1A	44,938,039	37,903,281
				4,817,444	5,395,898						912810-FT-0	US TREASURY N/B United States Treasury No 4.5	1A	4,817,444	5,395,898
126076EN6	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,425,331	46,569,848	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	252,536	565,356	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	50,172,795	46,004,492
126076ES5	CDX.NA.IG33 SR. TRANCHE	1F	45,000,000	40,879,928	38,148,860	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	141,295	508,821	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	40,738,633	37,640,039
				5,512,481	5,850,482						773903-AE-9	ROCKWELL AUTOMATION SR UNSEC	1GFE	5,512,481	5,850,482
126076EU0	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,081,850	46,569,848	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	175,573	565,356	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	49,906,277	46,004,492
126076EY2	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	53,086,260	49,885,960	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	3,086,260	3,407,752	06051G-GR-4	BANK OF AMERICA CORP SR UNSEC	1GFE	50,000,000	46,478,208
126076FB1	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	53,082,700	45,827,752	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	3,082,700	3,407,752	00775V-10-4	AEGON FUNDING CORP II NEW MONEY	2CFE	50,000,000	42,420,000
				20,008,939	20,470,070						209111-EL-3	CON EDISON CO OF NY INC SR UNSEC	2AFE	20,008,939	20,470,070
126076FC9	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	53,051,350	48,691,549	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	3,051,350	3,407,752	539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC	1GFE	50,000,000	45,283,797
126076FF2	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	52,935,452	49,191,440	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,961,303	3,407,752	49327M-2K-9	KEY BANK NA SR UNSEC	1GFE	49,974,149	45,783,688
126076FH8	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	52,919,806	51,864,369	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,967,032	3,407,752	37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT	2BFE	49,952,774	48,456,617
126076FJ4	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	52,599,787	47,197,097	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,967,032	3,407,752	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC	1EFE	49,632,755	43,789,345
126076FL9	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	52,650,135	50,017,723	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,723,724	3,407,752	855244-AT-6	STARBUCKS CORP SR UNSEC	2AFE	49,926,411	46,609,971
126076FM7	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	52,031,235	59,442,445	03/13/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,225,544	3,407,752	822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	49,805,691	56,034,693
126076KM1	CDX.NA.IG35 SR. TRANCHE	1G	25,000,000	25,993,742	23,474,953	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	137,483	379,555	3137BG-FZ-7	FHR 4440 ZX SC Z PT	1A	25,856,259	23,095,398
126076KN9	CDX.NA.IG35 SR. TRANCHE	1G	25,000,000	25,086,304	23,200,355	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	121,984	379,555	3136AC-S8-5	FNR 2013-15 MZ Z SEQ	1A	24,964,320	22,820,800

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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
126076KP4	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,105,073	47,754,615	10/16/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	205,516	759,109	38378M-BD-6	GNR 2013-23 ZC Z SEQ	1A	50,899,557	46,995,506
126076KQ2	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,549,830	47,041,941	10/20/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	218,027	759,109	3137BG-JS-9	FHR 4444 CZ Z SEQ	1A	51,331,803	46,282,832
126076KR0	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	25,341,907	26,522,573	10/27/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	209,096	759,109	202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	25,132,811	25,763,464
				24,899,933	22,707,417						882508-BD-5	TEXAS INSTRUMENTS INC SR UNSEC	1EFE	24,899,933	22,707,417
126076KS8	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	25,165,951	19,859,477	10/28/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	172,810	759,109	678858-BN-0	OKLAHOMA G&E CO SR UNSEC	1GFE	24,993,141	19,100,368
				24,929,933	17,810,405						89417E-AR-0	TRAVELERS COS INC 3.05% Due 6/8/2051 JD8	1FFE	24,929,933	17,810,405
126076KT6	CDX.NA.HY35 SR. TRANCHE	1B	98,896,154	104,228,015	110,060,127	10/29/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.HY35 SR. TRANCHE, REC. 5% FIXED RATE	9,679,758	10,837,471	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	94,548,257	99,222,656
126076KU3	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,009,209	54,339,343	10/31/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	31,743	759,109	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	50,977,466	53,580,234
126076KV1	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,835,212	53,347,117	11/21/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	248,722	759,109	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	50,586,490	52,588,008
126076KW9	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,045,876	44,788,406	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	255,325	759,109	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	50,790,551	44,029,297
126076KX7	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,413,797	47,056,469	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	275,294	759,109	3137BD-C5-3	FHR 4377 LZ Z SEQ	1A	51,138,503	46,297,360
126076KY5	CDX.NA.IG35 SR. TRANCHE	1G	100,000,000	40,374,424	34,857,978	12/23/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	570,861	1,518,218	74456Q-BB-1	PUBLIC SERVICE ELECTRIC SECURED	1FFE	39,803,563	33,339,760
				40,000,000	38,031,912						95000U-2L-6	WELLS FARGO & COMPANY SERIES MTN	2AFE	40,000,000	38,031,912
				20,027,545	20,467,563						695114-CB-2	PACIFICORP 1ST MORTG	1FFE	20,027,545	20,467,563
126076KZ2	CDX.NA.IG35 SR. TRANCHE	1G	100,000,000	35,374,761	34,128,483	12/23/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	500,933	1,518,218	717081-EC-3	PFIZER INC SR UNSEC	1EFE	34,873,828	32,610,265
				35,000,000	32,716,132						60687Y-AT-6	MIZUHO FINANCIAL GROUP SR UNSEC	1GFE	35,000,000	32,716,132
				29,879,135	26,364,695						459200-KB-6	IBM CORP SR UNSEC	1GFE	29,879,135	26,364,695
126076MT4	CDX.NA.IG35 SR. TRANCHE	1F	100,000,000	36,040,706	34,049,494	01/28/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	675,176	1,518,218	05964H-AF-2	BANCO SANTANDER SA SR UNSEC	1GFE	35,365,530	32,531,276
				34,209,047	32,105,349						797440-BM-5	SAN DIEGO G & E 1ST MORTG	1FFE	34,209,047	32,105,349
				30,000,000	25,768,762						06051G-HU-6	BANK OF AMERICA CORP SR UNSEC	1EFE	30,000,000	25,768,762
126076MU1	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	25,004,981	22,243,200	01/29/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	332,661	759,109	87089H-AB-9	SWISS RE TREASURY -US CO.GUARNT	1DFE	24,672,320	21,484,091
				26,120,148	18,650,900						15189X-AW-8	CENTERPOINT ENER HOUSTON SERIES AF	1FFE	26,120,148	18,650,900
126076MV9	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	31,925,718	29,883,935	01/29/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	319,933	759,109	110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI	1FFE	31,605,785	29,124,826
				20,891,948	16,490,155						02361D-AN-0	AMEREN ILLINOIS CO SR SEC	1FFE	20,891,948	16,490,155
126076MW7	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	2,207,517	2,620,415	01/30/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	294,631	759,109	057224-AZ-0	BAKER HUGHES A GE CO LLC SR UNSEC	1GFE	1,912,886	1,861,306
				22,962,368	22,782,206						144141-CV-8	DUKE ENERGY PROGRESS INC 1ST MORTG	1FFE	22,962,368	22,782,206
				33,415,426	55,530,180						74432Q-AC-9	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	33,415,426	55,530,180
12607@ MX5	CDX.NA.IG35 SR. TRANCHE	1F	100,000,000	35,827,449	37,753,304	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	749,417	1,518,218	842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	35,078,032	36,235,086
				30,000,000	28,428,161						172967-LD-1	CITIGROUP INC SR UNSEC	1GFE	30,000,000	28,428,161
				34,943,465	36,460,153						149123-BS-9	CATERPILLAR INC SR UNSEC	1FFE	34,943,465	36,460,153
12607@ MY3	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	30,360,100	33,168,540	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	375,270	759,109	341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	29,984,830	32,409,431
				20,000,000	18,628,121						95000U-2M-4	WELLS FARGO & COMPANY SERIES MTN	2AFE	20,000,000	18,628,121
126076NJ5	CDX.NA.IG35 SR. TRANCHE	1F	100,000,000	38,371,679	34,886,978	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	755,698	1,518,218	837004-CF-5	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	37,615,981	33,368,760
				32,363,006	40,021,566						149123-BL-4	CATERPILLAR INC SR UNSEC	1FFE	32,363,006	40,021,566
				29,688,021	27,602,120						369550-BH-0	GENERAL DYNAMICS CORP 4 1/4% Due 4/1/2040 AO1	1GFE	29,688,021	27,602,120

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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
12607@NC0	CDX.NA.IG35 SR. TRANCHE	1F	60,000,000	60,950,726	61,436,751	02/24/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	445,242	910,931	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	60,505,484	60,525,820
12607@PE4	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	29,723,266	27,830,060	02/24/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	362,587	759,109	377372-AJ-6	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	29,360,679	27,070,951
				20,265,902	16,056,240						040555-CT-9	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	20,265,902	16,056,240
				127,504	113,965						912828-6T-2	US TREASURY N/B United States Treasury No 2.37	1A	127,504	113,965
12607@MZ0	CDX.NA.IG35 SR. TRANCHE	1F	25,000,000	25,145,293	26,377,602	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	181,849	379,555	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	24,963,444	25,998,047
12607@ND8	CDX.NA.IG35 SR. TRANCHE	1F	180,000,000	38,081,828	38,488,113	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,248,879	2,732,793	4042Q1-AB-3	HSBC BANK USA NA SUBORD	1FFE	36,832,949	35,755,320
				36,890,867	40,377,896						98385X-AQ-9	XTO ENERGY INC CO.GUARNT	1DFE	36,890,867	40,377,896
				35,312,551	29,346,804						209111-FC-2	CON EDISON CO OF NY INC SR UNSEC	2AFE	35,312,551	29,346,804
				35,984,912	30,196,139						62878U-2B-7	NBN CO LTD SERIES 144A	1DFE	35,984,912	30,196,139
				34,000,000	32,470,000						87089N-AA-8	SWISS RE FINANCE LUX CO.GUARNT	1FFE	34,000,000	32,470,000
12607@NA4	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	25,335,269	21,508,466	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	335,269	759,109	668074-AU-1	NORTHWESTERN CORP 1ST MORTG	1GFE	25,000,000	20,749,357
				25,134,100	18,565,767						032654-AW-5	ANALOG DEVICES INC 2.8% Due 10/1/2041 A01	1FFE	25,134,100	18,565,767
12607@NE6	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	30,169,958	27,527,492	03/05/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	323,610	759,109	532457-BT-4	ELI LILLY & CO SR UNSEC	1EFE	29,846,348	26,768,383
				20,213,769	13,977,776						040555-DA-9	ARIZONA PUBLIC SERVICE 3 1/2% Due 12/1/2049 JD1	1GFE	20,213,769	13,977,776
12607@NB2	CDX.NA.IG35 SR. TRANCHE	1F	25,000,000	25,244,076	22,275,837	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	160,593	379,555	3136AW-KH-9	FNR 2017-31 GB PAC	1A	25,083,483	21,896,282
12607@NF3	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	30,244,264	28,121,822	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	328,977	759,109	594918-BS-2	MICROSOFT CORP SR UNSEC	1AFE	29,915,287	27,362,713
				19,907,627	16,987,936						05578A-AN-8	BPCE SA SERIES 144A	1EFE	19,907,627	16,987,936
12607@NG1	CDX.NA.IG35 SR. TRANCHE	1F	75,000,000	38,078,053	30,022,813	05/13/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	709,031	1,138,664	00913R-AE-6	AIR LIQUIDE FINANCE CO.GUARNT	1FFE	37,369,022	28,884,149
				37,395,654	37,537,972						68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	37,395,654	37,537,972
12607@NH9	CDX.NA.IG35 SR. TRANCHE	1F	75,000,000	38,102,799	32,702,492	05/20/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	704,949	1,138,664	95709T-AH-3	WESTAR ENERGY INC 1ST MORTG	1FFE	37,397,850	31,563,828
				36,930,998	31,127,710						95709T-AJ-9	WESTAR ENERGY INC 1ST MORTG	1FFE	36,930,998	31,127,710
12607@NS5	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	62,712,612	42,472,737	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	620,783	563,557	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	62,091,829	41,909,180
12607@NQ9	CDX.NA.IG37 SR. TRANCHE	1F	75,000,000	93,974,236	63,709,104	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	931,175	845,335	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	93,043,061	62,863,769
12607@RL6	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	125,715,245	84,945,473	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,241,566	1,127,114	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	124,473,679	83,818,359
12607@NR7	CDX.NA.IG37 SR. TRANCHE	1F	75,000,000	92,276,318	63,709,104	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	901,228	845,335	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	91,375,090	62,863,769
12607@NT3	CDX.NA.IG37 SR. TRANCHE	1F	200,000,000	52,267,558	41,850,917	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	2,403,275	2,254,228	15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT	1FFE	49,864,283	39,596,689
				49,560,550	43,988,105						25468P-CR-5	TWDC ENTERPRISES 18 CORP SR UNSEC	1GFE	49,560,550	43,988,105
				50,308,274	42,555,536						438516-BS-4	HONEYWELL INTERNATIONAL SR UNSEC	1FFE	50,308,274	42,555,536
				49,929,816	45,899,797						68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	49,929,816	45,899,797
12607@NX4	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	61,600,769	42,472,737	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	600,819	563,557	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	60,999,950	41,909,180
12607@NY2	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	62,569,787	42,472,737	09/28/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	599,247	563,557	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	61,970,540	41,909,180
12607@NZ9	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,209,799	44,352,902	09/29/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	577,044	563,557	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC	1EFE	49,632,755	43,789,345
12607@PA2	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,709,267	44,532,584	09/29/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	548,689	563,557	539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC	1GFE	50,160,578	43,969,027
12607@ PD6	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,742,162	36,392,121	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	528,379	563,557	575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A	1DFE	50,213,783	35,828,564
12607@PB0	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	61,032,512	55,480,824	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	529,214	563,557	254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI	1GFE	60,503,298	54,917,267

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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
12607@PC8	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,368,301	50,726,720	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	515,851	563,557	26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	49,852,450	50,163,163
12607@NW6	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,330,701	49,055,273	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	513,569	563,557	546676-AU-1	LOUISVILLE GAS & ELEC 1ST MORTG	1FFE	49,817,132	48,491,716
12607@ PF1	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,220,150	52,903,413	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	506,873	563,557	002824-AY-6	ABBOTT LABORATORIES SR UNSEC	1DFE	49,713,277	52,339,856
12607@ PG9	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,004,176	39,288,540	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	493,145	563,557	82620K-AM-5	SIEMENS FINANCIERINGSMAT CO.GUARNT	1EFE	49,511,031	38,724,983
12607@ PH7	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	51,900,381	35,048,105	10/06/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	487,034	563,557	040555-DB-7	ARIZONA PUBLIC SERVICE 3.35% Due 5/15/2050 MN15	1GFE	51,413,347	34,484,548
12607@ PJ3	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,279,669	35,144,620	10/06/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	478,657	563,557	694476-AE-2	PACIFIC LIFECORP SERIES 144A	1GFE	49,801,012	34,581,063
12607@ PK0	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,478,267	37,339,352	10/06/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	477,819	563,557	95000U-2Q-5	WELLS FARGO & COMPANY VAR % Due 4/30/2041 AO30	2AFE	50,000,448	36,775,795
12607@PL8	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,205,246	42,730,793	10/07/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	448,727	563,557	74456Q-AZ-9	PUBLIC SERVICE ELECTRIC 1ST REF MORT	1FFE	49,756,519	42,167,236
12607@PM6	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	64,317,633	55,474,826	10/09/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	14,723,585	14,374,083	713448-DP-0	PEPSICO INC SR UNSEC	1EFE	49,594,048	41,100,743
				48,758,042	40,038,427						88579Y-AH-4	3M COMPANY SR UNSEC	1FFE	48,758,042	40,038,427
12607@PN4	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	66,490,160	57,695,544	10/09/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	14,723,585	14,374,083	049560-AM-7	ATMOS ENERGY CORP SR UNSEC	1EFE	51,766,575	43,321,461
				48,119,743	30,340,040						02079K-AF-4	ALPHABET INC 2.05% Due 8/15/2050 FA15	1CFE	48,119,743	30,340,040
12607@PP9	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	85,208,966	74,819,054	10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	14,702,333	14,374,083	05971K-AF-6	BANCO SANTANDER SA 3.49% Due 5/28/2030 MN28	1GFE	70,506,633	60,444,971
				30,336,942	29,914,308						842400-FA-6	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	30,336,942	29,914,308
12607@PQ7	CDX.NA.HY37 SR. TRANCHE	1C	49,448,077	59,585,991	55,834,974	10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,349,554	7,187,042	585055-BU-9	MEDTRONIC INC CO.GUARNT	1GFE	52,236,437	48,647,932
12607@SM3	CDX.NA.IG37 SR. TRANCHE	1D	75,000,000	51,634,544	36,441,013	10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	649,952	845,335	575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A	1DFE	50,984,592	35,595,678
				28,263,539	19,343,465						64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A	1CFE	28,263,539	19,343,465
12607@SN1	CDX.NA.HY37 SR. TRANCHE	1G	98,896,154	63,222,203	65,865,101	10/14/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	14,696,803	14,374,083	694476-AA-0	PACIFIC LIFE CORP SR UNSEC	1GFE	48,525,400	51,491,018
				47,947,597	45,924,597						456837-AM-5	ING GROEP NV SR UNSEC	1GFE	47,947,597	45,924,597
				3,985,600	3,041,459						93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC	1GFE	3,985,600	3,041,459
12607@PR5	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	48,051,162	48,269,850	10/14/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	431,001	563,557	020002-AQ-4	ALLSTATE CORP SR UNSEC	1GFE	47,620,161	47,706,293
				2,411,553	2,726,984						478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	2,411,553	2,726,984
12607@PS3	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	43,981,113	34,637,485	10/19/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	970,532	1,157,930	93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC	1GFE	43,010,581	33,479,555
				47,992,822	39,913,184						09659W-2K-9	BNP PARIBAS SERIES 144A	1GFE	47,992,822	39,913,184
				9,364,797	10,589,714						478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	9,364,797	10,589,714
12607@PT1	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	46,952,346	39,398,194	10/22/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	513,049	563,557	02361D-AQ-3	AMEREN ILLINOIS CO SR SEC	1FFE	46,439,297	38,834,637
				3,767,846	3,276,827						049560-AL-9	ATMOS ENERGY CORP SR UNSEC	1EFE	3,767,846	3,276,827
12607@QS2	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,159,364	37,774,185	11/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	492,217	563,557	931142-EU-3	WALMART INC 2 1/2% Due 9/22/2041 MS22	1CFE	49,667,147	37,210,628
12607@QT0	CDX.NA.HY37 SR. TRANCHE	1C	49,448,077	52,740,665	53,799,558	11/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,350,699	7,187,042	64952G-AE-8	NEW YORK LIFE INSURANCE SUBORD	1CFE	45,389,966	46,612,516
				4,854,317	4,126,756						74432Q-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	4,854,317	4,126,756
12607@QU7	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	51,022,834	41,441,306	11/23/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,022,834	1,127,114	404280-CY-3	HSBC HOLDINGS PLC 2.871% Due 11/22/2032 MN22	1GFE	50,000,000	40,314,192
				25,051,426	20,865,295						263534-CP-2	E I DU PONT DE NEMOURS 2.3% Due 7/15/2030 JJ15	1GFE	25,051,426	20,865,295
				24,899,279	21,970,580						459200-KB-6	IBM CORP SR UNSEC	1GFE	24,899,279	21,970,580
12607@ QV5	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	37,206,053	33,953,408	11/24/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	482,465	628,499	89417E-AJ-8	TRAVELERS COS INC SR UNSEC	1FFE	36,723,588	33,324,909

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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
				13,130,785	11,064,055						00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC	1FFE	13,130,785	11,064,055
12607@ QW3	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	40,099,748	30,840,771	11/24/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	961,492	1,127,114	713448-FF-0	PEPSICO INC 2 5/8% Due 10/21/2041 A021	1FFE	39,138,256	29,713,657
				37,402,110	29,666,037						744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	37,402,110	29,666,037
				22,868,081	19,341,141						00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC	1FFE	22,868,081	19,341,141
12607@RN2	CDX.NA.IG37 SR. TRANCHE	1F	200,000,000	34,975,576	34,393,449	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,416,049	2,513,997	06051G-HM-4	BANK OF AMERICA CORP SR UNSEC	1GFE	33,559,527	31,879,452
				34,583,398	27,524,771						23338V-AE-6	DTE ELECTRIC CO GENL REF MORT	1FFE	34,583,398	27,524,771
				33,325,000	28,307,887						33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A	1GFE	33,325,000	28,307,887
				30,321,981	25,400,280						559222-AV-6	MAGNA INTERNATIONAL INC 2.45% Due 6/15/2030 JD15	1GFE	30,321,981	25,400,280
				33,475,000	28,497,358						61744Y-AL-2	MORGAN STANLEY SR UNSEC	1GFE	33,475,000	28,497,358
				34,940,785	31,542,574						907818-DU-9	UNION PACIFIC CORP SR UNSEC	1GFE	34,940,785	31,542,574
12607@QZ6	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	23,041,988	16,414,035	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	704,577	1,256,999	30036F-AA-9	EVERGY KANSAS CENTRAL 3.45% Due 4/15/2050 A015	1FFE	22,337,411	15,157,036
				30,420,124	31,059,809						745332-CA-2	PUGET SOUND ENERGY INC SR SEC	1FFE	30,420,124	31,059,809
				30,125,421	22,956,973						20030N-BU-4	COMCAST CORP CO.GUARNT	1GFE	30,125,421	22,956,973
				22,244,197	16,105,409						594918-BT-0	MICROSOFT CORP SR UNSEC	1AFE	22,244,197	16,105,409
12607@QY9	CDX.NA.HY37 SR. TRANCHE	1C	197,792,308	61,263,776	58,975,724	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	28,893,765	28,748,167	20030N-BM-2	COMCAST CORP CO.GUARNT	1GFE	32,370,011	30,227,557
				31,908,430	35,293,253						136375-BN-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	31,908,430	35,293,253
				32,092,976	27,120,664						209111-FB-4	CON EDISON CO OF NY INC SR UNSEC	2AFE	32,092,976	27,120,664
				32,171,486	26,500,815						902613-AA-6	UBS GROUP AG SR UNSEC	1GFE	32,171,486	26,500,815
				31,602,000	24,743,643						89417E-AL-3	TRAVELERS COS INC SR UNSEC	1FFE	31,602,000	24,743,643
				30,747,572	23,985,677						911312-AZ-9	UNITED PARCEL SERVICE SR UNSEC	1FFE	30,747,572	23,985,677
				11,090,507	7,280,993						30036F-AA-9	EVERGY KANSAS CENTRAL 3.45% Due 4/15/2050 A015	1FFE	11,090,507	7,280,993
12607@QX1	CDX.NA.HY37 SR. TRANCHE	1C	197,792,308	64,286,010	64,323,553	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	28,873,889	28,748,167	010392-EE-4	ALABAMA POWER CO SR UNSEC	1GFE	35,412,121	35,575,386
				34,876,837	29,237,214						23338V-AA-4	DTE ELECTRIC CO GENL REF MORT	1FFE	34,876,837	29,237,214
				35,718,517	33,014,886						459200-KA-8	IBM CORP SR UNSEC	1GFE	35,718,517	33,014,886
				34,991,965	36,830,184						478160-AL-8	JOHNSON & JOHNSON SR UNSEC	1AFE	34,991,965	36,830,184
				35,827,996	28,855,850						68233J-BB-9	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	35,827,996	28,855,850
				23,362,283	22,533,897						842434-CJ-9	SOUTHERN CALIF GAS CO 1ST MORTG	1EFE	23,362,283	22,533,897
12607@RP7	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	24,428,567	23,373,158	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	14,605,181	14,374,083	254687-EB-8	WALT DISNEY COMPANY THE SERIES WI	1GFE	9,823,386	8,999,075
				22,748,720	19,070,191						74340X-BM-2	PROLOGIS LP 2 1/4% Due 4/15/2030 A015	1GFE	22,748,720	19,070,191
				7,000,000	7,978,651						771367-CA-5	ROCHESTER GAS & ELECTRIC 1ST MORTG	1FFE	7,000,000	7,978,651
				24,975,423	20,304,525						78016E-YH-4	ROYAL BANK OF CANADA SERIES GMTN	1FFE	24,975,423	20,304,525
				7,000,000	6,218,819						857477-BN-2	STATE STREET CORP SERIES WI	1FFE	7,000,000	6,218,819
				5,493,975	4,713,522						85771P-AL-6	EQUINOR ASA CO.GUARNT	1DFE	5,493,975	4,713,522
				24,930,656	20,012,332						94974B-GK-0	WELLS FARGO & COMPANY SR UNSEC	2AFE	24,930,656	20,012,332
12607@RA0	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	24,601,810	22,139,295	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	14,605,181	14,374,083	00115A-AM-1	AEP TRANSMISSION CO LLC SERIES M	1GFE	9,996,629	7,765,212
				5,995,398	4,931,445						485134-BR-0	KANSAS CITY POWER & LT MORTGAGE	1FFE	5,995,398	4,931,445
				19,928,639	20,921,919						822582-AN-2	SHELL INTERNATIONAL FIN CO.GUARNT	1EFE	19,928,639	20,921,919
				24,718,035	21,484,091						87089H-AB-9	SWISS RE TREASURY -US CO.GUARNT	1DFE	24,718,035	21,484,091
				29,812,139	27,698,566						82620K-AF-0	SIEMENS FINANCIERINGSMAT CO.GUARNT	1EFE	29,812,139	27,698,566
				8,990,140	7,713,037						85771P-AL-6	EQUINOR ASA CO.GUARNT	1DFE	8,990,140	7,713,037
12607@ RW2	CDX.NA.IG37 SR. TRANCHE	1D	100,000,000	10,850,084	9,827,040	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	861,039	1,256,999	85771P-AL-6	EQUINOR ASA CO.GUARNT	1DFE	9,989,045	8,570,041
				29,815,801	30,742,981						87305Q-CB-5	TTX CO SR UNSEC	1FFE	29,815,801	30,742,981

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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
				29,910,532	24,645,524						927804-FT-6	VIRGINIA ELEC & POWER CO SR UNSEC	2AFE	29,910,532	24,645,524
				29,863,711	32,796,655						983024-AN-0	WYETH LLC CO.GUARNT	1EFE	29,863,711	32,796,655
126076RQ5	CDX.NA.HY37 SR. TRANCHE	1C	49,448,077	23,475,180	19,693,659	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,276,487	7,187,042	136375-BW-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	16,198,693	12,506,617
				36,453,026	25,764,044						64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A	1CFE	36,453,026	25,764,044
126076RS1	CDX.NA.HY37 SR. TRANCHE	1C	49,448,077	30,301,688	22,295,276	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,248,273	7,187,042	459200-KL-4	IBM CORP 2.95% Due 5/15/2050 MN15	1GFE	23,053,415	15,108,234
				27,275,275	26,274,150						491674-BG-1	KENTUCKY UTILITIES CO 1ST MORTG	1FFE	27,275,275	26,274,150
126076RT9	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	30,236,673	22,601,321	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	356,487	563,557	009158-AZ-9	AIR PRODUCTS & CHEMICALS 2.7% Due 5/15/2040 MN15	1FFE	29,880,186	22,037,764
				13,415,077	10,363,372						136375-BW-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	13,415,077	10,363,372
				6,915,197	4,667,906						459200-KL-4	IBM CORP 2.95% Due 5/15/2050 MN15	1GFE	6,915,197	4,667,906
126076RV4	CDX.NA.HY37 SR. TRANCHE	1F	49,448,077	36,548,098	35,444,407	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,221,713	7,187,042	837004-CD-0	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	29,326,385	28,257,365
				20,349,773	17,042,195						911312-AR-7	UNITED PARCEL SERVICE SR UNSEC	1FFE	20,349,773	17,042,195
12607@ RC6	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	24,695,473	25,351,699	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	813,150	1,256,999	002824-BG-4	ABBOTT LABORATORIES SR UNSEC	1DFE	23,882,323	24,094,700
				4,493,014	3,003,987						713448-EP-9	PEPSICO INC 2 7/8% Due 10/15/2049 A015	1EFE	4,493,014	3,003,987
				23,954,005	24,003,918						842434-CG-5	SOUTHERN CALIF GAS CO 1ST MORTG	1EFE	23,954,005	24,003,918
				23,936,642	24,615,510						89417E-AH-2	TRAVELERS COS INC SR UNSEC	1FFE	23,936,642	24,615,510
				23,854,371	24,310,329						906548-BY-7	UNION ELECTRIC CO SR SEC	1FFE	23,854,371	24,310,329
126076RR3	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	34,451,924	35,526,875	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	14,503,186	14,374,083	12189L-AA-9	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	19,948,738	21,152,792
				19,935,819	21,978,065						12189T-AX-2	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	19,935,819	21,978,065
				19,924,464	16,889,067						144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MORTG	1FFE	19,924,464	16,889,067
				19,994,341	21,346,121						171232-AQ-4	CHUBB CORP CO.GUARNT	1FFE	19,994,341	21,346,121
				20,000,000	18,697,842						172967-LP-4	CITIGROUP INC SR UNSEC	1GFE	20,000,000	18,697,842
12607@TT7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	44,795,604	38,345,443	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,280,237	7,187,042	032654-AV-7	ANALOG DEVICES INC 2.1% Due 10/1/2031 A01	1FFE	37,515,367	31,158,401
				12,256,349	8,722,354						717081-FA-6	PFIZER INC 2.7% Due 5/28/2050 MN28	1EFE	12,256,349	8,722,354
12607@TU4	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	42,816,100	47,395,413	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,258,650	7,187,042	478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	35,557,450	40,208,371
				14,897,800	10,112,281						717081-FA-6	PFIZER INC 2.7% Due 5/28/2050 MN28	1EFE	14,897,800	10,112,281
12607@TV2	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	27,354,343	26,226,099	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	363,589	563,557	46647P-AV-8	JPMORGAN CHASE & CO SR UNSEC	1FFE	26,990,754	25,662,542
				23,592,782	19,366,351						89417E-AM-1	TRAVELERS COS INC SR UNSEC	1FFE	23,592,782	19,366,351
12607@TY6	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	8,129,284	6,095,013	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	356,675	563,557	717081-FA-6	PFIZER INC 2.7% Due 5/28/2050 MN28	1EFE	7,772,609	5,531,456
				23,254,333	17,486,413						976656-CE-6	WISC ELEC POWER SR UNSEC	1GFE	23,254,333	17,486,413
				18,778,000	16,515,848						30231G-AW-2	EXXON MOBIL CORP SR UNSEC	1DFE	18,778,000	16,515,848
12607@UT5	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	6,825,753	4,978,248	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	337,838	563,557	15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD	1FFE	6,487,915	4,414,691
				27,471,111	23,215,440						66989H-AF-5	NOVARTIS CAPITAL CORP CO.GUARNT	1DFE	27,471,111	23,215,440
				16,258,788	13,831,440						278865-BA-7	ECOLAB INC SR UNSEC	1GFE	16,258,788	13,831,440
12607@UU2	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	27,222,508	26,243,506	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,222,508	7,187,042	20765Q-AH-8	CONNECTICUT NATURAL GAS SR UNSEC	1FFE	20,000,000	19,056,464
				19,975,821	15,477,770						209111-FH-1	CON EDISON CO OF NY INC SR UNSEC	1GFE	19,975,821	15,477,770
				9,990,938	9,088,540						02361D-AT-7	AMEREN ILLINOIS CO 1ST MORTG	1FFE	9,990,938	9,088,540
12607@TX8	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	36,284,760	32,477,153	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,234,143	7,187,042	209111-FG-3	CON EDISON CO OF NY INC SR UNSEC	2AFE	29,050,617	25,290,111

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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
				21,054,195	14,211,910						15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD	1FFE	21,054,195	14,211,910
12607@TW0	CDX.NA.IG37 SR. TRANCHE	1G	100,000,000	26,959,911	19,280,208	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	682,595	1,256,999	084664-CV-1	BERKSHIRE HATHAWAY FIN 2.85% Due 10/15/2050 AO15	1CFE	26,277,316	18,023,209
				25,224,873	22,734,012						693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC	1GFE	25,224,873	22,734,012
				24,912,291	20,581,684						494368-CD-3	KIMBERLY CLARK CORP 2% Due 11/2/2031 MN2	1FFE	24,912,291	20,581,684
				23,760,779	21,418,928						478160-BU-7	JOHNSON & JOHNSON SR UNSEC	1AFE	23,760,779	21,418,928
12518*2A7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	70,060,167	49,096,222	12/04/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,254,501	7,187,042	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	62,805,666	41,909,180
12607@TZ3	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	69,431,543	49,096,222	12/04/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,242,529	7,187,042	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	62,189,014	41,909,180
12607@US7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	57,339,235	51,965,292	01/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,369,796	7,187,042	05531G-AB-7	BB&T CORP SUBORD	1GFE	49,969,439	44,778,250
12607@UA6	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	32,320,816	32,410,289	01/19/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,358,164	7,187,042	209111-EF-6	CON EDISON CO OF NY INC SR UNSEC	2AFE	24,962,652	25,223,247
				24,980,770	23,436,527						46625H-RX-0	JPMORGAN CHASE & CO SUBORD	1GFE	24,980,770	23,436,527
12607@UB4	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	9,199,343	8,597,088	01/21/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,331,814	7,187,042	059165-EH-9	BALTIMORE GAS & ELECTRIC SR UNSEC	1GFE	1,867,529	1,410,046
				23,956,533	20,485,723						207597-EH-4	CONNECTICUT LIGHT & PWR 1ST MORTG	1EFE	23,956,533	20,485,723
				23,201,111	25,135,430						26442C-AB-0	DUKE ENERGY CAROLINAS 1ST REF MORT	1FFE	23,201,111	25,135,430
12607@UC2	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	30,455,255	29,157,368	01/21/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,305,485	7,187,042	369550-BM-9	GENERAL DYNAMICS CORP 3 5/8% Due 4/1/2030 AO1	1GFE	23,149,770	21,970,326
				27,238,769	27,940,657						459200-AR-2	IBM CORP SR UNSEC	1GFE	27,238,769	27,940,657
12607@UD0	CDX.NA.IG37 SR. TRANCHE	1D	100,000,000	81,859,648	76,381,375	01/22/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	750,990	1,256,999	891160-MJ-9	TORONTO-DOMINION BANK SUBORD	1FFE	81,108,658	75,124,376
				18,731,520	20,284,906						904764-AH-0	UNILEVER CAPITAL CORP CO.GUARNT	1EFE	18,731,520	20,284,906
12607@UE8	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	50,313,454	54,579,276	01/25/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	338,737	563,557	341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	49,974,717	54,015,719
12607@ UF5	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	42,794,337	42,741,416	01/25/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,223,184	7,187,042	02360F-AB-2	UNION ELECTRIC CO SR SEC	1FFE	35,571,153	35,554,374
				20,463,522	20,558,635						209111-EH-2	CON EDISON CO OF NY INC SR UNSEC	2AFE	20,463,522	20,558,635
12607@UM0	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	57,073,704	60,526,907	01/25/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,217,182	7,187,042	837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	49,856,522	53,339,865
12607@UN8	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	56,797,113	61,786,810	01/27/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,204,279	7,187,042	904764-AH-0	UNILEVER CAPITAL CORP CO.GUARNT	1EFE	49,592,834	54,599,768
12607@UP3	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	15,391,359	16,915,155	01/27/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	323,069	563,557	872287-AL-1	TCI COMMUNICATIONS INC SR UNSEC	1GFE	15,068,290	16,351,598
				20,038,485	22,413,877						822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	20,038,485	22,413,877
				14,999,910	15,834,882						773903-AB-5	ROCKWELL AUTOMATION INC SR UNSEC	1GFE	14,999,910	15,834,882
12607@UR9	CDX.NA.IG37 SR. TRANCHE	1D	25,000,000	25,045,514	22,298,763	01/28/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	119,167	314,250	539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC	1GFE	24,926,347	21,984,513
12607@UQ1	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	57,391,596	62,212,609	01/28/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,142,817	7,187,042	136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC	1FFE	50,248,779	55,025,567
12607@VE7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	57,698,377	61,335,446	02/04/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,126,792	7,187,042	907818-CF-3	UNION PACIFIC CORP SR UNSEC	1GFE	50,571,585	54,148,404
				130,639	131,751						020002-AS-0	ALLSTATE CORP SR UNSEC	1GFE	130,639	131,751
12607@VK3	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	40,245,342	36,672,129	02/04/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	245,342	628,499	617446-8P-7	MORGAN STANLEY SERIES MTN	1EFE	40,000,000	36,043,630
				10,045,449	10,406,735						010392-FB-9	ALABAMA POWER CO SR UNSEC	1GFE	10,045,449	10,406,735
12607@VM9	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	51,994,535	53,506,422	02/05/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,066,336	7,187,042	341081-ES-2	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	44,928,199	46,319,380
				4,662,829	5,067,332						020002-AS-0	ALLSTATE CORP SR UNSEC	1GFE	4,662,829	5,067,332
12607@VF4	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	45,111,837	46,278,524	02/05/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	154,398	563,557	842400-EV-1	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	44,957,439	45,714,967
				4,997,429	4,136,454						45138L-BA-0	IDAHO POWER CO 1ST MORTG	1FFE	4,997,429	4,136,454
12607@VG2	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	47,925,097	47,454,689	02/08/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,045,160	7,187,042	250847-DZ-0	DTE ELECTRIC CO GENL REF MORT	1FFE	40,879,937	40,267,647

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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
				8,894,678	8,434,977						91324P-BU-5	UNITEDHEALTH GROUP INC SR UNSEC	1FFE	8,894,678	8,434,977
12607@VH0	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	30,407,754	31,782,120	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	212,478	628,499	244199-BD-6	DEERE & COMPANY SR UNSEC	1FFE	30,195,276	31,153,621
				19,977,472	21,930,904						22541L-AE-3	CREDIT SUISSE USA INC CO.GUARNT	1FFE	19,977,472	21,930,904
12607@VL1	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	32,719,783	33,748,369	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	169,302	563,557	976656-BW-7	WISC ELEC POWER SR UNSEC	1GFE	32,550,481	33,184,812
				17,989,836	17,932,649						207597-DS-1	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	17,989,836	17,932,649
12607@VJ6	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	40,309,816	43,490,610	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,081,495	7,187,042	263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTG	1FFE	33,228,321	36,303,568
				16,599,765	17,390,634						842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	16,599,765	17,390,634
12607@VS6	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	44,698,133	46,064,969	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,047,498	7,187,042	202795-HK-9	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	37,650,635	38,877,927
				12,586,421	12,441,844						842400-FP-3	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	12,586,421	12,441,844
12607@VN7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	44,345,046	36,853,079	02/12/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,942,936	7,187,042	744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	37,402,110	29,666,037
				12,943,700	14,008,673						822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	12,943,700	14,008,673
12607@VP2	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	31,940,159	28,336,523	02/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,941,615	7,187,042	91159H-HW-3	US BANCORP SUBORD	1GFE	24,998,544	21,149,481
				24,982,968	24,702,808						949746-JM-4	WELLS FARGO & COMPANY SR UNSEC	2AFE	24,982,968	24,702,808
12607@VQ0	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	40,770,132	36,971,691	02/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,930,477	7,187,042	845743-BN-2	SOUTHWESTERN PUBLIC SERV 1ST MORTG	1GFE	33,839,655	29,784,649
				15,689,849	12,359,134						665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	15,689,849	12,359,134
12607@VR8	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	32,828,384	29,119,748	02/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,898,102	7,187,042	91324P-DT-6	UNITEDHEALTH GROUP INC SR UNSEC	1FFE	25,930,282	21,932,706
				23,850,000	22,534,232						86562M-BG-4	SUMITOMO MITSUI FINL GRP SR UNSEC	1GFE	23,850,000	22,534,232
12607@WR7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	26,483,342	24,258,997	03/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,626,088	7,187,042	040555-CN-2	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	19,857,254	17,071,955
				19,872,111	22,852,889						195869-AD-4	COLONIAL PIPELINE CO SR UNSEC	1GFE	19,872,111	22,852,889
				9,989,495	9,038,591						458140-BM-1	INTEL CORP 4 3/4% Due 3/25/2050 MS25	1FFE	9,989,495	9,038,591
12607@WS5	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	36,626,088	32,955,804	03/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,626,088	7,187,042	06051G-HU-6	BANK OF AMERICA CORP SR UNSEC	1EFE	30,000,000	25,768,762
				24,575,484	21,609,497						254687-EF-9	WALT DISNEY COMPANY THE SERIES WI	1GFE	24,575,484	21,609,497
12607@WT3	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	23,281,776	24,089,259	03/12/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,289,700	3,593,521	737679-CY-4	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	19,992,076	20,495,738
				4,977,608	5,471,794						69351U-AM-5	PPL ELECTRIC UTILITIES 1ST MORTG	1EFE	4,977,608	5,471,794
12607@WV8	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	28,280,437	27,729,603	03/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,280,437	3,593,521	15405E-AA-6	CENTRAL MAINE POWER CO SR UNSEC	1GFE	25,000,000	24,136,082
12607@WU0	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	23,258,089	23,167,528	05/03/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,258,089	3,593,521	55608J-AP-3	MACQUARIE GROUP LTD SR UNSEC	1FFE	20,000,000	19,574,007
				4,978,450	5,132,995						911312-BV-7	UNITED PARCEL SERVICE 5.2% Due 4/1/2040 AO1	1FFE	4,978,450	5,132,995
12607@WX4	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	27,962,387	28,930,180	05/10/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,165,482	3,593,521	020002-AS-0	ALLSTATE CORP SR UNSEC	1GFE	24,796,905	25,336,659
12607@WW6	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	13,104,597	14,032,680	05/20/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,104,597	3,593,521	617446-8N-2	MORGAN STANLEY Flt % Due 3/24/2051 MS24	1GFE	10,000,000	10,439,159
				15,000,011	14,451,660						695114-CD-8	PACIFICORP 1ST MORTG	1FFE	15,000,011	14,451,660
12607@XC9	CDX.NA.HY37 SR. TRANCHE	1D	24,724,038	23,122,348	24,833,800	06/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,122,348	3,593,521	745332-BW-5	PUGET SOUND ENERGY INC SR SEC	1FFE	20,000,000	21,240,279
				5,006,739	5,697,996						98385X-AM-8	XTO ENERGY INC CO.GUARNT	1DFE	5,006,739	5,697,996
12607@XD7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	58,610,801	67,633,242	06/14/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	5,935,615	7,187,042	054536-AA-5	AXA SA SUBORD	1GFE	52,675,186	60,446,200
12607@XE5	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	17,845,181	19,325,673	06/17/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	2,865,827	3,593,521	20030N-AF-8	COMCAST CORP CO.GUARNT	1GFE	14,979,354	15,732,152
				9,999,143	10,235,035						209111-EL-3	CON EDISON CO OF NY INC SR UNSEC	2AFE	9,999,143	10,235,035

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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
12607@YU8	CDX.NA.IG37 SR. TRANCHE	1E	5,000,000	5,061,450	5,322,668	09/09/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	(27,323)	56,356	341081-EP-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	5,088,773	5,266,312
12607@YW4	CDX.NA.IG37 SR. TRANCHE	1F	5,000,000	5,033,558	5,044,275	09/09/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	(27,935)	56,356	45138L-AQ-6	IDAHO POWER CO 1ST MORTG	1FFE	5,061,493	4,987,919
12607@YV6	CDX.NA.IG37 SR. TRANCHE	1E	5,000,000	5,114,477	5,204,494	09/09/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	(27,731)	57,896	341081-ES-2	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	5,142,208	5,146,598
12607@YY0	CDX.NA.HY37 SR. TRANCHE	2A	4,944,808	5,639,948	5,777,733	09/13/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	645,819	718,704	94980V-AG-3	WELLS FARGO BANK NA SUBORD	2AFE	4,994,129	5,059,029
12607@YZ7	CDX.NA.HY37 SR. TRANCHE	1G	4,944,808	5,643,510	5,766,110	09/13/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	645,819	718,704	976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC	1GFE	4,997,691	5,047,406
12607@YX2	CDX.NA.HY37 SR. TRANCHE	1F	4,944,808	5,400,500	6,184,813	09/13/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	645,819	718,704	983024-AN-0	WYETH LLC CO.GUARNT	1EFE	4,754,681	5,466,109
12607@ZA1	CDX.NA.IG39 SR. TRANCHE	1G	50,000,000	8,234,507	10,531,989	09/27/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,726,839)	44,680	454889-AM-8	INDIANA MICHIGAN POWER SR UNSEC	1GFE	9,961,346	10,487,309
				19,906,919	21,204,789						571748-AK-8	MARSH & MCLENNAN COS INC SR UNSEC	2AFE	19,906,919	21,204,789
				1,969,203	1,976,287						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	1,969,203	1,976,287
				19,954,450	21,747,595						665772-CB-3	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	19,954,450	21,747,595
				502,663	502,413						67021C-AF-4	NSTAR ELECTRIC CO SR UNSEC	1EFE	502,663	502,413
12607@ZB9	CDX.NA.IG39 SR. TRANCHE	1G	100,000,000	16,274,122	19,966,450	09/28/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,641,244)	380,790	45138L-AP-8	IDAHO POWER CO 1ST MORTG	1FFE	19,915,366	19,585,660
				9,960,482	10,002,035						250847-EA-4	DTE ELECTRIC CO SR SEC	1FFE	9,960,482	10,002,035
				19,956,201	21,364,128						976826-BE-6	WISCONSIN POWER & LIGHT SR UNSEC	1GFE	19,956,201	21,364,128
				19,866,691	19,932,804						67021C-AC-1	NSTAR ELECTRIC CO SR UNSEC	1EFE	19,866,691	19,932,804
				14,769,021	14,822,150						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	14,769,021	14,822,150
				19,996,322	21,680,431						69351U-AH-6	PPL ELECTRIC UTILITIES 1ST MORTG	1EFE	19,996,322	21,680,431
12607@ZC7	CDX.NA.IG39 SR. TRANCHE	1E	50,000,000	19,859,422	22,748,946	09/28/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,954,660)	44,680	12189T-AK-0	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	21,814,082	22,704,266
				7,695,723	8,494,784						12189T-AZ-7	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	7,695,723	8,494,784
				2,953,804	2,964,430						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	2,953,804	2,964,430
				21,398,657	22,133,906						7425A0-BC-3	PRINCIPAL LIFE GLOBAL SR SEC	1EFE	21,398,657	22,133,906
12607@ZD5	CDX.NA.IG39 SR. TRANCHE	1F	100,000,000	47,459,481	58,711,373	09/30/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,718,431)	380,790	054536-AA-5	AXA SA SUBORD	1GFE	51,177,912	58,330,583
				14,737,704	15,035,694						450319-AA-6	ITC MIDWEST LLC 1ST MORTG	1FFE	14,737,704	15,035,694
				19,996,345	21,744,382						826418-BE-4	SIERRA PACIFIC POWER CO GENL REF MORT	1FFE	19,996,345	21,744,382
				19,933,296	20,957,438						958587-BG-1	NSTAR ELECTRIC CO SR UNSEC	1EFE	19,933,296	20,957,438
12607@ZF0	CDX.NA.IG39 SR. TRANCHE	1E	50,000,000	13,039,828	15,802,273	09/30/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,945,780)	44,680	341081-FC-6	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	14,985,608	15,757,593
				14,938,838	16,114,665						532457-BA-5	ELI LILLY & CO SR UNSEC	1EFE	14,938,838	16,114,665
				5,388,294	6,500,788						737679-DC-1	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	5,388,294	6,500,788
				2,953,804	2,964,430						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	2,953,804	2,964,430
				14,941,041	16,201,395						743315-AL-7	PROGRESSIVE CORP SR UNSEC	1FFE	14,941,041	16,201,395
12607@ZE3	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	13,705,071	16,477,480	09/30/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,900,330)	44,680	12189Q-AB-6	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	15,605,401	16,432,800
				6,971,985	7,714,027						837004-BV-1	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	6,971,985	7,714,027
				14,965,343	16,301,304						263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MORTG	1FFE	14,965,343	16,301,304
				14,989,896	16,001,959						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	14,989,896	16,001,959
12607@ZP8	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	20,770,253	23,718,482	10/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,579,955	8,311,323	136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC	1FFE	14,190,298	15,407,159
				16,940,012	18,182,576						250847-DU-1	DTE ELECTRIC CO SR SEC	1FFE	16,940,012	18,182,576
				20,445,020	22,697,942						882389-CC-1	TEXAS EASTERN TRANSMISSI SR UNSEC	1GFE	20,445,020	22,697,942
12607@ZQ6	CDX.NA.HY39 SR. TRANCHE	1A	99,973,077	113,467,976	104,681,241	10/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	12,996,254	16,622,647	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	100,471,722	88,058,594
12607@ZR4	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	18,642,499	20,824,237	10/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,650,719	8,311,323	46051M-AC-6	INTERNATIONAL TRANSMISSI 1ST MORTG	1FFE	11,991,780	12,512,914
				11,984,169	12,514,299						74456Q-AR-7	PUBLIC SERVICE ELECTRIC SR SEC	1FFE	11,984,169	12,514,299

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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
				12,000,000	12,691,040						745332-BX-3	PUGET SOUND ENERGY INC SR SEC	1FFE	12,000,000	12,691,040
				2,070,992	2,241,388						822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	2,070,992	2,241,388
				11,888,900	13,269,375						89417E-AD-1	TRAVELERS COS INC SR UNSEC	1FFE	11,888,900	13,269,375
126076ZS2	CDX.NA.IG39 SR. TRANCHE	1G	50,000,000	8,656,630	10,253,761	10/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,352,886)	44,680	010392-EC-8	ALABAMA POWER CO SR UNSEC	1GFE	10,009,516	10,209,081
				24,964,846	26,016,838						010392-FB-9	ALABAMA POWER CO SR UNSEC	1GFE	24,964,846	26,016,838
				1,867,707	2,174,759						665772-CB-3	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	1,867,707	2,174,759
				9,970,536	10,546,361						907818-CX-4	UNION PACIFIC CORP SR UNSEC	1GFE	9,970,536	10,546,361
				5,461,747	5,935,241						532457-BC-1	ELI LILLY & CO SR UNSEC	1FFE	5,461,747	5,935,241
126076ZU7	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	14,964,512	19,223,138	10/08/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(2,932,268)	380,790	002824-AY-6	ABBOTT LABORATORIES SR UNSEC	1DFE	17,896,780	18,842,348
				11,085,258	12,853,517						129466-AM-0	BERKSHIRE HATHAWAY ENERG SR UNSEC	1GFE	11,085,258	12,853,517
				7,351,151	6,672,448						254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI	1GFE	7,351,151	6,672,448
				15,084,353	15,922,174						291011-AQ-7	EMERSON ELECTRIC CO SR UNSEC	1FFE	15,084,353	15,922,174
				18,060,401	20,625,317						377372-AE-7	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	18,060,401	20,625,317
				17,496,802	19,278,631						641423-BU-1	NEVADA POWER CO GENL REF MORT	1FFE	17,496,802	19,278,631
				17,113,263	18,457,955						744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	17,113,263	18,457,955
126076A42	CDX.NA.HY39 SR. TRANCHE	1.F	99,973,077	23,794,634	27,827,496	10/08/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	13,100,085	16,622,647	092114-AB-3	BLACK HILLS POWER INC 1ST MORTG	1FFE	10,694,549	11,204,849
				1,198,878	1,245,212						12189T-AN-4	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	1,198,878	1,245,212
				14,970,331	16,610,925						149123-BK-6	CATERPILLAR INC SR UNSEC	1FFE	14,970,331	16,610,925
				16,481,425	18,061,981						149123-BN-0	CATERPILLAR INC SR UNSEC	1FFE	16,481,425	18,061,981
				14,653,648	15,685,129						171232-AQ-4	CHUBB CORP CO.GUARNT	1FFE	14,653,648	15,685,129
				17,264,108	16,322,946						254687-DM-5	WALT DISNEY COMPANY THE SERIES WI	1GFE	17,264,108	16,322,946
				14,086,985	16,155,051						532457-AP-3	ELI LILLY & CO SR UNSEC	1EFE	14,086,985	16,155,051
				12,974,060	13,671,501						693304-AH-0	PECO ENERGY CO 1ST REF MORT	1FFE	12,974,060	13,671,501
126076A67	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	7,920,005	10,257,755	10/08/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,528,618)	44,680	11778B-AB-8	SKY GROUP FINANCE PLC CO.GUARNT	1GFE	9,448,623	10,213,075
				20,808,256	21,822,053						144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTG	1FFE	20,808,256	21,822,053
				24,144,948	21,923,405						254687-DV-5	WALT DISNEY COMPANY THE SERIES WI	1GFE	24,144,948	21,923,405
126076B58	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	101,296,206	104,564,579	10/12/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,277,602)	380,790	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	104,573,808	104,183,789
126076A75	CDX.NA.HY39 SR. TRANCHE	1.F	99,973,077	111,751,186	97,412,137	10/12/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	12,659,716	16,622,647	655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC	2AFE	99,091,470	80,789,490
126076B41	CDX.NA.HY39 SR. TRANCHE	1.F	99,973,077	52,662,584	50,290,452	10/12/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	12,661,860	16,622,647	210518-CU-8	CONSUMERS ENERGY CO 1ST MORTG	1FFE	40,000,724	33,667,805
				20,000,000	16,599,485						668074-AU-1	NORTHWESTERN CORP 1ST MORTG	1GFE	20,000,000	16,599,485
				40,001,861	35,645,232						95000U-2S-1	WELLS FARGO & COMPANY SERIES MTN	2AFE	40,001,861	35,645,232
126076B66	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	16,805,333	22,704,239	10/13/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,162,389)	380,790	002824-AV-2	ABBOTT LABORATORIES SR UNSEC	1DFE	19,967,722	22,323,449
				6,486,214	7,005,755						039483-AT-9	ARCHER DANIELS SR UNSEC	1FFE	6,486,214	7,005,755
				26,659,560	27,433,573						049560-AG-0	ATMOS ENERGY CORP SR UNSEC	1EFE	26,659,560	27,433,573
				51,324,165	48,717,500						912810-RE-0	US TREASURY N/B United States Treasury No 3.62	1A	51,324,165	48,717,500
				4,652,008	4,956,197						039483-AN-2	ARCHER DANIELS SR UNSEC	1FFE	4,652,008	4,956,197
126076A34	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	100,990,707	90,037,548	10/14/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,484,030)	380,790	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	104,474,737	89,656,758
126076A26	CDX.NA.HY39 SR. TRANCHE	1.F	99,973,077	101,835,622	100,267,178	10/14/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	12,295,514	16,622,647	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	89,540,108	83,644,531
126076ZW3	CDX.NA.HY39 SR. TRANCHE	1.F	74,979,808	19,450,041	23,906,940	10/15/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	9,486,664	12,466,985	013716-AQ-8	RIO TINTO ALCAN INC SR UNSEC	1FFE	9,963,377	11,439,955
				11,457,786	11,978,496						144141-CY-2	DUKE ENERGY PROGRESS LLC 1ST MORTG	1FFE	11,457,786	11,978,496

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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
				9,996,494	10,649,001						207597-DV-4	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	9,996,494	10,649,001
				8,564,741	8,700,114						207597-EA-9	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	8,564,741	8,700,114
				12,865,790	14,420,215						478160-AJ-3	JOHNSON & JOHNSON SR UNSEC	1AFE	12,865,790	14,420,215
				12,001,349	12,668,253						665772-BQ-1	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	12,001,349	12,668,253
				10,786,747	13,013,773						737679-DC-1	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	10,786,747	13,013,773
126076ZV5	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	31,642,293	29,517,674	10/20/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,697,192	8,311,323	74432Q-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	24,945,101	21,206,351
				24,905,746	20,218,107						74456Q-BQ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG	1FFE	24,905,746	20,218,107
126076ZT0	CDX.NA.HY39 SR. TRANCHE	1G	49,986,538	31,266,893	31,450,497	10/21/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,561,954	8,311,323	694476-AD-4	PACIFIC LIFECORP SR UNSEC	1GFE	24,704,939	23,139,174
				24,613,133	21,232,077						822582-BQ-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	24,613,133	21,232,077
126076B74	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	48,609,165	43,993,899	11/04/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,206,997)	44,680	912810-QU-5	US TREASURY N/B United States Treasury No 3.12	1A	49,816,162	43,949,219
				4,987,562	4,994,119						049560-AK-1	ATMOS ENERGY CORP SR UNSEC	1EFE	4,987,562	4,994,119
126076D31	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	48,533,106	44,073,977	11/10/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,088,669)	44,680	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	49,621,775	44,029,297
				4,917,644	5,158,100						45138L-AL-7	IDAHO POWER CO 1ST MORTG	1FFE	4,917,644	5,158,100
126076ZX1	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	33,607,289	26,165,844	11/18/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,343,151	8,311,323	009158-BA-3	AIR PRODUCTS & CHEMICALS 2.8% Due 5/15/2050 MN15	1FFE	26,264,138	17,854,521
				24,941,771	21,558,073						049560-AL-9	ATMOS ENERGY CORP SR UNSEC	1EFE	24,941,771	21,558,073
126076ZY9	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	14,399,010	15,224,817	11/29/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(589,086)	44,680	210518-CP-9	CONSUMERS ENERGY CO 1ST MORTG	1FFE	14,988,096	15,180,137
				19,961,395	20,025,591						341081-FD-4	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	19,961,395	20,025,591
				14,946,552	15,377,414						74456Q-AV-8	PUBLIC SERVICE ELECTRIC 1ST REF MORT	1FFE	14,946,552	15,377,414
				52,464,399	62,274,371						25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT	2AFE	52,464,399	62,274,371
126076A59	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	10,663,221	11,457,340	11/29/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,502,601	8,311,323	195869-AJ-1	COLONIAL PIPELINE CO SR UNSEC	1GFE	3,160,620	3,146,017
				17,002,247	17,210,672						45138L-AN-3	IDAHO POWER CO 1ST MORTG	1FFE	17,002,247	17,210,672
				15,179,692	15,495,024						665772-CE-7	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	15,179,692	15,495,024
				14,982,386	15,177,087						94980V-AG-3	WELLS FARGO BANK NA SUBORD	2AFE	14,982,386	15,177,087
126076D49	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	44,470,842	41,866,946	12/03/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(522,665)	44,680	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	44,993,507	41,822,266
				6,965,915	7,119,847						341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	6,965,915	7,119,847
126076C81	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	32,646,866	29,884,780	12/03/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,646,866	8,311,323	46647P-AJ-5	JPMORGAN CHASE & CO SR UNSEC	1FFE	25,000,000	21,573,457
				24,988,386	31,124,691						717081-CY-7	PFIZER INC SR UNSEC	1EFE	24,988,386	31,124,691
126076A83	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	49,046,828	44,065,434	12/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(521,716)	44,680	478160-BV-5	JOHNSON & JOHNSON SR UNSEC	1AFE	49,568,544	44,020,754
				3,993,539	4,166,875						149123-BS-9	CATERPILLAR INC SR UNSEC	1FFE	3,993,539	4,166,875
126076A91	CDX.NA.HY39 SR. TRANCHE	1.F	74,979,808	85,739,681	78,390,814	12/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	11,354,206	12,466,985	912810-QU-5	US TREASURY N/B United States Treasury No 3.12	1A	74,385,475	65,923,829
126076B25	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	52,446,766	50,133,589	12/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,530,493	8,311,323	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	44,916,273	41,822,266
126076B33	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	32,522,755	31,530,102	12/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,522,755	8,311,323	172967-LS-8	CITIGROUP INC SR UNSEC	1GFE	25,000,000	23,218,779
				24,861,353	19,542,493						202795-JJ-0	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	24,861,353	19,542,493
126076B82	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	24,278,819	27,948,991	12/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(680,834)	44,680	002824-AV-2	ABBOTT LABORATORIES SR UNSEC	1DFE	24,959,653	27,904,311
				24,853,152	24,108,639						79466L-AF-1	SALESFORCE.COM INC SR UNSEC	1FFE	24,853,152	24,108,639
				4,993,118	5,244,051						20030N-AF-8	COMCAST CORP CO.GUARNT	1GFE	4,993,118	5,244,051

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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
126076B90	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	17,716,421	18,886,825	12/16/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,728,731	8,311,323	209111-EM-1	CON EDISON CO OF NY INC SR UNSEC	2AFE	9,987,690	10,575,502
				9,996,364	12,006,392						244199-AZ-8	DEERE & COMPANY SR UNSEC	1FFE	9,996,364	12,006,392
				22,649,703	21,548,125						912810-RE-0	US TREASURY N/B United States Treasury No 3.62	1A	22,649,703	21,548,125
				6,977,725	7,199,266						842400-FH-1	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	6,977,725	7,199,266
126076C24	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	46,347,165	41,171,633	12/16/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(467,147)	44,680	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	46,814,312	41,126,953
				4,997,472	5,401,572						341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	4,997,472	5,401,572
126076C32	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	43,359,465	50,226,765	12/16/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,669,196	8,311,323	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT	2AFE	35,690,269	41,915,442
				16,221,599	13,215,887						3617WU-NK-8	GNMA POOL CH3094	1A	16,221,599	13,215,887
				23,455,493	21,385,272						56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED	1BFE	23,455,493	21,385,272
126076C40	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	29,441,937	30,016,826	12/17/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,513,557	8,311,323	209111-EY-5	CON EDISON CO OF NY INC SR UNSEC	2AFE	21,928,380	21,705,503
				10,441,195	11,297,738						22541L-AE-3	CREDIT SUISSE USA INC CO.GUARNT	1FFE	10,441,195	11,297,738
				22,100,566	21,846,703						842400-FP-3	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	22,100,566	21,846,703
126076C57	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	14,951,043	15,699,808	12/17/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(697,037)	44,680	055451-AV-0	BHP BILLITON FIN USA LTD CO.GUARNT	1FFE	15,648,080	15,655,128
				19,881,544	19,926,877						678858-BF-7	OKLAHOMA GAS & ELECTRIC SR UNSEC	1GFE	19,881,544	19,926,877
				19,900,502	19,444,254						485134-BM-1	KANSAS CITY POWER & LT MORTGAGE	1FFE	19,900,502	19,444,254
126076C65	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	55,169,132	49,438,276	12/21/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,440,068	8,311,323	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	47,729,064	41,126,953
126076C73	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	49,028,656	44,073,977	12/21/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(768,217)	44,680	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	49,796,873	44,029,297
				3,985,249	4,141,153						842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	3,985,249	4,141,153
126076C99	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	57,615,085	52,340,620	12/23/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,558,991	8,311,323	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	50,056,094	44,029,297
126076D23	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	43,103,151	41,866,946	12/23/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(621,405)	44,680	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	43,724,556	41,822,266
				9,986,867	10,197,647						341081-EY-9	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	9,986,867	10,197,647
TBD	CDX.NA.IG39 SR. TRANCHE	1*	25,000,000	14,486,206	14,892,710	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(88,552)	22,340	037833-BW-9	APPLE INC SR UNSEC	1BFE	14,574,758	14,870,370
				5,300,772	5,438,507						74456Q-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT	1FFE	5,300,772	5,438,507
				5,010,245	5,047,406						976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC	1GFE	5,010,245	5,047,406
				257,418	241,960						912810-FP-8	US TREASURY N/B United States Treasury No 5.37	1A	257,418	241,960
TBD	CDX.NA.HY39 SR. TRANCHE	1*	24,993,269	18,921,109	19,161,024	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,991,269	4,155,662	037735-CE-5	APPALACHIAN POWER CO SR UNSEC	2AFE	14,929,840	15,005,362
				9,995,382	10,094,811						976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC	1GFE	9,995,382	10,094,811
12776*BA4	CDX.NA.IG39 SR. TRANCHE	1.F	25,000,000	29,724,737	31,902,726	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(71,742)	22,340	656531-AG-5	EQUINOR ASA CO.GUARNT	1DFE	29,796,479	31,880,386
12776* BB2	CDX.NA.HY39 SR. TRANCHE	1A	24,993,269	26,328,547	25,066,795	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	4,023,962	4,155,662	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	22,304,585	20,911,133
12776*BC0	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	50,161,085	61,456,263	01/19/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(131,707)	44,680	35177P-AL-1	ORANGE SA SR UNSEC	2AFE	50,292,792	61,411,583
				1,832,888	2,193,621						341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	1,832,888	2,193,621
12776*BD8	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	25,242,218	27,383,271	01/20/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(228,970)	44,680	013716-AU-9	RIO TINTO ALCAN INC SR UNSEC	1FFE	25,471,188	27,338,591
				9,991,109	9,704,587						20765Q-AJ-4	CONNECTICUT NATURAL GAS SR UNSEC	1FFE	9,991,109	9,704,587
				19,897,815	18,384,500						59156R-BG-2	METLIFE INC SR UNSEC	1GFE	19,897,815	18,384,500
12776* BE6	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	54,971,343	57,922,651	01/20/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,923,830	8,311,323	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	47,047,513	49,611,328
12776* BG1	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	24,837,554	21,290,470	01/26/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(155,548)	44,680	233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A	1FFE	24,993,102	21,245,790

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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
				25,066,577	25,690,487						595620-AE-5	MIDAMERICAN ENERGY CO 1ST MORTG	1FFE	25,066,577	25,690,487
				1,407,140	1,453,059						202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	1,407,140	1,453,059
12776*BH9	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	19,730,620	20,671,100	01/31/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(105,481)	44,680	494368-BG-7	KIMBERLY-CLARK CORP SR UNSEC	1FFE	19,836,101	20,626,420
				27,256,362	35,991,254						59156R-AM-0	METLIFE INC SR UNSEC	1GFE	27,256,362	35,991,254
				4,987,562	4,994,119						049560-AK-1	ATMOS ENERGY CORP SR UNSEC	1EFE	4,987,562	4,994,119
12776*BJ5	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	28,017,755	29,267,548	01/31/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,097,932	8,311,323	020002-AT-8	ALLSTATE CORP SR UNSEC	1GFE	19,919,823	20,956,225
				38,632,754	38,208,541						001192-AD-5	SOUTHERN CO GAS CAPITAL CO.GUARNT	2AFE	38,632,754	38,208,541
12776* BF3	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	9,920,367	10,171,757	02/10/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	9,298	44,680	172967-EC-1	CITIGROUP INC SR UNSEC	1GFE	9,911,069	10,127,077
				46,747,412	51,616,983						89420G-AE-9	TRAVELERS PPTY CASUALTY CO.GUARNT	1FFE	46,747,412	51,616,983
12776*BK2	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	58,183,453	60,307,417	02/10/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,137,690	8,311,323	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	50,045,763	51,996,094
12776*BL0	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	18,048,120	18,343,956	02/11/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,077,630	8,311,323	26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	9,970,490	10,032,633
				39,692,025	26,619,963						745332-CK-0	PUGET SOUND ENERGY INC 2.893% Due 9/15/2051 MS15	1FFE	39,692,025	26,619,963
TBD	CDX.NA.HY39 SR. TRANCHE	1*	49,986,538	48,352,321	43,390,197	02/15/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,076,560	8,311,323	00440E-AQ-0	CHUBB INA HOLDINGS INC CO.GUARNT	1FFE	40,275,761	35,078,874
				12,935,733	13,021,762						668771-AL-2	NORTONLIFELOCK INC SERIES 144A	3CFE	12,935,733	13,021,762
12776*BM8	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	42,310,689	45,211,774	02/16/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,054,717	8,311,323	377372-AB-3	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	34,255,972	36,900,451
				38,287,040	39,031,457						837004-BX-7	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	38,287,040	39,031,457
12776*BN6	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	24,916,222	20,312,723	02/17/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(83,778)	44,680	06051G-HA-0	BANK OF AMERICA CORP SR UNSEC	1GFE	25,000,000	20,268,043
				22,133,729	20,563,477						912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	22,133,729	20,563,477
				2,997,503	3,204,619						976826-BE-6	WISCONSIN POWER & LIGHT SR UNSEC	1GFE	2,997,503	3,204,619
12776*BP1	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	24,459,039	22,781,295	02/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(154,282)	44,680	3137BB-CR-9	FHR 4354 GL EXCH SEQ	1A	24,613,321	22,736,615
				31,736,672	20,954,590						912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	31,736,672	20,954,590
12776*BQ9	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	69,216,546	50,220,503	02/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,984,681	8,311,323	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	61,231,865	41,909,180
12776*BR7	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	55,549,996	57,986,673	02/22/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,938,797	8,375,345	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	47,611,199	49,611,328
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	66,189,641	63,871,711	02/22/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(208,988)	44,680	912810-RC-4	US TREASURY N/B United States Treasury No 3.62	1A	66,398,629	63,827,031
12776*BS5	CDX.NA.HY39 SR. TRANCHE	1A	24,993,269	35,497,614	25,110,252	02/22/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,949,764	4,155,662	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	31,547,850	20,954,590
12776* BX4	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	52,983,762	37,842,602	03/02/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(218,238)	44,680	299808-AH-8	EVEREST REINSURANCE HLDG 3 1/2% Due 10/15/2050 AO15	1GFE	53,202,000	37,797,922
				22,202,135	21,989,391						040555-CF-9	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	22,202,135	21,989,391
12776* BZ9	CDX.NA.HY39 SR. TRANCHE	1*	49,986,538	27,816,041	29,140,545	03/02/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,936,876	8,375,345	867229-AE-6	SUNCOR ENERGY INC SR UNSEC	2AFE	19,879,165	20,765,200
				39,238,828	37,212,186						3617JF-MB-7	GNMA POOL BL3054	1A	39,238,828	37,212,186
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	29,842,498	26,910,557	03/09/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(166,729)	44,680	278062-AE-4	EATON CORP CO.GUARNT	1GFE	30,009,227	26,865,877
				23,433,430	24,420,283						725906-AN-1	BARRICK GOLD CORP SR UNSEC	2AFE	23,433,430	24,420,283
				1,487,809	1,737,966						744448-CA-7	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	1,487,809	1,737,966
TBD	CDX.NA.HY39 SR. TRANCHE	1*	49,986,538	32,998,165	41,192,032	03/09/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,993,028	8,375,345	59156R-AE-8	METLIFE INC SR UNSEC	1GFE	25,005,137	32,816,687
				11,370,618	20,780,902						74432Q-AQ-8	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	11,370,618	20,780,902
				4,717,006	5,428,786						665772-CA-5	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	4,717,006	5,428,786
				1,130,166	1,118,617						38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ	1A	1,130,166	1,118,617
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	24,904,502	28,317,393	03/10/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(314,025)	44,680	26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	25,218,527	28,272,713

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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
				24,482,206	30,371,726						771196-AU-6	ROCHE HOLDINGS INC CO.GUARNT	1CFE	24,482,206	30,371,726
				1,435,949	1,631,232						91086Q-AS-7	UNITED MEXICAN STATES SR UNSEC	2BFE	1,435,949	1,631,232
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	14,275,832	15,446,609	03/11/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(525,798)	44,680	013716-AW-5	RIO TINTO ALCAN INC SR UNSEC	1FFE	14,801,630	15,401,929
				29,273,078	36,807,180						172062-AE-1	CINCINNATI FINL CORP SR UNSEC	1GFE	29,273,078	36,807,180
				4,424,162	8,016,245						416515-AP-9	HARTFORD FINL SVCS GRP SR UNSEC	2AFE	4,424,162	8,016,245
				2,191,165	2,244,554						38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ	1A	2,191,165	2,244,554
TBD	CDX.NA.HY39 SR. TRANCHE	1*	49,986,538	24,284,665	27,579,595	03/11/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,675,092	8,311,323	195869-AG-7	COLONIAL PIPELINE CO SR UNSEC	1GFE	16,609,573	19,268,272
				33,200,510	36,143,992						136385-AC-5	CANADIAN NATL RESOURCES SR UNSEC	2AFE	33,200,510	36,143,992
TBD	CDX.NA.HY39 SR. TRANCHE	1*	49,986,538	23,930,023	25,758,564	03/14/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,507,659	8,311,323	461070-AG-9	INTERSTATE POWER & LIGHT SR UNSEC	2AFE	16,422,364	17,447,241
				19,953,198	22,345,102						278058-AW-2	EATON CORP CO.GUARNT	1GFE	19,953,198	22,345,102
				14,943,437	13,819,992						695114-BZ-0	PACIFICORP 1ST MORTG	1FFE	14,943,437	13,819,992
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	7,206,857	19,120,567	03/14/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(844,723)	44,680	054536-AC-1	AXA SA JR SUBORDINATED	2AFE	8,051,580	19,075,887
				17,062,471	22,456,553						59156R-AJ-7	METLIFE INC SR UNSEC	1GFE	17,062,471	22,456,553
				13,597,932	13,671,790						38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ	1A	13,597,932	13,671,790
				12,924,991	14,162,452						020002-AJ-0	ALLSTATE CORP SR UNSEC	1GFE	12,924,991	14,162,452
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	11,067,856	12,280,697	03/14/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(903,503)	44,680	12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	11,971,359	12,236,017
				12,590,196	12,387,903						695114-CL-0	PACIFICORP 1ST MORTG	1FFE	12,590,196	12,387,903
				8,910,096	15,331,250						74432Q-AK-1	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	8,910,096	15,331,250
				12,461,957	13,710,132						341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	12,461,957	13,710,132
				6,686,563	6,628,190						594918-BK-9	MICROSOFT CORP SR UNSEC	1AFE	6,686,563	6,628,190
TBD	CDX.NA.HY39 SR. TRANCHE	1*	49,986,538	17,280,966	19,468,770	03/16/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,390,373	8,311,323	46625H-HF-0	JPMORGAN CHASE & CO SR UNSEC	1FFE	9,890,593	11,157,447
				41,371,106	42,561,630						907818-CS-5	UNION PACIFIC CORP SR UNSEC	1GFE	41,371,106	42,561,630
TBD	CDX.NA.HY39 SR. TRANCHE	1*	24,993,269	32,328,427	35,412,105	03/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,762,079	4,155,662	039483-AT-9	ARCHER DANIELS SR UNSEC	1FFE	28,566,348	31,256,443
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	30,220,041	31,079,362	03/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(779,001)	44,680	059165-DX-5	BALTIMORE GAS & ELECTRIC SR UNSEC	1GFE	30,999,042	31,034,682
				16,982,096	18,065,552						656531-AG-5	EQUINOR ASA CO.GUARNT	1DFE	16,982,096	18,065,552
				3,093,920	3,142,849						907818-BY-3	UNION PACIFIC CORP SR UNSEC	1GFE	3,093,920	3,142,849
TBD	CDX.NA.HY39 SR. TRANCHE	1*	24,993,269	8,558,706	9,514,436	03/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,723,392	4,155,662	24820R-AG-3	EQUINOR ASA CO.GUARNT	1DFE	4,835,314	5,358,774
				13,002,845	21,316,032						74432Q-AH-8	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	13,002,845	21,316,032
				3,496,013	4,034,259						837004-BX-7	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	3,496,013	4,034,259
TBD	CDX.NA.HY39 SR. TRANCHE	1*	24,993,269	6,350,186	7,127,241	03/24/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,734,825	4,155,649	144141-CV-8	DUKE ENERGY PROGRESS INC 1ST MORTG	1FFE	2,615,361	2,971,592
				21,560,159	22,295,671						278058-DB-5	EATON CORP CO.GUARNT	1GFE	21,560,159	22,295,671
TBD	Treasury Bond Forward	1*	25,000,000	24,953,711	23,146,485	04/05/2023	04/05/2024	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(1,120,679)	74456Q-AP-1	PUBLIC SERVICE EL & GAS SR SEC	1FFE	24,953,711	24,267,164
				989,981	952,356						695114-BX-5	PACIFICORP 1ST MORTG	1FFE	989,981	952,356
TBD	Treasury Bond Forward	1*	25,000,000	6,908,770	7,278,377	05/31/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		195,670	74456Q-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT	1FFE	6,908,770	7,082,707
				20,245,000	20,249,859						62582P-AA-8	MUNICH RE SERIES 144A	1FFE	20,245,000	20,249,859
TBD	Treasury Bond Forward	1*	50,000,000	32,736,597	32,334,225	06/02/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(323,304)	035240-AQ-3	ANHEUSER-BUSCH INBEV WOR CO.GUARNT	1GFE	32,736,597	32,657,529
				17,298,984	17,829,508						341081-ET-0	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	17,298,984	17,829,508
TBD	Treasury Bond Forward	1*	50,000,000	13,280,848	12,871,454	06/02/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(295,142)	207597-DX-0	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	13,280,848	13,166,596
				15,375,573	15,210,458						575767-AE-8	MASS MUTUAL LIFE INS CO SUBORD	1DFE	15,375,573	15,210,458
				19,095,948	18,862,547						842400-FF-5	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	19,095,948	18,862,547
				58,875,439	61,144,976						913017-BJ-7	UNITED TECHNOLOGIES CORP SR UNSEC	2AFE	58,875,439	61,144,976

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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*	50,000,000	6,973,606	6,955,439	06/02/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(189,278)	485134-BH-2	KANSAS CITY POWER & LT MORTGAGE	1FFE	6,973,606	7,144,717
				14,996,917	15,819,244						59022C-AJ-2	BANK OF AMERICA CORP SUBORD	2AFE	14,996,917	15,819,244
				14,391,239	15,261,441						641423-BP-2	NEVADA POWER CO GENL REF MORT	1FFE	14,391,239	15,261,441
				14,034,339	15,304,403						74531E-AA-0	PUGET SOUND ENERGY INC SR SEC	1FFE	14,034,339	15,304,403
TBD	Treasury Bond Forward	1*	50,000,000	7,980,051	8,388,122	06/02/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(239,697)	199575-AT-8	OHIO POWER COMPANY SR UNSEC	2AFE	7,980,051	8,627,819
				6,059,591	6,873,633						39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG	1GFE	6,059,591	6,873,633
				10,221,080	11,045,453						665772-CA-5	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	10,221,080	11,045,453
				12,438,967	12,390,003						678858-BL-4	OKLAHOMA G&E CO SR UNSEC	1GFE	12,438,967	12,390,003
				12,582,335	12,387,903						695114-CL-0	PACIFICORP 1ST MORTG	1FFE	12,582,335	12,387,903
				1,523,089	1,538,517						38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ	1A	1,523,089	1,538,517
TBD	Treasury Bond Forward	1*	50,000,000	9,812,277	9,781,143	06/02/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(227,379)	341081-EU-7	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	9,812,277	10,008,522
				13,003,525	13,167,496						478160-BJ-2	JOHNSON & JOHNSON SR UNSEC	1AFE	13,003,525	13,167,496
				10,284,487	10,414,688						665772-CE-7	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	10,284,487	10,414,688
				9,972,392	10,054,357						66765R-BQ-8	NORTHWEST NATURAL GAS CO 1ST MORTG	1FFE	9,972,392	10,054,357
				9,880,658	10,048,253						67021C-AF-4	NSTAR ELECTRIC CO SR UNSEC	1EFE	9,880,658	10,048,253
TBD	Treasury Bond Forward	1*	50,000,000	54,491,605	36,365,114	06/05/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(217,076)	037833-DZ-0	APPLE INC 2.4% Due 8/20/2050 FA20	1BFE	54,491,605	36,582,190
TBD	Treasury Bond Forward	1*	50,000,000	53,789,734	41,177,298	06/05/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(134,824)	68902V-AL-1	OTIS WORLDWIDE CORP SERIES WI	2BFE	53,789,734	41,312,122
TBD	Treasury Bond Forward	1*	50,000,000	53,505,286	37,267,442	06/05/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(39,956)	565130-AA-9	MAPLE GROVE FUNDING TR I SERIES 144A	2AFE	53,505,286	37,307,398
TBD	Treasury Bond Forward	1*	50,000,000	52,925,840	43,576,229	06/05/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		20,607	21036P-BH-0	CONSTELLATION BRANDS INC 2 1/4% Due 8/1/2031 FA1	2CFE	52,925,840	43,555,622
TBD	Treasury Bond Forward	1*	50,000,000	54,425,499	48,052,923	06/05/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		124,657	759351-AN-9	REINSURANCE GRP OF AMER SR UNSEC	2AFE	54,425,499	47,928,266
TBD	Treasury Bond Forward	1*	50,000,000	54,070,829	36,069,044	06/06/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		141,834	04621W-AE-0	ASSURED GUARANTY US HLDG 3.6% Due 9/15/2051 MS15	2AFE	54,070,829	35,927,210
TBD	Treasury Bond Forward	1*	50,000,000	52,150,000	32,978,430	06/06/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		135,591	632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A	2AFE	52,150,000	32,842,839
TBD	Treasury Bond Forward	1*	50,000,000	45,716,741	41,882,618	06/06/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		142,792	714046-AN-9	PERKINELMER INC 2 1/4% Due 9/15/2031 MS15	2BFE	45,716,741	41,739,826
				4,837,485	4,199,372						743315-AP-8	PROGRESSIVE CORP SR UNSEC	1FFE	4,837,485	4,199,372
TBD	Treasury Bond Forward	1*	50,000,000	50,808,812	36,288,973	06/07/2023	12/17/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		340,816	45866F-AP-9	INTERCONTINENTALEXCHANGE 2.65% Due 9/15/2040 MS15	1GFE	50,808,812	35,948,157
TBD	Treasury Bond Forward	1*	100,000,000	49,217,047	33,444,669	06/08/2023	06/11/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		491,752	225313-AN-5	CREDIT AGRICOLE SA SERIES 144A	2AFE	49,217,047	32,952,917
				49,875,366	50,543,210						575634-AS-9	MASSACHUSETTS ELECTRIC SR UNSEC	2AFE	49,875,366	50,543,210
				969,740	1,013,457						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	969,740	1,013,457
TBD	Treasury Bond Forward	1*	50,000,000	49,913,729	41,646,653	06/08/2023	12/17/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		324,101	001192-AK-9	SOUTHERN CO GAS CAPITAL CO.GUARNT	2AFE	49,913,729	41,322,552
				102,078	106,680						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	102,078	106,680
TBD	Treasury Bond Forward	1*	50,000,000	49,937,924	37,657,083	06/08/2023	12/17/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		388,999	883556-CM-2	THERMO FISHER SCIENTIFIC 2.8% Due 10/15/2041 AO15	1GFE	49,937,924	37,268,084
				76,558	80,010						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	76,558	80,010
TBD	Treasury Bond Forward	1*	50,000,000	50,000,000	40,288,510	06/08/2023	06/11/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		677,395	05971K-AL-3	BANCO SANTANDER SA 3.225% Due 11/22/2032 MN22	2BFE	50,000,000	39,611,115
TBD	Treasury Bond Forward	1*	50,000,000	49,907,739	40,195,316	06/13/2023	12/17/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		327,771	294429-AT-2	EQUIFAX INC 2.35% Due 9/15/2031 MS15	2BFE	49,907,739	39,867,545
				102,078	106,680						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	102,078	106,680
TBD	Treasury Bond Forward	1*	100,000,000	97,584,319	89,826,107	06/14/2023	03/20/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		591,732	912810-TH-1	US TREASURY N B 3 1/8% Due 5/15/2042 MN15	1A	97,584,319	89,234,375

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
				2,551,948	2,666,993						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	2,551,948	2,666,993
TBD	Treasury Bond Forward	1*	50,000,000	48,662,076	45,094,161	06/14/2023	06/18/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		476,973	912810-TH-1	US TREASURY N B 3 1/8% Due 5/15/2042 MN15	1A	48,662,076	44,617,188
				1,531,169	1,600,196						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	1,531,169	1,600,196
TBD	Treasury Bond Forward	1*	50,000,000	48,378,966	45,020,933	06/14/2023	03/20/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		403,745	912810-TH-1	US TREASURY N B 3 1/8% Due 5/15/2042 MN15	1A	48,378,966	44,617,188
				1,735,324	1,813,555						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	1,735,324	1,813,555
TBD	Treasury Bond Forward	1*	50,000,000	49,884,624	45,873,348	06/15/2023	03/20/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		35,457	91282C-FF-3	US TREASURY NB 2 3/4% Due 8/15/2032 FA15	1AFE	49,884,624	45,837,891
				127,597	133,350						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	127,597	133,350
TBD	Treasury Bond Forward	1*	50,000,000	49,536,153	49,688,773	06/19/2023	06/18/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		77,445	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	49,536,153	49,611,328
				510,390	533,399						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	510,390	533,399
TBD	Treasury Bond Forward	1*	50,000,000	49,857,791	34,680,411	06/23/2023	06/26/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(469,935)	570535-AX-2	MARKEL CORP 3.45% Due 5/7/2052 MN7	2BFE	49,857,791	35,150,346
				153,117	160,020						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	153,117	160,020
TBD	Treasury Bond Forward	1*	50,000,000	49,403,290	32,089,928	06/23/2023	06/26/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(360,030)	416518-AD-0	HARTFORD FINL SVCS GRP 2.9% Due 9/15/2051 MS15	2AFE	49,403,290	32,449,958
				612,467	640,078						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	612,467	640,078
TBD	Treasury Bond Forward	1*	50,000,000	49,655,568	31,832,944	06/30/2023	07/03/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(315,494)	912810-SQ-2	WI TREASURY SEC 1 1/8% Due 8/15/2040 FA15	1A	49,655,568	32,148,438
				204,156	213,359						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	204,156	213,359
				262,326	250,160						589331-AS-6	MERCK & CO INC SR UNSEC	1EFE	262,326	250,160
TBD	Treasury Bond Forward	1*	50,000,000	49,586,234	32,008,498	06/30/2023	07/03/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(139,940)	912810-SQ-2	WI TREASURY SEC 1 1/8% Due 8/15/2040 FA15	1A	49,586,234	32,148,438
				290,589	247,189						45434L-2C-7	INDIAN RAILWAY FINANCE SERIES 144A	2CFE	290,589	247,189
				270,594	246,183						341081-FG-7	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	270,594	246,183
91283#AD5	ASSET SWAP PAY FLOAT RECEIVE 2.158%	1B	10,000,000	10,059,721	6,849,715	07/15/2016	07/15/2026	ASSET SWAP, REC. 2.158% FIXED RATE		(2,542,961)	912828-S5-0	TSY INFL IX N/B United States Treasury In .125	1A	10,059,721	9,392,676
81379LA@5	INTEREST RATE SWAP PAY SOFR RECEIVE 0.4565%	1A	25,000,000	29,413,481	24,727,151	08/28/2020	08/28/2030	INTEREST RATE SWAP PAY SOFR RECEIVE 0.4565% DUE 08/28/2030		(5,039,646)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	29,413,481	29,766,797
81379LA*7	INTEREST RATE SWAP PAY SOFR RECEIVE 0.476%	1A	25,000,000	28,055,565	24,757,081	08/28/2020	08/28/2030	INTEREST RATE SWAP PAY SOFR RECEIVE 0.476% DUE 08/28/2030		(5,009,716)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	28,055,565	29,766,797
TBD	TREASURY TOTAL RETURN SWAP	1*	25,000,000	25,000,000	23,045,311	04/05/2023	04/05/2024	TREADURY TOTAL RETURN SWAP T 3 5/8 02/15/53 (912810TN8)		(944,848)	04342J-AA-5	ASB BANK LIMITED SERIES 144A	1GFE	25,000,000	23,990,159
9999999999 - Totals				16,197,421,927	15,136,576,261	XXX	XXX	XXX	750,635,050	866,594,026	XXX	XXX	XXX	15,446,786,877	14,269,982,235

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	220	13,701,101,364	233	14,470,532,942					220	13,701,101,364
2. Add: Opened or Acquired Transactions	36	1,824,464,923	31	1,666,538,190					67	3,491,003,113
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	60,350,795	XXX		XXX		XXX	60,350,795
4. Less: Closed or Disposed of Transactions	23	993,988,764							23	993,988,764
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	61,044,581	XXX		XXX		XXX		XXX	61,044,581
7. Ending Inventory	233	14,470,532,942	264	16,197,421,927					264	16,197,421,927

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	1,401,733,346	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,401,733,346
4.	Part D, Section 1, Column 6	1,650,034,347	
5.	Part D, Section 1, Column 7	(248,301,001)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,375,498,816	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,375,498,816
10.	Part D, Section 1, Column 9	1,902,721,325	
11.	Part D, Section 1, Column 10	(527,222,507)	
12	Total (Line 9 minus Line 10 minus Line 11)		(2)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	13,409,118,404	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	13,409,118,404	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	261,045,665	91,467,222
2.	Cost of cash equivalents acquired	11,584,412,941	21,672,466,085
3.	Accrual of discount	8,622,840	5,778,465
4.	Unrealized valuation increase (decrease)		5,731,679
5.	Total gain (loss) on disposals	65,517	239,459
6.	Deduct consideration received on disposals	10,186,204,690	21,496,072,046
7.	Deduct amortization of premium	114	5,778,465
8.	Total foreign exchange change in book/adjusted carrying value		(12,786,734)
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)	1,667,942,159	261,045,665
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,667,942,159	261,045,665

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				68,297
One Brickell Square	Miami	FL	08/28/2002	Various				415,126
Houston Industrial Group I	Houston	TX	12/31/2002	Various				37,223
Rosslyn Overlook	Arlington	VA	08/25/2011	Various				(12,874)
Cobia Distribution Center	Miami	FL	02/06/2013	Various				39,809
Cyan PDX	Portland	OR	05/21/2013	Various				54,675
Bridge Pointe	Woodridge	IL	10/04/2019	Various				(5,835)
Franklin Square I IC	Baltimore	MD	10/04/2019	Various				29,754
Hollins End	Halethorpe	MD	10/04/2019	Various				83,725
Washington DC Corporate Center	Washington	DC	10/04/2019	Various				1,252,044
Landover DC	Landover	MD	10/04/2019	Various				14,590
Vista Point South	Coppell	TX	10/04/2019	Various				61,182
Centerpointe	Moreno Valley	CA	10/04/2019	Various				240,828
Bedford Park	Bedford Park	IL	10/04/2019	Various				1,917,160
Emerald Corporate Park	Auburn	WA	08/23/2005	Various				41,780
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various				126,692
Van Dorens West - Kent Valley IP	Ken	WA	12/30/2002	Various				960,737
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				494,190
Franklin 299	Redwood City	CA	06/03/2016	Various				69,995
600-650 College Road	Princeton	NJ	11/03/2016	Various				(42,843)
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				(14,500)
Yorktown Apartments	Dallas	TX	07/25/2018	Various				94,676
Central Green Distribution Center	Houston	TX	07/30/2019	Various				120,180
730 Third Avenue	New York	NY	01/01/1973	Various				4,237,023
Southern Service Center	Charlotte	NC	07/01/1999	Various				164,346
OHare Logistics Center IV	Elk Grove Village	IL	05/08/2020	Various				235,000
Octave Apartments	Nashville	TN	10/30/2020	Various				6,505
Apartments at Blakeney	Charlotte	NC	11/02/2020	Various				660,918
Twelve100 Apartments	Austin	TX	12/15/2020	Various				322,290
Bridge Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Bridge Creek Fee Owner LLC				308,305
Boulder Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Boulder Creek Fee Owner LLC				44,044
River Club Apartments	Athens	GA	12/22/2021	Madison Exchange				4,238
One Norman Square	Cornelius	NC	12/23/2021	CCC One Norman Square LLC				324,481
GA Mobius Life Science East No Central	Middleton	WI	08/05/2021	Peak 1031 Exchange Inc				659,000
Pacific Landing Industrial Phase II	Salt Lake City	UT	08/31/2021	Various				(459,753)
Adairsville Distribution Center	Adairsville	GA	06/09/2022	Various				5,100,930
Curve at Gilbert	Gilbert	AZ	12/01/2022	LIV Communities / Rockefeller Group				29,170
Oak Grove Plaza	Sachse	TX	12/01/2022	LaSalle Investment Mgmt.				45,289
SCL Health Aurora Crossroads	Aurora	CO	03/01/2023	Sisters of Charity of Leavenworth Health System, Inc.				3,200,139
Roswell Wieuca	Atlanta	GA	04/06/2023	New Market RW, LLC	36,148,225			
SCL Health Wheat Ridge MOB	Wheat Ridge	CO	04/27/2023	Sisters of Charity of Leavenworth Health System, Inc.				5,282,444
0199999. Acquired by Purchase					36,148,225			26,210,980
Beckwith Farms	Mount Juliet	TN	10/04/2019	Various				2,100
33D North Apartments	Denton	TX	06/23/2015	Various				286,504
Millennium One Apartments	Charlotte	NC	10/15/2015	Various		(125,053)		24,024
The Rocks Apartments	East Lansing	MI	05/10/2016	Various		(13,480,000)		69,164
Capital Gateway	Bethesda	MD	12/28/2004	ND Properties, Inc.				121,866
0299999. Acquired by Internal Transfer						(13,605,053)		503,658
0399999 - Totals					36,148,225	(13,605,053)		26,714,638

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Otto's South Vineyard LLC	Napa	CA	04/12/2023	Fund Distribution			2,000,000						2,000,000						
Central Green Distribution Center	Houston	TX	06/02/2023	KBUSA Properties - 16400 Air Center Blvd, LLC	7,946,680	120,180	8,372,311	528,989			(528,989)		7,846,549	12,307,698		4,461,150	4,461,150	490,309	144,885
0199999. Property Disposed					7,946,680	120,180	10,372,311	528,989			(528,989)		9,846,549	12,307,698		4,461,150	4,461,150	490,309	144,885
0399999 - Totals					7,946,680	120,180	10,372,311	528,989			(528,989)		9,846,549	12,307,698		4,461,150	4,461,150	490,309	144,885

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
6602693027	CAVE CREEK	AZ		04/10/2023	3.375	784,472		1,190,000
6602681873	TRABUCO CANYON	CA		04/10/2023	3.000	899,008		1,400,000
6601204487	JACKSONVILLE	FL		04/10/2023	0.000	10,059		80,000
6602694777	CHINO	CA		04/10/2023	3.375	507,478		1,140,000
6601680256	BAYSIDE	NY		04/10/2023	2.875	174,086		1,250,000
6601825109	BROOKLYN	NY		04/10/2023	3.000	788,251		1,750,000
6601680967	CHARLOTTESVILLE	VA		04/10/2023	3.125	233,079		3,300,000
6602690536	GLENDALE	CA		04/10/2023	2.875	895,026		1,620,000
6602701382	BEVERLY HILLS	CA		04/10/2023	2.875	763,419		1,500,000
6601708248	ALBANY	CA		04/10/2023	3.375	631,609		1,450,000
6601682880	NEW YORK	NY		04/10/2023	2.875	1,407		345,000
6602679992	WALNUT CREEK	CA		04/10/2023	3.125	723,218		1,150,000
6602675354	LIVERMORE	CA		04/10/2023	3.375	607,298		1,350,000
6601808352	RANCHO MIRAGE	CA		04/10/2023	3.750	523,933		800,000
6602692185	ALBUQUERQUE	NM		04/10/2023	3.125	132,195		225,000
6601682062	BRONXVILLE	NY		04/10/2023	3.750	366,505		1,860,000
6601731166	PALM SPRINGS	CA		04/10/2023	2.990	347,730		1,022,000
6601707752	ENCINITAS	CA		04/10/2023	3.125	741,143		1,720,000
6602676543	MANHASSET	NY		04/10/2023	2.750	2,368,543		5,100,000
6602692466	HERMOSA BEACH	CA		04/10/2023	3.625	224,984		1,410,000
6601686147	WELLESLEY HILLS	MA		04/10/2023	3.625	188,316		1,450,000
6601224493	JACKSONVILLE	FL		04/10/2023	0.000	15,146		80,000
6602694348	DEL MAR	CA		04/10/2023	3.250	981,368		1,540,000
6600068818	GENESEO	IL		04/10/2023	7.125	28,889		79,000
6601677799	COHASSET	MA		04/10/2023	3.625	192,239		975,000
6600677345	JACKSONVILLE	FL		04/10/2023	0.000	38,718		104,000
6601488288	PALM BEACH	FL		04/10/2023	4.000	131,594		515,000
6602700855	PASADENA	CA		04/10/2023	3.125	1,010,372		2,100,000
6602682327	HERCULES	CA		04/10/2023	2.875	805,622		1,264,000
6601479162	CHICAGO	IL		04/10/2023	3.750	272,291		650,000
6602688332	EAGLE	ID		04/10/2023	4.250	636,814		1,020,000
6602686757	FT LAUDERDALE	FL		04/10/2023	2.875	555,275		900,000
6600675885	JACKSONVILLE	FL		04/10/2023	0.000	24,818		111,000
6602690742	BOCA RATON	FL		04/10/2023	3.250	561,561		887,000
6602678846	COLLIERVILLE	TN		04/10/2023	3.125	478,291		700,000
6601722744	REDONDO BEACH	CA		04/10/2023	3.250	873,812		1,360,000
6602687490	GLENVIEW	IL		04/10/2023	3.250	540,484		860,000
6600838871	HOLMES BEACH	FL		04/10/2023	5.125	529,669		990,000
6601473322	SALINAS	CA		04/10/2023	3.500	306,856		975,000
6601224147	JACKSONVILLE	FL		04/10/2023	0.000	21,108		80,000
6602676790	BERKELEY	CA		04/10/2023	2.750	646,914		1,370,000
6602683507	RANCHO MIRAGE	CA		04/10/2023	3.000	527,803		820,000
6601809053	DUXBURY	MA		04/10/2023	3.250	669,667		1,100,000
6602695717	IDYLLWILD	CA		04/10/2023	3.250	596,569		915,000
6602688779	MURRIETA	CA		04/10/2023	3.500	553,214		745,000
6601223982	JACKSONVILLE	FL		04/10/2023	0.000	12,039		80,000
6602676071	BURR RIDGE	IL		04/10/2023	2.750	433,463		1,000,000
6602697390	AVENTURA	FL		04/10/2023	2.750	593,300		2,630,000
6600675646	JACKSONVILLE	FL		04/10/2023	0.000	21,027		102,000
6601274928	MIAMI GARDENS	FL		04/10/2023	4.750	88,578		360,000
6600676974	JACKSONVILLE	FL		04/10/2023	0.000	21,931		79,000
6600679085	JACKSONVILLE	FL		04/10/2023	0.000	34,896		104,000
6601675967	LAS VEGAS	NV		04/10/2023	4.000	848,298		1,450,000
6601485466	HUNTINGTON	NY		04/10/2023	3.250	757,934		2,500,000
6601383539	NAPLES	FL		04/10/2023	5.500	64,795		112,000

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6600681016	JACKSONVILLE	FL		04/10/2023	0.000	39,083		102,000
6600940172	MOUNT SINAI	NY		04/10/2023	2.500	188,806		553,000
6602676444	BERKELEY	CA		04/10/2023	2.750	1,341,061		3,250,000
6600060476	NEWBURY PARK	CA		04/10/2023	3.875	600,347		1,065,000
6602679679	LOS ANGELES	CA		04/10/2023	3.375	1,178,324		1,805,000
6600847708	LONG BEACH	CA		04/10/2023	3.500	1,263,847		2,510,000
6602678309	FORT PIERCE	FL		04/10/2023	3.125	522,292		906,000
6600024381	JACKSONVILLE	FL		04/10/2023	0.000	1,395		44,700
6601711655	NEEDHAM	MA		04/10/2023	3.250	770,054		2,900,000
6601806240	SETAUKET	NY		04/10/2023	2.875	430,584		749,000
6602702158	SAN DIEGO	CA		04/10/2023	2.875	684,833		1,740,000
6600778960	FRESH MEADOWS	NY		04/10/2023	5.250	172,710		730,000
6602686161	BROOKLINE	MA		04/10/2023	2.625	725,737		2,795,000
6600411422	BROOKLYN	NY		04/10/2023	3.125	257,408		1,340,000
6602671601	SCOTTSDALE	AZ		04/10/2023	3.500	264,692		595,000
6600845959	SOLANA BEACH	CA		04/10/2023	4.375	845,201		1,695,000
6602675966	SAN FRANCISCO	CA		04/10/2023	2.500	683,970		2,950,000
6600838665	LAKE BLUFF	IL		04/10/2023	4.875	617,268		970,000
6602697952	IDAHO FALLS	ID		04/10/2023	2.875	529,488		1,300,000
6602699941	LOS ANGELES	CA		04/10/2023	3.500	929,989		1,410,000
6602690601	ALHAMBRA	CA		04/10/2023	3.375	687,312		1,365,000
6602699412	HIGHLAND PARK	IL		04/10/2023	3.250	1,551,245		3,360,000
6600441684	SCOTTSDALE	AZ		04/10/2023	3.375	712,250		1,400,000
6601679761	STATEN ISLAND	NY		04/10/2023	3.000	84,827		580,000
6601225177	JACKSONVILLE	FL		04/10/2023	0.000	17,173		77,001
6601686998	NEW YORK	NY		04/10/2023	3.125	269,155		1,850,000
6601709501	SAN DIEGO	CA		04/10/2023	3.250	961,077		3,200,000
6601725788	RAMONA	CA		04/10/2023	3.250	794,922		1,400,000
6602686625	CARLSBAD	CA		04/10/2023	2.875	908,271		3,300,000
6602687664	GLENVIEW	IL		04/10/2023	3.250	569,048		875,000
6602700848	TUCSON	AZ		04/10/2023	2.990	616,075		975,000
6601685214	HEWLETT HARBOR	NY		04/10/2023	3.000	348,865		900,000
6602688001	BELLEVUE	ID		04/10/2023	3.750	813,072		1,300,000
6601202085	ATLANTIC BEACH	FL		04/10/2023	0.000	19,013		80,000
6602710623	PHOENIX	AZ		04/10/2023	3.375	806,202		2,335,000
6600602483	DEL MAR	CA		04/10/2023	4.125	559,228		1,050,000
6601483321	CHICAGO	IL		04/10/2023	3.000	207,885		755,000
6600789702	LAGUNA BEACH	CA		04/10/2023	4.375	854,077		2,450,000
6601203562	JACKSONVILLE	FL		04/10/2023	0.000	9,565		80,000
6601383745	CHICAGO	IL		04/10/2023	6.750	306,825		665,000
6601729889	NASHVILLE	TN		04/10/2023	3.000	530,680		1,150,000
6602684141	WASHINGTON	DC		04/10/2023	2.875	1,130,811		2,025,000
6601224279	JACKSONVILLE	FL		04/10/2023	0.000	19,917		80,000
6600722125	OAKLAND	CA		04/10/2023	3.625	611,916		1,985,000
6600490137	LAGUNA NIGUEL	CA		04/10/2023	3.250	950,599		1,485,000
6602679208	LOS ALTOS	CA		04/10/2023	2.875	927,486		3,805,000
6602702380	DANVILLE	CA		04/10/2023	2.875	1,045,100		1,800,000
6600830951	SANTA FE	NM		04/10/2023	4.250	405,150		720,000
6600681974	JACKSONVILLE	FL		04/10/2023	0.000	52,170		107,000
6601682344	SOUTH BARRINGTON	IL		04/10/2023	3.125	412,791		2,300,000
6600845629	BROOKLYN	NY		04/10/2023	3.625	1,057,635		2,650,000
6601489716	WELLESLEY	MA		04/10/2023	3.292	236,057		1,000,000
6602701689	MORAGA	CA		04/10/2023	3.000	961,981		1,750,000
6602698117	NEWPORT BEACH	CA		04/10/2023	3.250	814,985		3,850,000
6601225490	JACKSONVILLE	FL		04/10/2023	0.000	23,398		82,493

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6601744433	FOLSOM	CA		04/10/2023	2.750	573,384		1,224,000
6602682368	WHITTIER	CA		04/10/2023	3.000	847,767		1,321,000
6601683375	AURORA	IL		04/10/2023	3.875	107,614		840,000
6600679192	JACKSONVILLE	FL		04/10/2023	0.000	36,720		104,500
6600273681	HERNDON	VA		04/10/2023	3.250	97,927		625,000
6600676107	JACKSONVILLE	FL		04/10/2023	0.000	19,676		141,000
6601697813	OAKLAND	MI		04/10/2023	3.750	455,539		760,000
6602699586	OMAHA	NE		04/10/2023	3.375	592,474		930,000
6601204776	JACKSONVILLE	FL		04/10/2023	0.000	9,700		80,000
6600676230	JACKSONVILLE	FL		04/10/2023	0.000	25,866		110,000
6602700418	SCOTTSDALE	AZ		04/10/2023	3.250	836,894		1,280,000
6602698950	POWAY	CA		04/10/2023	2.875	717,742		1,116,000
6601822510	HENRICO	VA		04/10/2023	2.990	163,518		400,000
6600772476	JERICHO	NY		04/10/2023	3.750	267,756		715,000
6600425729	MELBOURNE	FL		04/10/2023	4.500	125,562		310,000
6601806083	LAKE FOREST	IL		04/10/2023	2.875	795,852		1,264,000
6601685750	WEST HARRISON	NY		04/10/2023	3.000	190,920		935,000
6602679562	PARKLAND	FL		04/10/2023	3.250	486,583		775,000
6602699180	MOUNTAIN HOUSE	CA		04/10/2023	3.000	660,199		1,020,000
6602700640	REDWOOD CITY	CA		04/10/2023	2.990	1,063,886		3,475,000
6602712173	JOHNSON CITY	TN		04/10/2023	3.500	181,366		1,218,000
6601702696	GLENVIEW	IL		04/10/2023	3.375	412,915		720,000
6600682105	JACKSONVILLE	FL		04/10/2023	0.000	57,404		110,000
6602686716	ENCINO	CA		04/10/2023	3.000	992,066		1,600,000
6601679837	CLIFTON	VA		04/10/2023	3.250	145,556		890,000
6602695428	LAMY	NM		04/10/2023	3.375	545,251		830,000
6601752964	BROOKLYN	NY		04/10/2023	3.000	881,116		1,430,000
6602684828	FLAGSTAFF	AZ		04/10/2023	2.500	945,323		1,480,000
6602710847	INDIAN SHORES	FL		04/10/2023	3.625	471,239		895,000
6602705375	CALABASAS	CA		04/10/2023	3.500	791,591		1,120,000
6602687995	STILLWATER	MN		04/10/2023	3.875	475,867		707,000
6601698126	BROOKLYN	NY		04/10/2023	3.750	513,739		845,000
6602678036	SAN FRANCISCO	CA		04/10/2023	3.000	1,201,366		2,590,000
6602698349	OAKLAND	CA		04/10/2023	3.375	869,343		1,325,000
6600987389	SAN FRANCISCO	CA		04/10/2023	4.000	537,434		1,300,000
6601224857	JACKSONVILLE	FL		04/10/2023	0.000	20,923		80,000
6600682170	JACKSONVILLE	FL		04/10/2023	0.000	59,891		110,000
6601827642	TEMECULA	CA		04/10/2023	3.375	758,104		1,170,000
6600672478	UPPER BROOKVILLE	NY		04/10/2023	3.875	1,074,635		2,100,000
6602682988	ARLINGTON	VA		04/10/2023	3.000	828,733		1,400,000
6601687004	NEW YORK	NY		04/10/2023	2.875	415,690		2,450,000
6602673540	DANVILLE	CA		04/10/2023	2.625	1,131,953		3,975,000
6600783051	GREAT FALLS	VA		04/10/2023	3.125	594,064		1,300,000
6601810176	LAS VEGAS	NV		04/10/2023	3.250	563,260		1,200,000
6600490822	CHESTNUT HILL	MA		04/10/2023	3.250	913,196		2,830,500
6600779018	FLUSHING	NY		04/10/2023	4.125	244,461		855,000
6601735233	EL SEGUNDO	CA		04/10/2023	2.990	533,610		1,480,000
6602702638	FOSTER CITY	CA		04/10/2023	2.875	931,000		2,400,000
6601700054	CAMPBELL	CA		04/10/2023	3.500	768,286		1,300,000
6600746694	RINGGOLD	VA		04/10/2023	5.875	44,698		69,900
6601709006	HEATHROW	FL		04/10/2023	3.500	558,529		926,000
6602675339	CHICAGO	IL		04/10/2023	4.250	582,815		765,000
6602676329	NEWTON	MA		04/10/2023	2.625	837,452		1,870,000
6601687269	NEW YORK	NY		04/10/2023	3.000	145,196		1,250,000
6602681170	MISSION VIEJO	CA		04/10/2023	3.125	995,993		1,550,000

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6601481382	NEW YORK	NY		04/10/2023	3.190	37,784		280,000
6600681784	JACKSONVILLE	FL		04/10/2023	0.000	56,111		107,000
6601747352	BOCA RATON	FL		04/10/2023	3.625	524,486		1,150,000
6602676055	CULVER CITY	CA		04/10/2023	2.750	782,467		2,700,000
6601804021	MILL VALLEY	CA		04/10/2023	3.125	659,430		1,550,000
6600683608	GREENACRES	FL		04/10/2023	4.750	72,824		245,000
6600935743	MILTON	MA		04/10/2023	2.990	933,404		1,533,000
6600011438	JACKSONVILLE	FL		04/10/2023	0.000	6,576		64,000
6602688100	OAKDALE	CA		04/10/2023	3.375	494,314		1,375,000
6600985656	ALEXANDRIA	VA		04/10/2023	4.875	98,266		352,000
6602689017	MILL VALLEY	CA		04/10/2023	3.000	733,218		1,580,000
6601482588	LEXINGTON	MA		04/10/2023	3.125	224,757		820,000
6602673821	SANTA BARBARA	CA		04/10/2023	2.625	864,092		1,747,000
6601744656	SAN DIEGO	CA		04/10/2023	3.500	906,848		2,365,000
6601819854	BRENTWOOD	TN		04/10/2023	3.250	763,645		1,225,000
6601202135	ATLANTIC BEACH	FL		04/10/2023	0.000	12,529		68,892
6602695923	PARADISE VLY	AZ		04/10/2023	3.000	975,347		2,100,000
6601677872	SMITHTOWN	NY		04/10/2023	3.000	98,264		480,000
6600732769	PASADENA	CA		04/10/2023	3.750	439,865		1,025,000
6602702257	DAVIE	FL		04/10/2023	3.000	1,027,555		1,610,000
6601734483	RANCHO MIRAGE	CA		04/10/2023	3.375	674,452		1,040,000
6602700558	JAMUL	CA		04/10/2023	2.990	757,306		1,300,000
6601740761	NAPERVILLE	IL		04/10/2023	3.375	613,710		1,085,000
6601698381	NEWTON	MA		04/10/2023	3.875	439,254		940,000
6602686096	BERKELEY	CA		04/10/2023	2.875	653,291		2,200,000
6602682582	HENDERSON	NV		04/10/2023	3.375	785,549		1,200,000
6601716753	LONG GROVE	IL		04/10/2023	3.125	474,383		780,000
6601202382	ATLANTIC BEACH	FL		04/10/2023	0.000	17,775		80,000
6600026113	JACKSONVILLE	FL		04/10/2023	0.000	4,455		40,000
6602673219	MOUNTAIN HOUSE	CA		04/10/2023	2.625	519,477		930,000
6601286716	SAINT LOUIS	MO		04/10/2023	4.625	70,816		44,000
6601204651	JACKSONVILLE	FL		04/10/2023	0.000	12,574		80,000
6602690460	CORONA	CA		04/10/2023	3.125	898,075		1,425,000
6601684357	BARRINGTON	IL		04/10/2023	3.000	147,258		1,000,000
6600010521	JACKSONVILLE	FL		04/10/2023	0.000	5,473		49,240
6600011453	JACKSONVILLE	FL		04/10/2023	0.000	10,837		141,000
6601700070	SAN DIEGO	CA		04/10/2023	3.625	629,187		1,480,000
6602679489	MCCALL	ID		04/10/2023	3.125	1,033,975		1,599,000
6602671544	HOMEWOOD	CA		04/10/2023	3.875	632,436		1,250,000
6601708511	SARATOGA	CA		04/10/2023	2.625	982,927		3,750,000
6600680927	JACKSONVILLE	FL		04/10/2023	0.000	46,398		107,200
6600065152	GOLETA	CA		04/10/2023	2.875	591,243		939,000
6601736132	LAKE MARY	FL		04/10/2023	2.750	599,213		945,000
6601691931	OAKLAND	CA		04/10/2023	3.500	707,035		1,800,000
6601683698	CHESTERFIELD	MO		04/10/2023	3.125	383,997		1,735,000
6601383042	JACKSONVILLE	FL		04/10/2023	0.000	22,457		121,400
6602685734	VENTURA	CA		04/10/2023	3.250	930,578		1,425,000
6601471482	NEWTON	MA		04/10/2023	3.125	366,904		1,600,000
6601725325	LONG GROVE	IL		04/10/2023	2.625	479,009		870,000
6601717017	SAN FRANCISCO	CA		04/10/2023	2.990	507,766		2,420,000
6600680372	JACKSONVILLE	FL		04/10/2023	0.000	33,263		69,000
6602698794	ALPINE	CA		04/10/2023	3.375	780,078		1,198,500
6601827410	GEORGETOWN	KY		04/10/2023	2.875	407,535		990,000
6602700343	CHINO HILLS	CA		04/10/2023	2.990	764,665		1,260,000
6601749572	SOUTH SAN FRANCISCO	CA		04/10/2023	3.250	634,134		1,300,000

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6601745828	NEW YORK	NY		04/10/2023	2.750	2,309,013		6,500,000
6601748939	PHOENIX	AZ		04/10/2023	2.875	467,917		2,250,000
6602688233	WASHINGTON	DC		04/10/2023	3.500	810,743		1,500,000
6601224477	JACKSONVILLE	FL		04/10/2023	0.000	15,919		144,000
6601821850	MILL VALLEY	CA		04/10/2023	3.125	564,554		1,668,000
6602695105	SAN JOSE	CA		04/10/2023	3.125	811,262		1,380,000
6602687227	MORRO BAY	CA		04/10/2023	3.250	628,039		970,000
6601809590	CORAL GABLES	FL		04/10/2023	3.500	1,832,449		3,000,000
6601203869	JACKSONVILLE	FL		04/10/2023	0.000	1,677		80,000
6600604315	SAN DIEGO	CA		04/10/2023	3.125	824,669		2,030,000
6602697986	VENICE	CA		04/10/2023	3.000	1,280,887		1,990,000
6600636689	LAKE FOREST	CA		04/10/2023	3.375	486,385		1,900,000
6601483388	CHICAGO	IL		04/10/2023	3.250	192,213		770,000
6601709071	SANTA FE	NM		04/10/2023	3.500	570,860		1,448,000
6600838954	DOWNEY	CA		04/10/2023	4.750	826,190		1,775,000
6601679209	NAVARRE BEACH	FL		04/10/2023	3.875	102,696		383,000
6602700400	ORINDA	CA		04/10/2023	3.125	1,366,570		2,098,000
6600846122	HOLMES BEACH	FL		04/10/2023	3.750	419,202		1,250,000
6602694553	OAK VIEW	CA		04/10/2023	3.250	685,198		1,260,000
6601679571	CAMBRIDGE	MA		04/10/2023	3.125	261,919		1,141,000
6601010835	SCOTTSDALE	AZ		04/10/2023	3.125	548,623		880,000
6602711142	FREMONT	CA		04/10/2023	3.500	584,005		1,000,000
6602705508	SCOTTSDALE	AZ		04/10/2023	3.875	733,362		1,650,000
6601678094	BROOKLINE	MA		04/10/2023	3.250	205,856		1,317,000
6601715482	HERMOSA BEACH	CA		04/10/2023	2.750	1,551,490		4,300,000
6601746925	CHESAPEAKE	VA		04/10/2023	3.625	1,194,035		1,800,000
6601475806	SAINT LOUIS	MO		04/10/2023	3.875	188,703		325,000
6600676180	JACKSONVILLE	FL		04/10/2023	0.000	26,747		115,000
6601477257	SMITHTON	IL		04/10/2023	3.750	69,125		157,000
6602687714	MIRAMAR BEACH	FL		04/10/2023	3.250	572,093		877,000
6600564816	NEW YORK	NY		04/10/2023	3.500	532,645		930,000
6600795378	NAPLES	FL		04/10/2023	3.875	611,307		940,000
6602696525	LINCOLNSHIRE	IL		04/10/2023	3.000	478,324		804,000
6602698059	LAWRENCE	NY		04/10/2023	2.990	1,407,281		2,500,000
6601202010	ATLANTIC BEACH	FL		04/10/2023	0.000	13,081		66,547
6602698257	SCOTTSDALE	AZ		04/10/2023	3.000	493,320		1,250,000
6602691096	FRANKLIN	TN		04/10/2023	2.500	927,214		2,400,000
6601730531	ENCINO	CA		04/10/2023	3.375	686,958		1,699,000
6601685164	SHERBORN	MA		04/10/2023	3.000	101,689		1,650,000
6602696582	SAN RAMON	CA		04/10/2023	3.250	738,862		1,450,000
6600675935	JACKSONVILLE	FL		04/10/2023	0.000	18,806		150,000
6602691617	DANVILLE	CA		04/10/2023	2.750	742,898		1,800,000
6602695246	INDIAN RIVER SHORES	FL		04/10/2023	3.250	508,451		795,000
6600847492	SCOTTSDALE	AZ		04/10/2023	3.625	463,947		900,000
6601724880	WALNUT CREEK	CA		04/10/2023	3.375	731,399		1,380,000
6601478479	MARYLAND HEIGHTS	MO		04/10/2023	3.750	58,143		98,000
6602701671	FAIR OAKS	CA		04/10/2023	2.875	632,086		1,150,000
6601686949	NEW YORK	NY		04/10/2023	3.875	214,116		2,250,000
6602681030	BRADENTON	FL		04/10/2023	3.500	602,463		928,000
6601488411	BAYSIDE	NY		04/10/2023	3.250	253,680		885,000
6601204461	JACKSONVILLE	FL		04/10/2023	0.000	9,416		80,000
6602691526	BOSTON	MA		04/10/2023	2.750	785,529		2,300,000
6601683789	SAINT LOUIS	MO		04/10/2023	3.375	194,100		1,290,000
6600056870	SAN MATEO	CA		04/10/2023	3.000	492,559		1,550,000
6602702174	WINNETKA	IL		04/10/2023	2.875	636,123		990,000

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

1	Location		4	5	6	7	8	9
	2	3						
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6601679670	BROOKLYN	NY		04/10/2023	3.000	146,821		1,400,000
6601744615	SAINT LOUIS	MO		04/10/2023	3.250	877,953		1,350,000
6601724310	VIRGINIA BEACH	VA		04/10/2023	3.250	527,686		890,000
6601708271	NEWPORT BEACH	CA		04/10/2023	2.750	950,884		2,320,000
6601477844	GREAT FALLS	VA		04/10/2023	2.990	365,152		1,300,000
6600852468	NASHVILLE	TN		04/10/2023	3.625	540,377		900,000
6601682799	NEW YORK	NY		04/10/2023	2.875	152,804		490,000
6600127234	DEERFIELD BEACH	FL		04/10/2023	3.250	87,360		380,000
6600676016	JACKSONVILLE	FL		04/10/2023	0.000	8,967		110,000
6600852203	FRANKLIN	TN		04/10/2023	3.750	650,506		990,000
6601383463	NAPLES	FL		04/10/2023	5.250	51,818		113,000
6600861014	CHICAGO	IL		04/10/2023	4.750	152,940		685,000
6601203877	JACKSONVILLE	FL		04/10/2023	0.000	1,939		80,000
6601685933	WELLESLEY	MA		04/10/2023	3.000	364,128		1,600,000
6601681833	NASHVILLE	TN		04/10/2023	3.625	171,039		2,750,000
6600680638	JACKSONVILLE	FL		04/10/2023	0.000	34,653		87,000
6600011735	JACKSONVILLE	FL		04/10/2023	0.000	6,728		58,200
6601699090	CORTE MADERA	CA		04/10/2023	3.875	734,015		896,000
6600676701	JACKSONVILLE	FL		04/10/2023	0.000	25,048		74,000
6602705052	LOS ANGELES	CA		04/10/2023	3.625	928,941		1,730,000
6601682815	NEW YORK	NY		04/10/2023	3.250	193,446		2,300,000
6600839721	SAINT PETERSBURG	FL		04/10/2023	4.875	837,682		1,850,000
6601697045	LAGUNA NIGUEL	CA		04/10/2023	3.125	785,425		1,260,000
6602702505	DEL MAR	CA		04/10/2023	2.875	1,133,532		4,750,000
6601470856	ATLANTIC BEACH	FL		04/10/2023	0.000	64,276		195,000
6602689884	NEW YORK	NY		04/10/2023	3.375	887,016		1,355,000
6601819706	MANHATTAN BEACH	CA		04/10/2023	3.250	742,459		1,625,000
6602701143	SAN JOSE	CA		04/10/2023	3.000	886,322		1,600,000
6602695949	LOS ANGELES	CA		04/10/2023	3.125	983,075		1,765,000
6600478371	JACKSONVILLE	FL		04/10/2023	3.625	592,328		930,000
6602700715	NEW ROCHELLE	NY		04/10/2023	2.990	680,524		1,050,000
6600676776	JACKSONVILLE	FL		04/10/2023	0.000	22,630		80,000
6601811836	SAN DIEGO	CA		04/10/2023	3.375	777,742		1,380,000
6600934258	ORINDA	CA		04/10/2023	3.875	722,573		1,600,000
6600876889	SAN LEANDRO	CA		04/10/2023	5.375	144,777		320,000
6602674415	VALLEY GLEN	CA		04/10/2023	2.625	888,326		2,100,000
6602676352	BURR RIDGE	IL		04/10/2023	2.750	1,492,597		3,600,000
6600025966	JACKSONVILLE	FL		04/10/2023	0.000	3,279		51,800
6602701093	LA MESA	CA		04/10/2023	3.125	978,550		1,500,000
6601700567	BREWSTER	NY		04/10/2023	3.750	41,256		207,500
6601225375	JACKSONVILLE	FL		04/10/2023	0.000	24,003		81,113
6602700210	SONOMA	CA		04/10/2023	2.990	613,443		950,000
6601733436	SAN BRUNO	CA		04/10/2023	3.125	776,625		1,550,000
6601482463	OAKLAND	CA		04/10/2023	2.875	337,393		2,200,000
6600024316	JACKSONVILLE	FL		04/10/2023	0.000	1,071		44,942
6600011420	JACKSONVILLE	FL		04/10/2023	0.000	6,415		64,000
6600679580	JACKSONVILLE	FL		04/10/2023	0.000	36,806		104,000
6600935164	EL CAJON	CA		04/10/2023	3.375	835,741		1,325,000
6602691518	TUSTIN	CA		04/10/2023	2.750	1,186,420		2,000,000
6600489980	SALINAS	CA		04/10/2023	3.750	532,671		950,000
6602697010	ODESSA	FL		04/10/2023	2.875	489,716		813,000
6602671148	SAN DIEGO	CA		04/10/2023	2.990	525,062		1,940,000
6600021858	JACKSONVILLE	FL		04/10/2023	7.125	31,104		82,500
6601681205	NEW YORK	NY		04/10/2023	3.000	264,084		2,150,000
6600677113	JACKSONVILLE	FL		04/10/2023	0.000	24,319		77,000

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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
6601717157	NEWARK	CA		04/10/2023	3.125	918,063		1,490,000
6602679711	EL DORADO HILLS	CA		04/10/2023	3.250	570,490		950,000
6601809087	TEMECULA	CA		04/10/2023	3.500	539,099		905,000
6601680033	NOKESVILLE	VA		04/10/2023	4.000	290,216		698,000
6602676006	CHICAGO	IL		04/10/2023	2.750	475,922		1,030,000
6602685510	FERNANDINA BEACH	FL		04/10/2023	3.250	734,800		1,900,000
6602684927	MOORPARK	CA		04/10/2023	3.125	1,065,920		1,910,000
6601811653	RIVIERA BEACH	FL		04/10/2023	3.500	784,081		1,700,000
6602676345	SAN FRANCISCO	CA		04/10/2023	2.625	782,666		1,800,500
6602684430	SAN ANSELMO	CA		04/10/2023	2.875	691,455		1,650,000
6602697762	NEWPORT BEACH	CA		04/10/2023	2.750	1,659,795		5,150,000
6601683276	DEERFIELD	IL		04/10/2023	3.500	145,463		1,100,000
6602700475	FRANKLIN	TN		04/10/2023	3.125	1,122,372		1,720,000
6602705797	WASHINGTON	DC		04/10/2023	3.500	785,771		1,059,000
6601747261	NAPLES	FL		04/10/2023	2.990	901,665		1,502,000
6600678277	JACKSONVILLE	FL		04/10/2023	0.000	35,725		104,000
6602687136	WESTWOOD	CA		04/10/2023	2.750	684,755		1,245,000
6602680248	OAKLAND	CA		04/10/2023	2.875	678,967		2,525,000
6601746875	LOS GATOS	CA		04/10/2023	2.375	473,204		2,800,000
6601684670	LARCHMONT	NY		04/10/2023	3.125	335,728		1,775,000
6601744482	DIX HILLS	NY		04/10/2023	2.875	798,569		1,300,000
6600822933	CHICAGO	IL		04/10/2023	4.250	164,242		379,888
6602685130	WASHINGTON	DC		04/10/2023	2.875	713,779		1,469,000
6602696541	MORAGA	CA		04/10/2023	3.625	1,235,071		1,980,000
6602691591	TEMPLETON	CA		04/10/2023	3.000	701,306		2,500,000
6600676347	JACKSONVILLE	FL		04/10/2023	0.000	18,946		97,000
6602700384	SAN JOSE	CA		04/10/2023	3.375	1,648,051		2,520,000
6601245753	ORLANDO	FL		04/10/2023	4.875	58,642		49,000
6602678523	SANTA FE	NM		04/10/2023	3.125	550,333		975,000
6602677830	VIRGINIA BEACH	VA		04/10/2023	2.875	596,089		1,260,000
6602676824	CAMPBELL	CA		04/10/2023	2.625	729,170		1,700,000
6601709675	MARCO ISLAND	FL		04/10/2023	3.000	531,501		3,250,000
6600796673	DUARTE	CA		04/10/2023	5.125	299,308		660,000
6602674167	BOSTON	MA		04/10/2023	2.875	648,530		1,125,000
6600771122	EAST ELMHURST	NY		04/10/2023	3.750	143,890		865,000
6600037060	CHASKA	MN		04/10/2023	3.500	531,040		830,000
6601823070	RENO	NV		04/10/2023	3.000	543,667		2,100,000
6601680991	SAINT LOUIS	MO		04/10/2023	3.250	253,235		990,000
6602705755	SANTA ROSA BEACH	FL		04/10/2023	3.500	936,866		1,890,000
6601204453	JACKSONVILLE	FL		04/10/2023	0.000	11,292		130,000
6602698687	ORINDA	CA		04/10/2023	3.625	1,392,064		2,335,000
6601697870	BROOKLYN	NY		04/10/2023	3.750	410,757		670,000
6600680893	JACKSONVILLE	FL		04/10/2023	0.000	41,420		106,000
6601699587	FORT LAUDERDALE	FL		04/10/2023	3.875	639,877		1,330,000
6602711431	MIRAMAR BEACH	FL		04/10/2023	3.750	780,199		1,675,000
6602705250	SAN TAN VALLEY	AZ		04/10/2023	3.125	713,495		1,290,000
6602676139	DUBLIN	CA		04/10/2023	2.750	744,512		1,550,000
6600934175	BURLINGAME	CA		04/10/2023	3.500	841,004		2,350,000
6601713636	SOLVANG	CA		04/10/2023	3.250	573,893		1,200,000
6602674340	SAN FRANCISCO	CA		04/10/2023	2.625	820,234		2,000,000
6602685916	LOS ANGELES	CA		04/10/2023	2.750	1,173,798		2,775,000
6602684448	VALLEY VILLAGE	CA		04/10/2023	2.875	837,089		1,350,000
6601204479	JACKSONVILLE	FL		04/10/2023	0.000	13,565		80,000
6600011396	JACKSONVILLE	FL		04/10/2023	0.000	7,157		255,000
6601721365	CARLSBAD	CA		04/10/2023	3.000	722,447		1,415,000

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6601750455	LOS ALAMITOS	CA		04/10/2023	3.500	797,251		1,544,000
6601201996	ATLANTIC BEACH	FL		04/10/2023	0.000	13,161		332,000
6601475137	ORO VALLEY	AZ		04/10/2023	3.125	319,163		900,000
6600845223	TUCSON	AZ		04/10/2023	3.625	388,443		1,410,000
6602683044	CLAYTON	CA		04/10/2023	3.125	529,991		1,085,000
6601225524	JACKSONVILLE	FL		04/10/2023	0.000	28,430		80,000
6602685346	CHICAGO	IL		04/10/2023	3.000	755,767		1,365,000
6600026485	JACKSONVILLE	FL		04/10/2023	0.000	3,007		53,072
6602675909	PARKLAND	FL		04/10/2023	2.750	643,442		2,250,000
6601274407	BRENTWOOD	CA		04/10/2023	2.500	178,825		720,000
6602696632	SAN RAMON	CA		04/10/2023	3.000	1,114,453		1,725,000
6601696815	REDWOOD CITY	CA		04/10/2023	3.375	1,012,056		2,030,000
6600985284	GILBERT	AZ		04/10/2023	4.000	579,517		1,298,000
6600025479	JACKSONVILLE	FL		04/10/2023	0.000	2,578		45,600
6601720391	HOLMES BEACH	FL		04/10/2023	3.500	633,837		975,000
6601487223	KATONAH	NY		04/10/2023	3.250	234,959		710,000
6601479535	BLOOMFIELD TOWNSHIP	MI		04/10/2023	3.250	301,562		739,000
6601224345	JACKSONVILLE	FL		04/10/2023	0.000	20,921		80,000
6601204032	JACKSONVILLE	FL		04/10/2023	0.000	8,674		80,000
6600591447	ATLANTIC BEACH	FL		04/10/2023	3.875	410,488		1,035,000
6601819912	SANTA FE	NM		04/10/2023	3.250	687,900		1,150,000
6601816777	OXNARD	CA		04/10/2023	3.375	860,074		1,515,000
6602705920	EDEN PRAIRIE	MN		04/10/2023	3.250	685,628		1,000,000
6602695600	LOS ANGELES	CA		04/10/2023	3.375	1,594,567		2,435,000
6600793803	CAMBRIDGE	MA		04/10/2023	3.625	684,628		1,500,000
6601698332	IRVINGTON	NY		04/10/2023	3.875	573,932		1,075,000
6601742932	NEW YORK	NY		04/10/2023	3.125	749,355		1,170,000
6602710839	LONG BEACH	CA		04/10/2023	3.375	756,692		1,750,000
6601825356	SCOTTSDALE	AZ		04/10/2023	3.375	524,206		1,429,000
6602711852	SCOTTSDALE	AZ		04/10/2023	3.875	596,000		785,000
6602705706	LONG GROVE	IL		04/10/2023	4.375	997,518		1,325,000
6602695808	RIVER FOREST	IL		04/10/2023	3.000	467,525		725,000
6602680842	ALEXANDRIA	VA		04/10/2023	2.875	1,153,777		2,075,000
6602699339	QUOGUE	NY		04/10/2023	3.250	915,466		1,500,000
6601488346	CAMBRIDGE	MA		04/10/2023	3.125	43,416		352,000
6600722786	LA QUINTA	CA		04/10/2023	3.500	838,774		1,300,000
6600792557	MOUNTAIN HOUSE	CA		04/10/2023	3.750	306,143		730,000
6601486514	GERMANTOWN	TN		04/10/2023	2.990	406,649		1,225,000
6601204149	JACKSONVILLE	FL		04/10/2023	0.000	10,472		80,000
6600026923	JACKSONVILLE	FL		04/10/2023	0.000	4,562		59,510
6601686238	SUDBURY	MA		04/10/2023	3.375	175,847		875,000
6601805887	SAN MATEO	CA		04/10/2023	3.250	1,103,990		1,715,000
6601733428	BEDFORD	NY		04/10/2023	2.875	507,375		875,000
6602678903	SAN MATEO	CA		04/10/2023	3.125	725,439		2,195,000
6601681080	BARDONIA	NY		04/10/2023	2.375	19,128		400,000
6601685198	GREAT NECK	NY		04/10/2023	4.000	268,292		1,540,000
6600681347	ORANGE PARK	FL		04/10/2023	4.875	106,248		169,000
6601469221	ATLANTIC BEACH	FL		04/10/2023	0.000	42,181		142,400
6600606336	SAN DIEGO	CA		04/10/2023	3.125	510,576		2,800,000
6602696772	POMPANO BEACH	FL		04/10/2023	3.250	979,734		2,250,000
6600092446	LOCUST VALLEY	NY		04/10/2023	2.500	563,642		2,070,250
6602686187	LOS ANGELES	CA		04/10/2023	2.875	697,058		2,500,000
6601224881	JACKSONVILLE	FL		04/10/2023	0.000	22,146		80,000
6601745794	HARRISON	NY		04/10/2023	3.125	1,000,890		2,200,000
6602702687	OAKLAND	CA		04/10/2023	2.875	708,781		1,100,000

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6601204511	JACKSONVILLE	FL		04/10/2023	0.000	10,073		80,000
6602682954	NEWARK	CA		04/10/2023	3.250	1,059,481		1,625,000
6600729443	JACKSONVILLE	FL		04/10/2023	4.125	394,494		620,000
6602702331	LOS ANGELES	CA		04/10/2023	3.625	982,919		1,640,000
6602676121	CHICAGO	IL		04/10/2023	2.625	758,733		1,725,000
6600926981	SAN JOSE	CA		04/10/2023	4.000	404,765		1,082,000
6601713370	WASHINGTON	DC		04/10/2023	3.500	787,375		1,200,000
6600490632	MIAMI	FL		04/10/2023	3.250	603,846		1,060,000
6602683952	BONSALL	CA		04/10/2023	3.000	963,666		1,620,000
6602694967	SANTA ANA	CA		04/10/2023	3.000	773,835		1,200,000
6600676446	JACKSONVILLE	FL		04/10/2023	0.000	28,218		185,000
6600915349	GLENDALE	CA		04/10/2023	4.500	543,292		875,000
6601680496	HOWARD BEACH	NY		04/10/2023	3.625	62,228		765,000
6600935099	CHINO HILLS	CA		04/10/2023	3.375	544,111		850,000
6600569930	OAKLAND GARDENS	NY		04/10/2023	4.250	563,156		955,000
6601485318	LAKE FOREST	IL		04/10/2023	3.500	294,571		765,000
6601486712	SCOTTSDALE	AZ		04/10/2023	2.875	337,926		1,255,000
6601825372	EDMOND	OK		04/10/2023	3.500	728,417		1,212,500
6602696954	PASADENA	CA		04/10/2023	3.000	526,537		820,000
6602685536	TUCSON	AZ		04/10/2023	2.750	667,005		1,125,000
6602698695	HAYWARD	CA		04/10/2023	2.990	1,034,933		1,649,977
6601473272	PARKLAND	FL		04/10/2023	3.375	160,226		724,900
6602692599	SAN MATEO	CA		04/10/2023	2.875	1,044,518		2,575,000
6602704741	CAPE CORAL	FL		04/10/2023	3.750	614,438		915,000
6600795493	SARASOTA	FL		04/10/2023	3.625	883,400		1,600,000
6601687384	BROOKLINE	MA		04/10/2023	3.125	142,761		1,440,000
6601018135	LOS ANGELES	CA		04/10/2023	3.625	800,868		1,500,000
6601698043	NEW YORK	NY		04/10/2023	3.750	479,583		1,375,000
6601752709	BROOKLYN	NY		04/10/2023	3.125	658,741		3,100,000
6600839135	PROSPECT	KY		04/10/2023	4.125	368,980		1,300,000
6601485045	RENO	NV		04/10/2023	3.625	127,000		835,000
6602681212	SAINT LOUIS	MO		04/10/2023	3.375	560,132		875,000
6601483636	LAFAYETTE	CA		04/10/2023	3.000	300,344		1,570,000
6602702067	NOVATO	CA		04/10/2023	3.500	913,113		1,620,000
6600847922	ST PETERSBURG	FL		04/10/2023	4.125	495,865		750,000
6600871468	WALPOLE	MA		04/10/2023	5.625	190,040		365,000
6602681139	WESTLAKE VILLAGE	CA		04/10/2023	3.000	641,915		1,002,000
6602684836	BAY SHORE	NY		04/10/2023	2.500	909,124		1,470,000
6601747063	SHERMAN OAKS	CA		04/10/2023	3.375	929,866		2,200,000
6602701648	MILPITAS	CA		04/10/2023	3.125	934,649		1,510,000
6601709550	GLEN HEAD	NY		04/10/2023	3.125	880,859		1,375,000
6601204164	JACKSONVILLE	FL		04/10/2023	0.000	9,797		80,000
6601719336	SAN DIEGO	CA		04/10/2023	2.990	655,698		1,300,000
6601469346	ATLANTIC BEACH	FL		04/10/2023	0.000	41,439		138,400
6602698356	SAN FRANCISCO	CA		04/10/2023	2.875	1,035,108		2,150,000
6602711423	SANTA CRUZ	CA		04/10/2023	3.625	658,331		1,880,000
6602687102	SAN JOSE	CA		04/10/2023	3.875	703,320		1,050,000
6600011180	JACKSONVILLE	FL		04/10/2023	0.000	5,653		59,656
6600598053	NEWTON	MA		04/10/2023	4.375	411,715		728,000
6601725259	NEW YORK	NY		04/10/2023	3.500	1,133,824		1,770,000
6601818435	GREAT FALLS	MT		04/10/2023	3.375	448,273		720,000
6601286732	LEHIGH ACRES	FL		04/10/2023	5.000	214,641		176,000
6602687029	ENCINITAS	CA		04/10/2023	3.250	909,501		1,400,000
6601827444	BROOKLYN	NY		04/10/2023	3.250	723,342		2,200,000
6602688936	HIGHLAND PARK	IL		04/10/2023	2.875	612,348		1,525,000

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	2	3						
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6601482174	SYOSSET	NY		04/10/2023	3.000	263,063		2,100,000
6601204297	JACKSONVILLE	FL		04/10/2023	0.000	10,816		80,000
6602698307	MOUNTAIN HOUSE	CA		04/10/2023	3.250	663,508		1,018,000
6602687060	NEWPORT BEACH	CA		04/10/2023	3.250	984,650		2,550,000
6601224410	JACKSONVILLE	FL		04/10/2023	0.000	20,068		80,000
6601680579	NEW YORK	NY		04/10/2023	2.875	280,902		2,200,000
6601679407	NEW YORK	NY		04/10/2023	3.000	262,305		1,060,000
6602696368	OAKLAND	CA		04/10/2023	3.000	806,065		1,250,000
6600026949	JACKSONVILLE	FL		04/10/2023	0.000	4,021		58,200
6600026626	JACKSONVILLE	FL		04/10/2023	0.000	4,421		59,687
6601685891	WELLESLEY HILLS	MA		04/10/2023	3.125	263,174		1,548,000
6601481895	STUDIO CITY	CA		04/10/2023	3.125	551,918		2,400,000
6601022756	FULLERTON	CA		04/10/2023	4.625	297,689		560,000
6601486019	NEW YORK	NY		04/10/2023	3.500	81,302		780,000
6602693738	LOS ANGELES	CA		04/10/2023	3.250	669,778		1,045,000
6600790577	WEST PALM BEACH	FL		04/10/2023	4.375	653,856		1,000,000
6601682278	NASHVILLE	TN		04/10/2023	4.250	188,345		1,400,000
6601725390	FRANKLIN	TN		04/10/2023	3.000	736,049		2,025,000
6601684126	KINGS POINT	NY		04/10/2023	3.500	201,882		1,400,000
6601809210	TUCSON	AZ		04/10/2023	2.750	881,897		1,600,000
6601204644	JACKSONVILLE	FL		04/10/2023	0.000	10,674		165,000
6601724187	NASHVILLE	TN		04/10/2023	3.000	552,189		1,775,000
6600852062	PRESCOTT	AZ		04/10/2023	3.500	567,074		920,000
6601685396	LEXINGTON	MA		04/10/2023	3.250	86,692		1,150,000
6601725333	LAGUNA NIGUEL	CA		04/10/2023	3.125	497,798		975,000
6601687228	NEW YORK	NY		04/10/2023	3.375	199,646		2,200,000
6602710524	BAKERSFIELD	CA		04/10/2023	3.625	237,904		380,000
6601718460	FORT LAUDERDALE	FL		04/10/2023	2.875	1,414,119		2,500,000
6600793910	WOODMERE	NY		04/10/2023	3.750	624,716		1,500,000
6602700442	LAS VEGAS	NV		04/10/2023	3.375	586,593		955,000
6601715318	BOCA RATON	FL		04/10/2023	3.375	762,094		1,390,000
6602691831	KNOXVILLE	TN		04/10/2023	3.000	159,434		246,000
6602688985	ARCADIA	CA		04/10/2023	2.750	656,097		1,180,000
6600028788	JACKSONVILLE	FL		04/10/2023	0.000	3,093		51,318
6601753400	SCOTTSDALE	AZ		04/10/2023	3.990	730,600		1,105,000
6600773524	COLLEGE POINT	NY		04/10/2023	3.875	160,932		550,000
6602702117	EL CERRITO	CA		04/10/2023	3.000	765,976		1,385,000
6601383984	ATLANTIC BEACH	FL		04/10/2023	0.000	19,344		105,000
6602690056	CAMBRIDGE	MA		04/10/2023	2.875	654,250		1,110,000
6601823138	BROOKLYN	NY		04/10/2023	3.250	806,145		1,850,000
6601024992	HUNTINGTON BEACH	CA		04/10/2023	3.990	922,362		2,151,000
6601682088	NEW YORK	NY		04/10/2023	3.625	34,606		1,100,000
6601822866	EDMOND	OK		04/10/2023	3.250	452,203		728,000
6601703140	PALM SPRINGS	CA		04/10/2023	2.875	546,565		970,000
6602674399	STILLWATER	MN		04/10/2023	2.750	622,487		1,650,000
6601716068	NEWTON	MA		04/10/2023	3.125	426,815		1,278,000
6601722538	CHICAGO	IL		04/10/2023	3.125	1,094,373		2,500,000
6601822593	GRANITE BAY	CA		04/10/2023	3.125	528,337		1,015,000
6602674225	KENTFIELD	CA		04/10/2023	2.750	894,210		2,250,000
6601816892	LONG LAKE	MN		04/10/2023	3.250	1,379,280		2,195,000
6602679588	RICE	MN		04/10/2023	3.250	921,911		1,415,000
6602690122	SAN FRANCISCO	CA		04/10/2023	3.000	523,895		2,100,000
6601679183	BROOKLYN	NY		04/10/2023	3.000	423,503		3,110,000
6600011677	JACKSONVILLE	FL		04/10/2023	0.000	6,373		58,200
6601714907	EL SEGUNDO	CA		04/10/2023	3.250	748,179		2,200,000

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6602689157	GLENDORA	CA		04/10/2023	3.250	735,932		1,500,000
6602684125	SAN CARLOS	CA		04/10/2023	3.000	864,921		2,110,000
6602702653	LA MESA	CA		04/10/2023	3.125	717,797		1,120,000
6601678060	BRADENTON	FL		04/10/2023	2.875	164,850		820,000
6601680454	BROOKLYN	NY		04/10/2023	2.250	16,809		495,000
6600924309	SOUTH SAN FRANCISCO	CA		04/10/2023	4.125	256,358		720,000
6600852526	SANTA FE	NM		04/10/2023	3.375	510,085		1,500,000
6600039066	CHANTILLY	VA		04/10/2023	3.375	577,540		900,000
6600849787	NASHVILLE	TN		04/10/2023	3.375	630,547		1,400,000
6602676428	MARBLEHEAD	MA		04/10/2023	2.750	588,188		1,452,000
6602690544	WESTLAKE VILLAGE	CA		04/10/2023	2.500	1,772,160		5,150,000
6602695337	LA QUINTA	CA		04/10/2023	3.375	1,219,988		2,500,000
6601471623	SOMERVILLE	MA		04/10/2023	3.000	313,707		1,270,000
6601681007	ALEXANDRIA	VA		04/10/2023	3.500	41,860		1,226,000
6602683119	APACHE JCT	AZ		04/10/2023	3.125	211,967		740,000
6601742650	MONTE SERENO	CA		04/10/2023	3.125	954,617		2,700,000
6601818906	MILLSBORO	DE		04/10/2023	3.125	959,729		1,525,000
6601203463	JACKSONVILLE	FL		04/10/2023	0.000	8,733		80,000
6601821827	FALLS CHURCH	VA		04/10/2023	2.625	674,917		1,435,000
6602673664	LOS ANGELES	CA		04/10/2023	2.625	1,134,220		1,970,000
6602705144	SANTA CRUZ	CA		04/10/2023	3.125	475,087		981,000
6602700079	WESTLAKE VILLAGE	CA		04/10/2023	3.250	737,417		1,200,000
6600542374	DEWEY BEACH	DE		04/10/2023	3.500	338,667		1,200,000
6600504846	GRANT VALKARIA	FL		04/10/2023	3.875	444,193		800,000
6602702323	PLAYA DEL REY	CA		04/10/2023	2.875	793,938		2,300,000
6601488254	ONEONTA	NY		04/10/2023	3.250	20,544		245,000
6601715102	BROOKLYN	NY		04/10/2023	3.250	839,728		1,300,000
6602692136	BELLEVUE	NE		04/10/2023	3.000	175,070		285,000
6601675629	ANN ARBOR	MI		04/10/2023	3.625	530,250		1,200,000
6601224782	JACKSONVILLE	FL		04/10/2023	0.000	16,163		75,779
6600679200	JACKSONVILLE	FL		04/10/2023	0.000	38,310		107,200
6601696401	SHERMAN OAKS AREA	CA		04/10/2023	3.750	634,527		1,210,000
6602700905	MORGAN HILL	CA		04/10/2023	2.990	705,217		1,475,000
6601223958	JACKSONVILLE	FL		04/10/2023	0.000	10,913		62,174
6601749440	BRENTWOOD	TN		04/10/2023	3.375	598,485		915,000
6601680546	BROOKLYN	NY		04/10/2023	4.125	147,860		1,450,000
6602673797	SAN DIEGO	CA		04/10/2023	2.750	838,387		2,350,000
6601468892	JACKSONVILLE	FL		04/10/2023	0.000	35,040		78,000
6601680348	BROOKLYN	NY		04/10/2023	3.125	79,041		675,000
6601811760	OAK PARK	IL		04/10/2023	3.125	596,076		955,000
6601488767	NEW YORK	NY		04/10/2023	3.250	468,733		1,900,000
6602695774	SAN DIEGO	CA		04/10/2023	3.875	863,827		1,423,000
6601203844	JACKSONVILLE	FL		04/10/2023	0.000	1,475		80,000
6602705748	ZIONSVILLE	IN		04/10/2023	4.250	969,594		1,260,500
6600107806	DOBBS FERRY	NY		04/10/2023	3.250	715,429		810,000
6600026360	JACKSONVILLE	FL		04/10/2023	0.000	3,203		51,800
6601673327	CHICAGO	IL		04/10/2023	3.375	317,241		1,225,000
6601009845	CAPE GIRARDEAU	MO		04/10/2023	3.375	487,342		1,150,000
6601754119	BROOKLYN	NY		04/10/2023	3.250	912,777		3,630,000
6602696160	LAGUNA HILLS	CA		04/10/2023	3.000	1,053,401		1,666,000
6602701218	EASTVALE	CA		04/10/2023	2.875	526,380		850,000
6602698737	HENDERSON	NV		04/10/2023	3.250	558,260		855,000
6602696459	SUNNYVALE	CA		04/10/2023	3.000	1,096,266		1,755,000
6600107194	BROOKLYN	NY		04/10/2023	4.375	561,774		915,000
6602687862	RIVERSIDE	CA		04/10/2023	3.500	533,878		1,075,000

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6602676030	FREMONT	CA		04/10/2023	2.750	732,755		2,446,888
6600667726	SCOTTSDALE	AZ		04/10/2023	3.875	160,988		315,000
6602701739	CLAYTON	CA		04/10/2023	3.250	785,136		1,465,000
6601286310	POCATELLO	ID		04/10/2023	7.000	46,462		70,000
6601224717	JACKSONVILLE	FL		04/10/2023	0.000	15,612		80,000
6600851817	SCOTTSDALE	AZ		04/10/2023	3.500	788,794		1,235,000
6602688902	EAGLE	ID		04/10/2023	2.625	1,127,644		2,100,000
6600679606	JACKSONVILLE	FL		04/10/2023	0.000	44,548		107,000
6602677020	TALLAHASSEE	FL		04/10/2023	2.750	611,845		2,300,000
6601487827	CORONA	CA		04/10/2023	3.500	266,971		849,000
6602671445	PLEASANTON	CA		04/10/2023	2.875	547,756		1,620,000
6601746446	GOLETA	CA		04/10/2023	3.750	1,050,572		1,800,000
6602698992	POWAY	CA		04/10/2023	3.000	927,001		1,575,000
6602675453	POWAY	CA		04/10/2023	3.875	748,939		1,000,000
6602701721	GRANITE BAY	CA		04/10/2023	3.375	1,099,456		1,760,000
6602683572	SAN JOSE	CA		04/10/2023	3.375	839,396		1,280,000
6601483651	SACRAMENTO	CA		04/10/2023	3.125	316,743		1,600,000
6602683887	SANTA CRUZ	CA		04/10/2023	3.000	868,944		1,350,000
6602252345	PHOENIX	AZ		04/10/2023	3.500	547,090		1,000,000
6602704287	TAMPA	FL		04/10/2023	3.375	939,795		1,552,000
6601681411	NEW YORK	NY		04/10/2023	3.375	382,031		3,350,000
6600795618	SAN MARTIN	CA		04/10/2023	3.250	1,028,053		1,630,000
6601685404	HASTINGS-ON-HUDSON	NY		04/10/2023	2.875	267,575		715,000
6602710698	TUCSON	AZ		04/10/2023	4.500	771,787		1,188,000
6601204495	JACKSONVILLE	FL		04/10/2023	0.000	9,902		80,000
6601808394	CHICAGO	IL		04/10/2023	3.625	544,577		845,000
6600011826	JACKSONVILLE	FL		04/10/2023	0.000	6,405		80,000
6601203174	JACKSONVILLE	FL		04/10/2023	0.000	8,442		80,000
6600778366	BROOKLYN	NY		04/10/2023	4.750	326,154		715,000
6602688027	PLYMOUTH	MN		04/10/2023	3.500	526,292		815,000
6601684738	WELLESLEY	MA		04/10/2023	3.125	330,524		1,870,000
6601696179	SACRAMENTO	CA		04/10/2023	3.375	598,011		1,625,000
6600107764	NEW YORK	NY		04/10/2023	3.750	379,270		1,115,000
6600024324	JACKSONVILLE	FL		04/10/2023	0.000	1,841		44,685
6600028820	JACKSONVILLE	FL		04/10/2023	0.000	1,358		44,906
6602710797	LOS ANGELES	CA		04/10/2023	3.750	1,026,591		1,750,000
6602701374	CARLSBAD	CA		04/10/2023	3.250	660,667		1,280,000
6600848508	KANSAS CITY	MO		04/10/2023	3.625	1,007,447		1,905,000
6601747931	LOS ANGELES	CA		04/10/2023	3.375	946,780		2,100,000
6600681610	JACKSONVILLE	FL		04/10/2023	0.000	45,260		105,000
6600676123	JACKSONVILLE	FL		04/10/2023	0.000	26,548		115,000
6600194374	BAY SHORE	NY		04/10/2023	3.875	94,780		1,100,000
6600011784	JACKSONVILLE	FL		04/10/2023	0.000	6,192		80,000
6602678507	BOISE	ID		04/10/2023	3.250	705,593		1,246,000
6601821389	LONGBOAT KEY	FL		04/10/2023	3.375	494,945		1,000,000
6601692384	JUPITER	FL		04/10/2023	4.000	495,663		1,100,000
6601818211	LOS ANGELES	CA		04/10/2023	2.500	388,178		1,132,000
6602675677	LA JOLLA AREA	CA		04/10/2023	3.250	760,023		7,700,000
6601203489	JACKSONVILLE	FL		04/10/2023	0.000	21,597		80,000
6601225185	JACKSONVILLE	FL		04/10/2023	0.000	22,684		78,889
6601692871	MANHATTAN BEACH	CA		04/10/2023	3.500	684,235		2,100,000
6601821900	ALBUQUERQUE	NM		04/10/2023	2.875	466,195		800,000
6601675934	HERMOSA BEACH	CA		04/10/2023	4.125	671,352		2,120,000
6602700517	POWAY	CA		04/10/2023	2.990	1,520,273		2,350,000
6601049254	SONOMA	CA		04/10/2023	4.250	434,558		880,000

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6600011925	JACKSONVILLE	FL		04/10/2023	0.000	6,726		58,200
6602671262	GILROY	CA		04/10/2023	3.375	379,365		1,168,000
6601716670	MILPITAS	CA		04/10/2023	3.000	733,649		1,625,000
6601485961	LANEXA	VA		04/10/2023	3.060	193,748		505,000
6601816959	PEORIA	AZ		04/10/2023	3.250	939,953		1,470,000
6602712157	LOUISVILLE	KY		04/10/2023	3.125	422,632		655,000
6602685908	PACIFIC PALISADES	CA		04/10/2023	2.875	1,995,109		3,600,000
6601471052	ATLANTIC BEACH	FL		04/10/2023	0.000	65,368		170,000
6600768961	FRESH MEADOWS	NY		04/10/2023	3.750	229,176		581,206
6602692094	WOODBRIDGE	VA		04/10/2023	2.750	160,242		375,000
6602688183	GALLATIN	TN		04/10/2023	3.250	780,759		1,213,000
6600025743	JACKSONVILLE	FL		04/10/2023	0.000	2,349		45,600
6601680280	NEW YORK	NY		04/10/2023	3.000	17,735		325,000
6601745075	HENDERSON	NV		04/10/2023	3.000	473,091		735,000
6600817693	HIGHLAND	IN		04/10/2023	3.000	30,578		137,000
6601723437	NORTH FALMOUTH	MA		04/10/2023	3.250	204,405		1,400,000
6601482307	CHESTNUT HILL	MA		04/10/2023	2.875	329,411		1,938,000
6601479790	SHILOH	IL		04/10/2023	4.250	48,558		166,000
6601483461	NORTHPORT	NY		04/10/2023	3.750	88,335		1,650,000
6600784109	GREAT NECK	NY		04/10/2023	3.250	1,045,722		1,450,000
6602685411	SCOTTSDALE	AZ		04/10/2023	3.125	511,686		1,040,000
6602699529	NORCO	CA		04/10/2023	3.500	506,003		768,000
6602685486	FORT MYERS	FL		04/10/2023	2.990	653,299		1,925,000
6601487397	SAN LUIS OBISPO	CA		04/10/2023	3.250	267,409		900,000
6600471400	HUNTINGTON	NY		04/10/2023	4.125	524,967		805,000
6600846577	ALBUQUERQUE	NM		04/10/2023	3.875	640,630		1,050,000
6601708677	MERRICK	NY		04/10/2023	3.250	673,177		1,050,000
6602684794	SAN DIEGO	CA		04/10/2023	2.875	668,677		1,825,000
6602696384	CHATSWORTH	CA		04/10/2023	2.875	937,043		1,760,000
6601752550	SAN CARLOS	CA		04/10/2023	2.625	719,190		2,880,000
6602689215	SIMI VALLEY	CA		04/10/2023	2.875	645,225		1,350,000
6600024795	JACKSONVILLE	FL		04/10/2023	0.000	2,507		49,962
6600679176	JACKSONVILLE	FL		04/10/2023	0.000	33,852		102,000
6601821454	ARLINGTON	VA		04/10/2023	2.500	547,167		1,900,000
6602681691	LA JOLLA	CA		04/10/2023	3.000	770,141		2,351,000
6601683342	BROOKVILLE	NY		04/10/2023	3.250	206,266		2,550,000
6601477067	GLENVIEW	IL		04/10/2023	3.250	518,502		1,165,000
6601478990	SCOTTSDALE	AZ		04/10/2023	3.375	85,394		788,000
6600675919	JACKSONVILLE	FL		04/10/2023	0.000	21,172		43,000
6601487710	WASHOE VALLEY	NV		04/10/2023	3.500	336,575		1,000,000
6601211672	BEAR	DE		04/10/2023	6.500	77,858		150,000
6602674563	CHICAGO	IL		04/10/2023	2.500	1,554,743		3,500,000
6602692391	SANTA CLARA	CA		04/10/2023	2.750	445,732		1,250,000
6601812065	EL CERRITO	CA		04/10/2023	2.875	370,545		1,329,000
6602710813	ROSEVILLE	CA		04/10/2023	3.125	376,171		925,000
6602676659	SAN DIEGO	CA		04/10/2023	2.750	608,673		1,950,000
6601201723	ATLANTIC BEACH	FL		04/10/2023	0.000	8,267		61,249
6601741512	BURLINGAME	CA		04/10/2023	3.500	1,234,554		2,471,000
6601718486	NEWPORT BEACH	CA		04/10/2023	2.875	662,450		4,245,000
6602686948	CHICAGO	IL		04/10/2023	2.875	695,663		1,092,000
6601725291	EASTCHESTER	NY		04/10/2023	2.875	955,581		1,600,000
6600934340	FORT LAUDERDALE	FL		04/10/2023	3.500	493,017		785,000
6600026287	JACKSONVILLE	FL		04/10/2023	0.000	3,187		51,800
6601224360	JACKSONVILLE	FL		04/10/2023	0.000	19,578		80,000
6601680702	ASTORIA	NY		04/10/2023	2.875	92,032		948,000

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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
6600675844	JACKSONVILLE	FL		04/10/2023	0.000	24,834		111,000
6602676840	NEWTON	MA		04/10/2023	2.750	928,469		1,620,000
6601696302	SARATOGA	CA		04/10/2023	3.625	894,096		3,000,000
6601224949	JACKSONVILLE	FL		04/10/2023	0.000	17,160		78,771
6601719088	NAPLES	FL		04/10/2023	3.125	484,082		750,000
6601818500	HOLLYWOOD	FL		04/10/2023	3.500	477,969		750,000
6600852609	JUPITER	FL		04/10/2023	3.375	849,644		1,370,000
6602695113	FAIR OAKS	CA		04/10/2023	3.375	722,410		1,100,000
6600720228	SUFFOLK	VA		04/10/2023	3.625	243,498		309,000
6601751446	RUSHVILLE	NY		04/10/2023	2.625	455,660		1,730,000
6602685817	STUDIO CITY	CA		04/10/2023	3.250	938,911		2,075,000
6601224105	JACKSONVILLE	FL		04/10/2023	0.000	10,537		167,000
6600669698	JACKSONVILLE	FL		04/10/2023	6.000	66,958		80,000
6601482687	BURR RIDGE	IL		04/10/2023	3.375	176,389		895,000
6602697960	SAN JUAN CAPISTRANO	CA		04/10/2023	3.250	1,476,319		2,760,000
6602678325	PARRISH	FL		04/10/2023	3.250	775,074		1,375,000
6601740357	SAN CARLOS	CA		04/10/2023	3.125	727,464		2,450,000
6601682831	GREAT NECK	NY		04/10/2023	3.750	260,399		885,000
6602696251	WALNUT CREEK	CA		04/10/2023	3.250	1,224,667		2,070,000
6602696756	CORTE MADERA	CA		04/10/2023	3.375	1,143,408		1,835,000
6601812164	CARMICHAEL	CA		04/10/2023	3.500	770,594		1,210,000
6601483685	CUPERTINO	CA		04/10/2023	3.250	224,744		1,350,000
6602696517	WILMETTE	IL		04/10/2023	3.125	564,353		875,000
6601733063	ALPINE	CA		04/10/2023	3.750	824,132		1,270,000
6602671643	LA CANADA FLINTRIDGE	CA		04/10/2023	3.125	428,899		6,900,000
6601719682	LAS VEGAS	NV		04/10/2023	3.375	586,424		915,000
6601744607	LOS GATOS	CA		04/10/2023	3.125	1,593,862		3,200,000
6602687748	BIG SKY	MT		04/10/2023	4.625	628,722		2,750,000
6600795527	SPOTSYLVANIA	VA		04/10/2023	3.500	746,595		1,154,000
6601823278	CHICAGO	IL		04/10/2023	2.990	486,584		1,365,000
6602698885	SAN JOSE	CA		04/10/2023	3.250	1,126,694		1,920,000
6600915471	PHOENIX	AZ		04/10/2023	4.375	518,128		840,000
6602696467	MOUNTAIN VIEW	CA		04/10/2023	3.000	856,824		1,330,000
6602702042	CHUALAR	CA		04/10/2023	2.875	1,059,133		1,700,000
6601679092	EDGARTOWN	MA		04/10/2023	3.625	203,796		1,400,000
6601811489	NEW YORK	NY		04/10/2023	3.250	871,842		1,630,000
6602696228	SANTA BARBARA	CA		04/10/2023	3.375	680,001		1,485,000
6601808733	WILLIAMSBURG	VA		04/10/2023	3.000	976,050		1,550,000
6600484510	ANNA MARIA	FL		04/10/2023	3.250	402,687		1,250,000
6602680776	MERIDIAN	ID		04/10/2023	3.000	683,306		1,200,000
6602704501	SANTA BARBARA	CA		04/10/2023	3.500	631,468		1,950,000
6601723056	NEW YORK	NY		04/10/2023	3.125	860,060		1,800,000
6601724468	SAN RAMON	CA		04/10/2023	2.625	721,020		1,600,000
6600676503	JACKSONVILLE	FL		04/10/2023	0.000	20,759		76,000
6601724872	REHOBOTH BEACH	DE		04/10/2023	2.750	636,773		1,750,000
6601719542	SARASOTA	FL		04/10/2023	3.375	560,984		1,050,000
6600681685	JACKSONVILLE	FL		04/10/2023	0.000	38,673		77,000
6601225482	JACKSONVILLE	FL		04/10/2023	0.000	18,950		65,029
6602676105	BROOKLINE	MA		04/10/2023	2.625	829,665		2,550,000
6602682715	CARLSBAD	CA		04/10/2023	3.000	1,077,892		2,100,000
6601225292	JACKSONVILLE	FL		04/10/2023	0.000	15,931		70,968
6601808576	RIVERSIDE	CA		04/10/2023	3.125	759,662		1,650,000
6601686667	NORWELL	MA		04/10/2023	3.250	211,788		990,000
6602689223	LAKE FOREST	CA		04/10/2023	3.250	752,231		1,850,000
6602679380	EXCELSIOR	MN		04/10/2023	3.375	765,892		1,250,000

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6601673467	LADERA RANCH	CA		04/10/2023	3.500	963,936		3,100,000
6602701457	CHULA VISTA	CA		04/10/2023	3.000	488,812		1,575,000
6602685544	PEORIA	AZ		04/10/2023	3.375	290,710		963,000
6600026543	JACKSONVILLE	FL		04/10/2023	0.000	5,099		79,505
6601821504	SATELLITE BEACH	FL		04/10/2023	3.500	490,382		800,000
6601686972	NEW YORK	NY		04/10/2023	3.000	239,436		1,000,000
6601808642	LATHROP	CA		04/10/2023	3.375	532,884		825,000
6602701572	TOPANGA	CA		04/10/2023	3.000	950,654		1,805,000
6602251206	SANTA ANA	CA		04/10/2023	4.625	1,802,227		3,375,000
6601473215	WESTMONT	IL		04/10/2023	3.250	224,408		636,000
6600684408	LINDENHURST	NY		04/10/2023	5.250	273,167		480,000
6601716936	NEW YORK	NY		04/10/2023	3.000	808,054		1,265,000
6601683813	SCARSDALE	NY		04/10/2023	3.125	301,118		1,750,000
6600847898	POMPANO BEACH	FL		04/10/2023	3.990	429,252		600,000
6600681305	JACKSONVILLE	FL		04/10/2023	0.000	44,674		105,000
6602691013	FAIR OAKS	CA		04/10/2023	3.750	803,818		1,220,000
6600830738	LINCOLN	CA		04/10/2023	4.250	466,198		802,000
6600780727	BROOKLYN	NY		04/10/2023	4.750	70,812		445,000
6601486746	WESTON	MA		04/10/2023	2.990	205,377		1,100,000
6601224527	JACKSONVILLE	FL		04/10/2023	0.000	15,629		80,000
6601273953	CHICAGO	IL		04/10/2023	2.500	88,315		175,000
6602690213	SAN FRANCISCO	CA		04/10/2023	2.875	775,248		1,815,000
6600428418	TRUCKEE	CA		04/10/2023	3.375	362,450		1,230,000
6602677954	WINCHESTER	MA		04/10/2023	2.500	545,277		1,360,000
6601686352	CHESTNUT HILL	MA		04/10/2023	3.000	306,983		1,315,000
6601686170	DEER PARK	IL		04/10/2023	3.250	61,800		660,000
6601001966	SPARKS	NV		04/10/2023	3.625	175,417		375,000
6602685288	NORTHBROOK	IL		04/10/2023	2.875	672,954		1,250,000
6602717347	SOUTH PASADENA	CA		04/10/2023	3.375	1,182,489		3,500,000
6602692409	CHICAGO	IL		04/10/2023	2.500	384,695		970,000
6602671205	CUPERTINO	CA		04/10/2023	3.125	427,599		2,050,000
6602698943	SAFETY HARBOR	FL		04/10/2023	3.000	514,567		848,000
6600428772	LOS ANGELES	CA		04/10/2023	3.625	684,623		2,775,000
6602692383	BIG BEAR LAKE	CA		04/10/2023	2.750	225,678		750,000
6602683820	OLYMPIC VLY	CA		04/10/2023	3.375	484,711		950,000
6600011552	JACKSONVILLE	FL		04/10/2023	0.000	6,443		58,200
6601679076	ROCKVILLE CENTRE	NY		04/10/2023	2.500	99,077		625,000
6602671502	ORINDA	CA		04/10/2023	2.990	374,195		2,100,000
6602674837	WINCHESTER	MA		04/10/2023	2.625	746,644		2,700,000
6600852096	HENDERSON	NV		04/10/2023	3.375	1,041,965		1,800,000
6602677525	STUART	FL		04/10/2023	3.000	649,643		1,160,000
6602698554	WILDWOOD	MO		04/10/2023	3.000	508,965		790,000
6601752485	NEW YORK	NY		04/10/2023	3.125	815,318		1,675,000
6602704758	KESWICK	VA		04/10/2023	3.750	550,728		736,000
6600681859	JACKSONVILLE	FL		04/10/2023	0.000	56,303		105,000
6600675125	JACKSONVILLE	FL		04/10/2023	0.000	28,180		95,000
6600935560	HUNTINGTON BEACH	CA		04/10/2023	3.500	1,258,490		2,300,000
6601486399	WILMINGTON	DE		04/10/2023	3.125	665,815		1,850,000
6601680231	WHITESTONE	NY		04/10/2023	3.000	242,792		670,000
6602682319	SACRAMENTO	CA		04/10/2023	3.375	521,344		960,000
6601680249	SOUTH OZONE PARK	NY		04/10/2023	3.000	260,287		635,000
6602704683	ASTORIA	NY		04/10/2023	3.500	709,814		1,430,000
6602701408	SAN FRANCISCO	CA		04/10/2023	2.875	1,192,662		2,120,000
6600506056	LIGHTHOUSE POINT	FL		04/10/2023	3.250	331,790		1,150,000
6601689992	LOS ANGELES	CA		04/10/2023	3.750	279,179		875,000

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6600927674	RENO	NV		04/10/2023	4.625	537,315		855,000
6601825851	CLOVIS	CA		04/10/2023	3.250	585,223		1,381,000
6600063678	KNOXVILLE	TN		04/10/2023	3.500	418,011		662,000
6602673656	WALNUT CREEK	CA		04/10/2023	2.750	754,208		1,470,000
6602676485	REDONDO BEACH	CA		04/10/2023	2.750	1,082,041		2,200,000
6601678367	SHERBORN	MA		04/10/2023	3.000	187,736		738,000
6600923707	LIVERMORE	CA		04/10/2023	4.250	607,861		1,100,000
6602699925	PORT SAINT LUCIE	FL		04/10/2023	3.625	567,630		880,000
6602704303	NAPLES	FL		04/10/2023	3.875	620,224		920,000
6602695394	FREMONT	CA		04/10/2023	3.250	1,624,302		2,550,000
6600457094	SANTA FE	NM		04/10/2023	3.375	290,206		620,000
6602684844	SAN DIEGO	CA		04/10/2023	2.875	1,094,573		2,500,000
6601680843	PITTSFORD	NY		04/10/2023	3.125	361,183		750,000
6600681867	JACKSONVILLE	FL		04/10/2023	0.000	42,564		97,000
6601750794	LOUISVILLE	KY		04/10/2023	3.000	827,411		1,550,000
6600679598	JACKSONVILLE	FL		04/10/2023	0.000	38,195		101,000
6602685759	DOVER	MA		04/10/2023	3.000	983,012		1,630,000
6600934316	FREMONT	CA		04/10/2023	3.500	1,075,756		1,660,000
6602688456	PLEASANT HILL	CA		04/10/2023	3.625	853,013		1,325,000
6601708289	SANTA BARBARA	CA		04/10/2023	3.000	836,239		1,369,000
6602694496	CORONA	CA		04/10/2023	3.250	481,605		740,000
6600793894	BROOKLYN	NY		04/10/2023	3.875	547,920		1,275,000
6600932625	GLEN ELLYN	IL		04/10/2023	3.375	457,765		800,000
6601821421	SANIBEL	FL		04/10/2023	3.000	794,816		1,685,000
6600654450	BRONXVILLE	NY		04/10/2023	3.875	447,479		840,000
6600675190	JACKSONVILLE	FL		04/10/2023	0.000	25,955		126,000
6601224899	JACKSONVILLE	FL		04/10/2023	0.000	17,245		80,000
6601682138	CHICAGO	IL		04/10/2023	3.750	248,157		1,425,000
6602688662	COTATI	CA		04/10/2023	3.875	955,919		1,265,000
6602694447	BRIGHTON	MI		04/10/2023	3.625	834,413		1,340,000
6601827493	GREAT FALLS	VA		04/10/2023	2.750	1,068,873		1,705,000
6601043372	PALO ALTO	CA		04/10/2023	2.500	839,094		2,150,000
6601707018	SARASOTA	FL		04/10/2023	2.990	480,031		775,000
6602679042	KINGSTON SPRINGS	TN		04/10/2023	3.375	730,720		1,215,000
6601733790	BRENTWOOD	TN		04/10/2023	2.750	553,743		1,280,000
6602697473	ST AUGUSTINE	FL		04/10/2023	3.625	608,042		1,200,000
6601720516	NASHVILLE	TN		04/10/2023	3.000	832,055		1,300,000
6600025941	JACKSONVILLE	FL		04/10/2023	0.000	5,648		51,800
6602687888	SAN FRANCISCO	CA		04/10/2023	3.875	713,999		1,000,000
6601479485	CHICAGO	IL		04/10/2023	3.500	284,508		636,000
6602702620	SALINAS	CA		04/10/2023	2.875	747,648		1,175,000
6602705540	FENTON	MI		04/10/2023	3.375	614,781		886,000
6602701630	KANSAS CITY	MO		04/10/2023	2.875	707,452		1,100,000
6600027566	JACKSONVILLE	FL		04/10/2023	0.000	9,672		64,894
6600933482	PHOENIX	AZ		04/10/2023	3.625	503,672		790,000
6602673680	SAN MARINO	CA		04/10/2023	2.625	845,279		2,201,000
6602700632	IRVINE	CA		04/10/2023	2.990	1,196,811		1,895,000
6601681569	NORTHFIELD	IL		04/10/2023	3.250	260,154		2,050,000
6601684753	BROOKLINE	MA		04/10/2023	2.875	289,099		1,510,000
6600493263	FALLS CHURCH	VA		04/10/2023	2.875	548,583		930,000
6601223974	JACKSONVILLE	FL		04/10/2023	0.000	11,589		62,925
6600676271	JACKSONVILLE	FL		04/10/2023	0.000	27,584		110,000
6600676461	JACKSONVILLE	FL		04/10/2023	0.000	24,842		117,000
6601821520	DIX HILLS	NY		04/10/2023	3.000	635,119		1,035,000
6601706424	ST AUGUSTINE	FL		04/10/2023	3.125	532,127		910,000

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6602689272	CAVE CREEK	AZ		04/10/2023	3.500	526,928		820,000
6601204305	JACKSONVILLE	FL		04/10/2023	0.000	9,288		80,000
6602678226	SANTA BARBARA	CA		04/10/2023	3.000	583,039		1,325,000
6601224725	JACKSONVILLE	FL		04/10/2023	0.000	16,426		80,000
6602711761	EAGLE	ID		04/10/2023	3.625	631,855		1,010,000
6600011412	JACKSONVILLE	FL		04/10/2023	0.000	5,698		51,200
6601709337	DANVILLE	CA		04/10/2023	3.250	969,017		1,925,000
6602691807	HARRISONBURG	VA		04/10/2023	3.625	96,482		160,000
6601809194	VISTA	CA		04/10/2023	3.500	723,923		1,272,000
6602700749	MISSION VIEJO	CA		04/10/2023	2.990	683,338		1,360,000
6600675950	JACKSONVILLE	FL		04/10/2023	0.000	22,683		105,000
6601486357	ALTADENA	CA		04/10/2023	3.375	317,858		1,430,000
6601479550	WASHINGTON	DC		04/10/2023	2.990	563,616		2,100,000
6600842295	WATERTOWN	MA		04/10/2023	3.875	145,779		610,000
6600088881	CHICAGO	IL		04/10/2023	4.750	170,503		335,000
6601476952	MILTON	MA		04/10/2023	3.375	324,681		945,000
6600140948	JACKSONVILLE BEACH	FL		04/10/2023	3.125	141,719		525,000
6601204727	JACKSONVILLE	FL		04/10/2023	0.000	8,971		80,000
6601827345	SHADOW HILLS	CA		04/10/2023	3.375	502,822		1,146,000
6600852633	RANCHO PALOS VERDES	CA		04/10/2023	3.875	960,072		1,460,000
6602689389	PHOENIX	AZ		04/10/2023	3.375	537,943		875,000
6601718007	MEDFIELD	MA		04/10/2023	2.875	595,215		1,390,000
6600994955	WASHINGTON	DC		04/10/2023	3.375	484,702		1,275,000
6602685874	MARINA DEL REY	CA		04/10/2023	2.750	736,273		1,240,000
6600606575	SAN DIEGO	CA		04/10/2023	3.000	1,564,953		3,200,000
6602680727	WILLIAMSBURG	VA		04/10/2023	2.875	630,822		1,050,000
6602686609	SUNNYVALE	CA		04/10/2023	2.875	749,335		1,740,000
6601469304	GLENVIEW	IL		04/10/2023	3.250	402,268		815,000
6602692870	IRVINE	CA		04/10/2023	2.750	259,683		700,000
6600024662	JACKSONVILLE	FL		04/10/2023	0.000	2,182		44,625
6600129701	FORT LAUDERDALE	FL		04/10/2023	3.875	566,040		1,093,000
6600932880	GENOA	NV		04/10/2023	3.250	638,543		1,359,000
6601485037	SAINT AUGUSTINE	FL		04/10/2023	3.250	124,191		925,000
6601204198	JACKSONVILLE	FL		04/10/2023	0.000	11,840		200,000
6601225193	JACKSONVILLE	FL		04/10/2023	0.000	18,729		64,928
6600564840	BROOKLYN	NY		04/10/2023	3.875	568,676		2,280,000
6601383927	CONCORD	CA		04/10/2023	6.375	164,823		555,000
6601721472	HOLLYWOOD	FL		04/10/2023	3.500	633,591		1,030,000
6601045963	HALF MOON BAY	CA		04/10/2023	3.625	645,566		1,100,000
6600792292	STUDIO CITY	CA		04/10/2023	3.875	993,519		2,050,000
6602699883	SAINT JOHNS	FL		04/10/2023	3.375	604,196		1,250,000
6601022764	FULLERTON	CA		04/10/2023	4.625	223,785		525,000
6601686592	COMMACK	NY		04/10/2023	2.375	70,648		440,000
6601746420	CAREFREE	AZ		04/10/2023	2.875	481,217		1,250,000
6600011008	JACKSONVILLE	FL		04/10/2023	0.000	10,608		59,713
6601686394	SETAUKET	NY		04/10/2023	3.750	71,986		525,000
6601697060	LAFAYETTE	CA		04/10/2023	3.375	774,082		1,475,000
6600024290	JACKSONVILLE	FL		04/10/2023	0.000	1,557		44,700
6602679877	MILTON	MA		04/10/2023	3.375	797,824		1,300,000
6601286021	SCHERERVILLE	IN		04/10/2023	6.875	128,004		207,600
6601488429	NEEDHAM	MA		04/10/2023	3.292	243,339		790,000
6600024225	JACKSONVILLE	FL		04/10/2023	0.000	2,394		50,915
6602689652	SEAL BEACH	CA		04/10/2023	2.875	705,478		1,110,000
6601697862	CONCORD	MA		04/10/2023	3.750	546,386		1,045,000
6600675729	JACKSONVILLE	FL		04/10/2023	0.000	17,720		107,000

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6602695907	ANDOVER	MA		04/10/2023	3.000	849,885		1,325,000
6601469049	ATLANTIC BEACH	FL		04/10/2023	0.000	42,750		129,747
6600850694	FORT LAUDERDALE	FL		04/10/2023	3.500	1,358,339		2,906,000
6602698620	EL DORADO HILLS	CA		04/10/2023	2.875	731,530		1,300,000
6600851015	MESILLA	NM		04/10/2023	3.990	792,341		1,251,000
6602689637	TRABUCO CANYON	CA		04/10/2023	3.000	804,577		1,360,000
6601487546	SAINT JAMES	NY		04/10/2023	3.375	498,125		1,400,000
6601709220	SAN JOSE	CA		04/10/2023	3.000	740,200		1,171,000
6602676923	CHICAGO	IL		04/10/2023	2.875	776,227		1,400,000
6602671650	REDDING	CA		04/10/2023	2.875	531,598		1,250,000
6601687137	NEW YORK	NY		04/10/2023	3.000	321,227		1,150,000
6601819961	GILROY	CA		04/10/2023	3.250	844,840		1,310,000
6602680768	LIBERTYVILLE	IL		04/10/2023	3.375	501,145		770,000
6601685131	NEWBURGH	NY		04/10/2023	3.375	174,675		700,000
6602686492	WASHINGTON	DC		04/10/2023	2.875	1,039,571		1,800,000
6602705441	SPRING HILL	TN		04/10/2023	3.875	558,388		765,000
6601737353	COTTONTOWN	TN		04/10/2023	3.125	437,762		1,050,000
6601469072	ATLANTIC BEACH	FL		04/10/2023	0.000	47,690		139,400
6601683284	BROOKVILLE	NY		04/10/2023	3.625	224,395		3,200,000
6602676881	SAN FRANCISCO	CA		04/10/2023	2.625	1,022,024		2,350,000
6602693803	MURRIETA	CA		04/10/2023	3.250	869,017		1,355,000
6602677723	CARPINTERIA	CA		04/10/2023	2.750	866,414		1,550,000
6601491902	WASHINGTON	DC		04/10/2023	3.575	435,997		995,000
6602704477	WESTON	FL		04/10/2023	3.500	509,351		985,000
6601486894	CHINO HILLS	CA		04/10/2023	3.250	215,190		686,000
6601685321	SWAMPSCOTT	MA		04/10/2023	3.625	122,207		1,500,000
6601225094	JACKSONVILLE	FL		04/10/2023	0.000	14,479		69,804
6602691732	FOREST HILLS	NY		04/10/2023	2.625	343,890		1,050,000
6602681527	PLEASANTON	CA		04/10/2023	3.250	992,496		1,825,000
6600851197	NASHVILLE	TN		04/10/2023	3.500	906,282		1,399,000
6602700509	SAN FRANCISCO	CA		04/10/2023	3.250	793,363		1,620,000
6602688928	LOS ANGELES	CA		04/10/2023	2.875	1,875,487		4,200,000
6602680941	SANFORD	FL		04/10/2023	3.250	780,330		1,199,000
6600931221	SANTA ROSA	CA		04/10/2023	3.375	680,282		1,340,000
6601741967	LAKE ARROWHEAD	CA		04/10/2023	3.125	642,202		1,345,000
6602696707	CHICAGO	IL		04/10/2023	3.125	581,684		985,000
6602674506	DEDHAM	MA		04/10/2023	3.000	652,006		1,131,000
6602673474	SAN FRANCISCO	CA		04/10/2023	2.750	723,915		1,700,000
6600849332	SCOTTSDALE	AZ		04/10/2023	3.500	469,145		770,000
6602700129	CHANDLER	AZ		04/10/2023	3.250	488,334		750,000
6601809301	ARRINGTON	TN		04/10/2023	3.125	671,096		1,060,000
6602677681	PENNGROVE	CA		04/10/2023	2.875	738,482		1,225,000
6600991639	GRAND RAPIDS	MI		04/10/2023	3.375	154,393		350,000
6601204826	JACKSONVILLE	FL		04/10/2023	0.000	14,060		75,284
6602693167	CLAREMONT	CA		04/10/2023	2.875	940,727		1,700,000
6601679001	BROOKLYN	NY		04/10/2023	3.125	26,367		850,000
6600064643	NASHVILLE	TN		04/10/2023	3.625	963,252		1,600,000
6601482893	VIENNA	VA		04/10/2023	2.875	245,994		1,275,000
6601723031	SAN BRUNO	CA		04/10/2023	2.750	481,996		1,700,000
6602693712	NAPLES	FL		04/10/2023	2.625	601,101		1,500,000
6601735365	CAVE CREEK	AZ		04/10/2023	3.625	2,085,974		3,700,000
6600777921	BROOKLYN	NY		04/10/2023	4.625	373,027		840,000
6602688472	SANTA CLARITA	CA		04/10/2023	3.875	1,133,627		1,525,000
6601383653	SANTA ISABEL	PR		04/10/2023	7.000	32,042		130,000
6600474354	REMSENBURG	NY		04/10/2023	3.500	695,049		1,420,000

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6602696442	ALAMEDA	CA		04/10/2023	3.250	757,661		1,160,000
6600679333	JACKSONVILLE	FL		04/10/2023	0.000	38,099		104,500
6601204743	JACKSONVILLE	FL		04/10/2023	0.000	11,048		80,000
6601727958	OWASSO	OK		04/10/2023	3.125	685,789		1,450,000
6602684604	SOUTHAMPTON	NY		04/10/2023	3.375	998,302		2,600,000
6601749911	SANTA FE	NM		04/10/2023	2.625	509,817		1,600,000
6600425521	JUPITER	FL		04/10/2023	3.625	97,064		620,000
6601204107	JACKSONVILLE	FL		04/10/2023	0.000	1,682		32,000
6602679083	LAGUNA BEACH	CA		04/10/2023	3.750	832,899		1,360,000
6602676394	MANHASSET	NY		04/10/2023	2.750	710,089		1,990,000
6602674571	SAN DIEGO	CA		04/10/2023	2.750	685,381		1,850,000
6601745620	LOS ANGELES	CA		04/10/2023	3.250	1,010,582		3,250,000
6601682153	NEW YORK	NY		04/10/2023	3.625	297,461		1,600,000
6601827220	RENO	NV		04/10/2023	3.500	943,143		1,800,000
6601825562	NORCO	CA		04/10/2023	3.000	527,513		845,000
6601682302	ARMONK	NY		04/10/2023	3.375	87,008		1,375,000
6600935289	FRESNO	CA		04/10/2023	3.125	620,493		1,440,000
6602684075	BENICIA	CA		04/10/2023	2.875	724,444		1,150,000
6601673772	MARCO ISLAND	FL		04/10/2023	3.875	447,508		1,050,000
6600676982	JACKSONVILLE	FL		04/10/2023	0.000	26,024		84,000
6602680388	SAN DIEGO	CA		04/10/2023	3.125	488,899		1,300,000
6601486696	CARMICHAEL	CA		04/10/2023	3.375	232,777		672,000
6602699271	MAMMOTH LAKES	CA		04/10/2023	3.875	629,959		1,005,000
6602701283	NICHOLASVILLE	KY		04/10/2023	3.000	485,435		1,300,000
6602699560	NICHOLASVILLE	KY		04/10/2023	3.250	622,420		1,050,000
6600935552	INDIAN WELLS	CA		04/10/2023	3.375	905,038		1,500,000
6602683861	HAYWARD	CA		04/10/2023	3.000	772,332		1,210,000
6600676586	JACKSONVILLE	FL		04/10/2023	0.000	32,205		120,000
6601734137	BOSTON	MA		04/10/2023	2.875	696,788		3,450,000
6600921495	MAMMOTH LAKES	CA		04/10/2023	4.750	438,603		950,000
6600026774	JACKSONVILLE	FL		04/10/2023	0.000	4,354		58,200
6601724864	SAN JOSE	CA		04/10/2023	3.000	628,427		2,075,000
6600024522	JACKSONVILLE	FL		04/10/2023	0.000	1,798		50,562
6601472548	CHICAGO	IL		04/10/2023	3.500	452,299		1,440,000
6600468224	SAN RAFAEL	CA		04/10/2023	3.875	316,007		2,350,000
6602700970	DANVILLE	CA		04/10/2023	3.125	915,987		1,855,000
6600025552	JACKSONVILLE	FL		04/10/2023	0.000	2,819		52,786
6601699330	LAKESIDE	MT		04/10/2023	3.750	525,765		923,000
6602686450	SAN JOSE	CA		04/10/2023	2.875	671,370		2,240,000
6602674514	MORGAN HILL	CA		04/10/2023	2.750	943,396		2,300,000
6601704981	TUCSON	AZ		04/10/2023	2.750	503,854		975,000
6601826032	OAKLAND	CA		04/10/2023	2.990	510,613		1,250,000
6601727172	MCLEAN	VA		04/10/2023	3.500	996,512		2,050,000
6602701937	LAGUNA BEACH	CA		04/10/2023	3.000	681,337		1,930,000
6600025842	JACKSONVILLE	FL		04/10/2023	0.000	3,286		51,800
6602696186	ROSLYN	NY		04/10/2023	3.000	902,667		1,425,000
6601704676	RIVIERA BEACH	FL		04/10/2023	2.875	506,691		800,000
6602674209	SAN JOSE	CA		04/10/2023	2.625	963,049		2,260,000
6601204206	JACKSONVILLE	FL		04/10/2023	0.000	2,670		80,000
6600786971	HOLLIS	NY		04/10/2023	4.125	507,483		848,000
6601712950	SCOTTSDALE	AZ		04/10/2023	3.500	562,275		900,000
6601481374	NEW YORK	NY		04/10/2023	3.000	100,691		750,000
6601689554	PLEASANTON	CA		04/10/2023	3.500	1,304,547		3,150,000
6602711001	CARMEL VALLEY	CA		04/10/2023	3.500	1,022,009		1,755,000
6600938770	STATEN ISLAND	NY		04/10/2023	3.875	184,486		680,000

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6600011990	JACKSONVILLE	FL		04/10/2023	0.000	8,125		65,662
6601383455	NAPLES	FL		04/10/2023	3.500	62,304		90,000
6602673920	SAN DIEGO	CA		04/10/2023	2.750	671,087		1,710,000
6601820209	SANTA CLARA	CA		04/10/2023	3.500	530,314		1,610,000
6601031096	SAN FRANCISCO	CA		04/10/2023	3.750	500,055		1,800,000
6602698422	LAS VEGAS	NV		04/10/2023	3.125	518,647		800,000
6601713206	ARLINGTON	VA		04/10/2023	2.750	596,988		1,700,000
6601698209	SPRINGFIELD	VA		04/10/2023	3.750	615,687		1,010,000
6600848441	PACIFICA	CA		04/10/2023	3.625	1,193,562		2,600,000
6602676584	KENSINGTON	CA		04/10/2023	2.500	774,462		1,575,000
6600521774	LONGWOOD	FL		04/10/2023	4.875	639,629		988,000
6602692060	SAN LEANDRO	CA		04/10/2023	2.740	181,132		550,000
6600979170	BROOKLYN	NY		04/10/2023	3.250	423,131		1,400,000
6601477372	GREAT FALLS	VA		04/10/2023	3.000	414,652		1,900,000
6601029074	SAN FRANCISCO	CA		04/10/2023	4.000	441,803		800,000
6601050096	DALY CITY	CA		04/10/2023	4.125	228,123		800,000
6602682707	ALTADENA	CA		04/10/2023	3.250	754,541		1,325,000
6602682053	NAMPA	ID		04/10/2023	3.250	279,169		825,000
6602678234	WASHINGTON	DC		04/10/2023	2.875	785,878		1,650,000
6601471706	DEERFIELD	IL		04/10/2023	3.375	553,590		1,575,000
6601480285	VIRGINIA BEACH	VA		04/10/2023	3.375	284,202		952,000
6601819607	WATSONVILLE	CA		04/10/2023	2.875	564,318		1,050,000
6600848995	CHICAGO	IL		04/10/2023	3.500	543,011		1,125,000
6601741769	REMSENBURG	NY		04/10/2023	3.000	590,244		1,270,000
6601737395	ORO VALLEY	AZ		04/10/2023	3.250	891,590		1,470,000
6601745463	BOCA RATON	FL		04/10/2023	3.250	560,710		860,000
6600679028	JACKSONVILLE	FL		04/10/2023	0.000	23,138		78,000
6601483149	PIEDMONT	CA		04/10/2023	3.875	118,126		1,550,000
6602682012	SAN FRANCISCO	CA		04/10/2023	3.125	921,460		1,430,000
6601204768	JACKSONVILLE	FL		04/10/2023	0.000	9,427		80,000
6602685726	CORAL GABLES	FL		04/10/2023	3.250	1,792,967		3,405,000
6601225425	JACKSONVILLE	FL		04/10/2023	0.000	15,745		68,148
6602673862	LOS ANGELES	CA		04/10/2023	2.625	1,138,779		3,000,000
6600011529	JACKSONVILLE	FL		04/10/2023	0.000	5,861		51,200
6601737957	BLOOMFLD HLS	MI		04/10/2023	2.875	536,557		1,500,000
6601693101	SAN ANSELMO	CA		04/10/2023	3.750	841,890		1,730,000
6601729830	LLOYD HARBOR	NY		04/10/2023	2.750	493,352		2,000,000
6601698217	BROOKLYN	NY		04/10/2023	3.750	509,990		935,000
6601203182	JACKSONVILLE	FL		04/10/2023	0.000	8,368		158,000
6602696285	LOS ANGELES	CA		04/10/2023	3.250	1,555,794		2,395,900
6602702612	GREAT NECK	NY		04/10/2023	3.000	782,187		1,500,000
6602673730	CUPERTINO	CA		04/10/2023	2.625	857,802		2,040,000
6600675836	JACKSONVILLE	FL		04/10/2023	0.000	31,476		111,000
6602677939	ARLINGTON	VA		04/10/2023	2.625	929,552		2,400,000
6601819888	CARLSBAD	CA		04/10/2023	2.875	431,905		860,000
6600793027	NEWPORT NEWS	VA		04/10/2023	3.500	325,820		1,100,000
6601749010	NEW YORK	NY		04/10/2023	2.875	477,334		1,695,000
6602696764	LARCHMONT	NY		04/10/2023	3.125	924,489		1,525,000
6602701002	MOUNTAIN HOUSE	CA		04/10/2023	2.875	806,633		1,260,000
6600990375	RANCHO SANTA FE	CA		04/10/2023	3.500	577,396		2,100,000
6600067687	JACKSONVILLE	FL		04/10/2023	3.500	403,921		925,000
6601725952	PISMO BEACH	CA		04/10/2023	2.875	702,870		1,400,000
6602698331	PETALUMA	CA		04/10/2023	3.250	1,094,036		1,675,000
6600011958	JACKSONVILLE	FL		04/10/2023	0.000	5,109		110,000
6600793852	WASHINGTON	DC		04/10/2023	3.625	1,100,049		1,740,000

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6602682145	GILBERT	AZ		04/10/2023	3.250	505,891		877,000
6602701176	LAKEWOOD RCH	FL		04/10/2023	3.125	1,068,912		1,650,000
6602673888	CUPERTINO	CA		04/10/2023	2.625	1,104,055		2,940,000
6602686484	ALPINE MEADOWS	CA		04/10/2023	2.990	659,343		1,590,000
6601040873	BURLINGAME	CA		04/10/2023	3.875	519,962		1,360,000
6602691849	VALENCIA	CA		04/10/2023	2.750	124,415		585,000
6602683895	ALAMEDA	CA		04/10/2023	3.125	679,964		1,065,000
6601677823	CONCORD	MA		04/10/2023	3.250	40,756		764,000
6602693902	CAVE CREEK	AZ		04/10/2023	2.750	590,788		1,100,000
6602685767	SAINT PETERSBURG	FL		04/10/2023	3.125	894,707		1,390,000
6602692912	NOVATO	CA		04/10/2023	2.750	300,128		1,175,000
6601678029	NEWTON	MA		04/10/2023	3.125	194,072		1,389,000
6602705318	BROKEN BOW	OK		04/10/2023	3.375	601,964		1,141,000
6601697904	NEW YORK	NY		04/10/2023	3.750	510,582		830,000
6600676024	JACKSONVILLE	FL		04/10/2023	0.000	22,136		113,000
6602696434	VALLEY VILLAGE	CA		04/10/2023	3.125	1,109,401		1,712,500
6602704774	RANCHO CUCAMONGA	CA		04/10/2023	3.375	996,091		1,393,000
6601708974	PHOENIX	AZ		04/10/2023	3.250	484,251		855,000
6601486860	JACKSON	WY		04/10/2023	3.125	493,434		1,600,000
6602682269	SAN FRANCISCO	CA		04/10/2023	3.000	789,868		1,315,000
6602678960	PHOENIX	AZ		04/10/2023	3.125	566,139		2,000,000
6602683275	DAVIS	CA		04/10/2023	3.000	579,807		907,000
6601007898	SEDONA	AZ		04/10/2023	3.250	700,826		1,366,000
6602711357	RENO	NV		04/10/2023	4.000	800,547		1,250,000
6601808618	VIRGINIA BEACH	VA		04/10/2023	3.375	526,257		820,000
6602671197	LOS ALTOS	CA		04/10/2023	3.125	307,061		2,650,000
6602698802	FAIR OAKS	CA		04/10/2023	3.250	589,248		978,000
6601729798	SANTA BARBARA	CA		04/10/2023	2.990	810,759		1,925,000
6600790015	PAEONIAN SPRINGS	VA		04/10/2023	4.875	1,078,559		1,650,000
6601673616	SAN FRANCISCO	CA		04/10/2023	3.625	543,943		1,657,000
6601679944	BROOKLYN	NY		04/10/2023	3.125	18,283		600,000
6602689173	EL DORADO HILLS	CA		04/10/2023	3.125	567,883		950,000
6601035816	SAN FRANCISCO	CA		04/10/2023	3.750	660,186		1,399,000
6600677212	JACKSONVILLE	FL		04/10/2023	0.000	40,984		144,000
6600533902	NAPLES	FL		04/10/2023	4.000	463,525		830,000
6601483875	LIVERMORE	CA		04/10/2023	3.000	247,632		1,150,000
6601819755	DUBLIN	CA		04/10/2023	3.250	681,998		1,058,000
6602688696	MANHATTAN BEACH	CA		04/10/2023	3.250	1,022,375		3,995,000
6602700988	LOS ANGELES	CA		04/10/2023	2.750	812,311		1,450,000
6602686641	WABAN	MA		04/10/2023	2.625	605,918		1,600,000
6601712117	EL CAJON	CA		04/10/2023	2.750	741,512		1,625,000
6602704709	LEESBURG	VA		04/10/2023	3.250	784,419		1,130,000
6601816850	MESA	AZ		04/10/2023	3.500	900,776		1,410,000
6602686732	MILPITAS	CA		04/10/2023	2.875	946,025		1,485,000
6600010554	ATLANTIC BEACH	FL		04/10/2023	0.000	5,342		49,206
6601741645	REDWOOD CITY	CA		04/10/2023	3.375	1,330,198		2,300,000
6602700228	ENCINO	CA		04/10/2023	3.125	1,631,357		4,078,000
6602689298	WINCHESTER	MA		04/10/2023	3.250	997,542		1,550,000
6602695501	TARZANA	CA		04/10/2023	3.500	1,040,729		1,590,000
6600935149	HERMOSA BEACH	CA		04/10/2023	3.375	1,141,332		2,915,000
6600934563	GRASS VALLEY	CA		04/10/2023	3.625	462,024		725,000
6602698893	WINDSOR	CA		04/10/2023	2.875	1,230,850		2,376,149
6601693259	PALM DESERT	CA		04/10/2023	3.250	1,202,891		2,950,000
6600024399	JACKSONVILLE	FL		04/10/2023	0.000	2,521		45,175
6602692375	AVILA BEACH	CA		04/10/2023	2.875	440,293		720,000

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6601683425	GLENVIEW	IL		04/10/2023	3.250	208,124		960,000
6601812032	UNION CITY	CA		04/10/2023	3.125	645,352		1,015,000
6600845355	JACKSONVILLE BEACH	FL		04/10/2023	3.500	528,233		1,200,000
6600674045	WASHINGTON	DC		04/10/2023	4.125	670,001		1,585,000
6602692482	MENLO PARK	CA		04/10/2023	2.500	764,265		2,525,000
6601687277	NEW YORK	NY		04/10/2023	3.000	57,997		410,000
6601203257	JACKSONVILLE	FL		04/10/2023	0.000	7,619		58,200
6602705672	MOUNT JULIET	TN		04/10/2023	3.375	646,545		925,000
6602676568	WESTWOOD	MA		04/10/2023	2.625	597,116		2,255,000
6601683979	SAINT LOUIS	MO		04/10/2023	3.125	157,324		975,000
6601139089	TEMPE	AZ		04/10/2023	2.000	144,276		310,000
6601754143	BROOKLYN	NY		04/10/2023	3.125	488,291		1,855,000
6601687020	NEW YORK	NY		04/10/2023	3.375	256,501		2,050,000
6602710631	SUN VALLEY	NV		04/10/2023	3.625	230,347		345,000
6601482299	MENLO PARK	CA		04/10/2023	3.000	482,033		2,100,000
6602704493	CHARLOTTESVILLE	VA		04/10/2023	3.250	583,788		970,000
6601020040	SCOTTSDALE	AZ		04/10/2023	3.875	409,648		675,000
6602678283	PALOS VERDES ESTATES	CA		04/10/2023	2.750	742,812		1,960,000
6601680645	CONCORD	MA		04/10/2023	3.750	198,642		890,000
6602700681	SANTA ROSA	CA		04/10/2023	3.250	602,224		930,000
6602705466	RIVERSIDE	CA		04/10/2023	3.750	894,563		1,520,000
6602674480	PEORIA	AZ		04/10/2023	2.750	446,288		1,485,000
6601819789	LOS ALTOS	CA		04/10/2023	2.875	1,590,165		3,870,000
6601224402	JACKSONVILLE	FL		04/10/2023	0.000	17,432		80,000
6602689546	SANTA BARBARA	CA		04/10/2023	3.250	764,453		1,540,000
6601823534	NAPLES	FL		04/10/2023	3.500	2,025,143		3,900,000
6600679002	JACKSONVILLE	FL		04/10/2023	0.000	36,679		102,000
6601472019	MILL VALLEY	CA		04/10/2023	3.625	458,790		2,900,000
6602701358	SAN RAMON	CA		04/10/2023	2.875	1,084,055		2,060,000
6602674159	EDEN PRAIRIE	MN		04/10/2023	2.750	491,078		940,000
6601679605	ELMHURST	NY		04/10/2023	3.000	111,938		730,000
6601471136	JACKSONVILLE	FL		04/10/2023	0.000	52,073		205,000
6601686881	NEW YORK	NY		04/10/2023	3.000	197,386		2,600,000
6602710466	VACAVILLE	CA		04/10/2023	4.750	268,351		397,000
6601571802	MONSEY	NY		04/10/2023	3.875	1,125,115		1,750,000
6601305458	JACKSONVILLE	FL		04/10/2023	0.000	38,276		315,000
6601473314	BLOOMINGTON	IN		04/10/2023	3.500	256,229		975,000
6601224386	JACKSONVILLE	FL		04/10/2023	0.000	19,662		80,000
6602688076	BURLINGAME	CA		04/10/2023	2.750	1,581,268		2,725,000
6601693473	BRENTWOOD	TN		04/10/2023	3.750	525,870		925,000
6601682765	NEW YORK	NY		04/10/2023	3.000	60,216		1,800,000
6602711928	SAN FRANCISCO	CA		04/10/2023	3.375	999,170		2,350,000
6601686790	GREAT FALLS	VA		04/10/2023	3.375	148,824		1,450,000
6601693465	LOS ANGELES	CA		04/10/2023	3.500	558,812		2,180,000
6600025321	JACKSONVILLE	FL		04/10/2023	0.000	2,323		45,479
6601696708	LODI	CA		04/10/2023	3.625	911,124		1,410,000
6602711910	SAN FRANCISCO	CA		04/10/2023	4.000	818,509		1,600,000
6601713388	KEWADIN	MI		04/10/2023	2.500	189,391		562,000
6601822965	PHOENIX	AZ		04/10/2023	3.250	501,114		1,175,000
6602694413	REDONDO BEACH	CA		04/10/2023	3.250	943,685		1,450,000
6601001693	CAMBRIDGE	MA		04/10/2023	3.750	444,023		735,000
6602677822	SAN DIEGO	CA		04/10/2023	2.750	663,710		1,475,000
6601827600	LIVERMORE	CA		04/10/2023	2.990	477,956		1,200,000
6601680520	BROOKLYN	NY		04/10/2023	3.250	355,039		1,600,000
6602696814	UPTON	MA		04/10/2023	3.125	545,168		840,000

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6601720235	LOS GATOS	CA		04/10/2023	3.000	912,061		1,935,000
6601703926	SANTA FE	NM		04/10/2023	2.990	461,306		807,000
6602702729	LAS VEGAS	NV		04/10/2023	3.250	525,285		1,000,000
6602691955	CHATTANOOGA	TN		04/10/2023	3.375	108,716		183,300
6602683184	REDONDO BEACH	CA		04/10/2023	2.875	950,234		1,985,000
6601469452	ATLANTIC BEACH	FL		04/10/2023	0.000	53,024		342,000
6602684778	CHICAGO	IL		04/10/2023	2.625	603,198		1,330,000
6602684208	BOISE	ID		04/10/2023	3.250	1,015,275		1,560,000
6602698315	PALM SPRINGS	CA		04/10/2023	3.375	468,558		935,000
6600919317	ENCINITAS	CA		04/10/2023	4.375	1,171,126		2,320,000
6602697432	SAN JOSE	CA		04/10/2023	3.000	766,087		2,150,000
6601678995	BROOKLYN	NY		04/10/2023	3.375	180,925		2,900,000
6601731919	LOS ANGELES	CA		04/10/2023	2.875	493,707		845,000
6601820365	PALOS VERDES ESTATES	CA		04/10/2023	3.250	680,831		1,475,000
6600441494	SCOTTS VALLEY	CA		04/10/2023	3.125	831,304		2,715,000
6600980822	CHICO	CA		04/10/2023	3.875	168,183		650,000
6601682898	NEW YORK	NY		04/10/2023	2.875	31,308		205,000
6600925223	REDWOOD CITY	CA		04/10/2023	3.625	452,145		2,280,000
6602673813	LIVERMORE	CA		04/10/2023	2.750	726,498		1,500,000
6600024894	JACKSONVILLE	FL		04/10/2023	7.000	23,163		93,000
6602693878	RIALTO	CA		04/10/2023	2.990	124,312		310,000
6601224626	JACKSONVILLE	FL		04/10/2023	0.000	15,615		80,000
6602684612	GARDEN CITY	NY		04/10/2023	3.125	736,901		1,300,000
6601733394	SAN JOSE	CA		04/10/2023	2.375	644,536		4,200,000
6601678805	BRONXVILLE	NY		04/10/2023	3.125	94,552		1,670,000
6601383794	WAYLAND	MA		04/10/2023	6.875	155,253		675,000
6602694264	PALM CITY	FL		04/10/2023	2.750	628,709		1,680,000
6602687219	SAN DIEGO	CA		04/10/2023	3.250	854,198		1,345,000
6601709162	SAN JOSE	CA		04/10/2023	3.125	675,157		1,785,000
6600025750	JACKSONVILLE	FL		04/10/2023	0.000	3,365		57,000
6601685461	CONCORD	MA		04/10/2023	3.500	98,723		1,200,000
6600994872	ROCHESTER HILLS	MI		04/10/2023	3.000	556,498		1,200,000
6601383679	BARCELONETA	PR		04/10/2023	7.000	31,800		75,100
6600789900	NORTHRIDGE	CA		04/10/2023	4.750	568,819		925,000
6601679548	GREAT FALLS	VA		04/10/2023	3.000	68,329		1,200,000
6600011842	JACKSONVILLE	FL		04/10/2023	0.000	6,777		80,000
6601710616	BROOKLYN	NY		04/10/2023	3.250	1,063,977		1,800,000
6601711911	GLENDALE	NY		04/10/2023	3.250	443,408		795,000
6600555459	KEY LARGO	FL		04/10/2023	3.125	573,153		1,550,000
6601224766	JACKSONVILLE	FL		04/10/2023	0.000	16,724		80,000
6601272781	VERNON HILLS	IL		04/10/2023	4.375	62,343		232,000
6601686923	NEW YORK	NY		04/10/2023	3.125	405,979		1,850,000
6601697672	SHERMAN OAKS	CA		04/10/2023	3.875	680,914		1,315,000
6601741355	SCOTTSDALE	AZ		04/10/2023	3.375	619,104		970,000
6602689660	MISSION VIEJO	CA		04/10/2023	2.875	694,600		1,320,000
6601693846	SACRAMENTO	CA		04/10/2023	4.375	456,703		1,225,000
6602705524	SCOTTSDALE	AZ		04/10/2023	3.875	706,533		960,000
6601735076	FALLBROOK	CA		04/10/2023	2.625	618,880		1,365,000
6601710715	KEY BISCAYNE	FL		04/10/2023	3.000	558,972		875,000
6602680057	LIVERMORE	CA		04/10/2023	3.750	829,328		1,462,000
6601203406	JACKSONVILLE	FL		04/10/2023	0.000	7,919		80,000
6602673755	SAN JOSE	CA		04/10/2023	2.625	781,824		1,825,000
6601679225	GLEN COVE	NY		04/10/2023	3.625	72,402		360,000
6602681865	SACRAMENTO	CA		04/10/2023	3.125	615,434		1,080,000
6601204271	JACKSONVILLE	FL		04/10/2023	0.000	8,616		169,651

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6601695825	SOUTHWEST RANCHES	FL		04/10/2023	3.500	621,702		1,400,000
6601702712	SANTA FE	NM		04/10/2023	3.250	795,179		1,360,000
6601383968	ATLANTIC BEACH	FL		04/10/2023	0.000	27,411		115,070
6600795410	SAN MARINO	CA		04/10/2023	3.250	766,716		1,900,000
6601225516	JACKSONVILLE	FL		04/10/2023	0.000	17,212		108,000
6600177726	SAINT AUGUSTINE	FL		04/10/2023	4.000	354,213		652,000
6601680587	OAKLAND GARDENS	NY		04/10/2023	3.625	72,298		890,000
6601713396	VALLEY VILLAGE	CA		04/10/2023	3.125	758,534		1,350,000
6602696723	SAN JOSE	CA		04/10/2023	3.500	1,109,721		2,400,000
6601818674	SAINT LOUIS	MO		04/10/2023	2.750	474,037		755,000
6601225334	JACKSONVILLE	FL		04/10/2023	0.000	15,848		66,647
6601479600	SPICER	MN		04/10/2023	3.250	368,751		1,260,000
6602681238	LINCOLN	CA		04/10/2023	2.875	646,205		1,200,000
6600926064	HUNTINGTON BEACH	CA		04/10/2023	3.750	1,123,519		2,300,000
6602681832	ALBUQUERQUE	NM		04/10/2023	3.500	667,811		1,220,000
6601729947	NEW YORK	NY		04/10/2023	2.750	651,044		1,660,000
6601703348	MORGAN HILL	CA		04/10/2023	3.125	677,799		1,425,000
6602701028	SPICER	MN		04/10/2023	2.875	630,958		1,670,000
6602678804	SANTA BARBARA	CA		04/10/2023	3.125	1,142,125		2,710,000
6602702125	PACIFICA	CA		04/10/2023	2.875	966,520		1,500,000
6600011867	JACKSONVILLE	FL		04/10/2023	0.000	8,054		65,360
6601680165	BROOKLYN	NY		04/10/2023	3.375	54,880		630,000
6601740217	BUMPASS	VA		04/10/2023	3.375	940,041		1,440,000
6602693829	EL MIRAGE	AZ		04/10/2023	3.375	140,751		260,000
6601719286	PORT ST JOE	FL		04/10/2023	3.375	534,892		820,000
6602686294	PALM SPRINGS	CA		04/10/2023	2.750	1,166,129		2,225,000
6600846403	RANCHO CUCAMONGA	CA		04/10/2023	3.750	476,606		1,200,000
6601733493	EAST MEADOW	NY		04/10/2023	2.875	491,224		830,000
6602673946	FREMONT	CA		04/10/2023	2.625	742,398		2,100,000
6602675750	DANVILLE	CA		04/10/2023	2.750	862,534		1,675,000
6602688555	TUCSON	AZ		04/10/2023	3.750	591,523		905,000
6601474866	SAINT LOUIS	MO		04/10/2023	4.125	114,301		230,000
6601711754	SAN DIEGO	CA		04/10/2023	3.250	838,136		1,350,000
6601821751	NEW SMYRNA BEACH	FL		04/10/2023	2.625	394,290		1,700,000
6601745877	MADEIRA BEACH	FL		04/10/2023	2.875	712,581		1,100,000
6602696236	NEW YORK	NY		04/10/2023	3.250	1,009,884		2,650,000
6601686758	CORONA	NY		04/10/2023	3.250	88,341		197,000
6601710004	RENO	NV		04/10/2023	2.625	686,643		2,600,000
6601687566	SAN JOSE	CA		04/10/2023	4.000	436,559		1,280,000
6601225227	JACKSONVILLE	FL		04/10/2023	0.000	24,115		83,793
6601682781	AURORA	IL		04/10/2023	2.875	109,673		375,000
6600676636	JACKSONVILLE	FL		04/10/2023	0.000	19,000		80,000
6600646621	SAN FRANCISCO	CA		04/10/2023	4.125	693,379		2,400,000
6601305482	JACKSONVILLE	FL		04/10/2023	0.000	24,708		124,400
6602701184	EAGLEVILLE	TN		04/10/2023	3.625	676,949		1,040,000
6600059205	PHOENIX	AZ		04/10/2023	3.000	490,356		779,000
6602677574	GRASS VALLEY	CA		04/10/2023	2.750	789,105		1,390,000
6602671718	SAN JOSE	CA		04/10/2023	3.250	383,459		1,050,000
6602679687	VACAVILLE	CA		04/10/2023	2.875	459,628		725,000
6602699768	FRANKLIN	TN		04/10/2023	3.375	741,623		1,125,000
6601224089	JACKSONVILLE	FL		04/10/2023	0.000	15,170		77,053
6601685503	RYE BROOK	NY		04/10/2023	4.000	146,483		1,100,000
6602694017	SAN DIEGO	CA		04/10/2023	2.500	1,520,930		4,800,000
6601062265	SAN JOSE	CA		04/10/2023	4.375	1,452,515		3,900,000
6602676022	SAN JOSE	CA		04/10/2023	2.750	784,208		1,970,000

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6602675826	DIABLO	CA		04/10/2023	2.875	1,150,619		2,535,000
6600851965	NAPERVILLE	IL		04/10/2023	3.375	471,915		745,000
6602699610	LOS GATOS	CA		04/10/2023	3.250	970,932		1,850,000
6601681551	CHICAGO	IL		04/10/2023	3.375	191,496		1,100,000
6600035247	PHOENIX	AZ		04/10/2023	3.500	492,893		950,000
6601722892	SAN JOSE	CA		04/10/2023	3.125	821,425		1,275,000
6602683564	SARATOGA	CA		04/10/2023	3.125	1,210,230		3,000,000
6601472217	GREENVILLE	DE		04/10/2023	3.375	167,808		975,000
6602690379	NASHVILLE	TN		04/10/2023	3.250	874,412		1,530,000
6601696716	SAN JOSE	CA		04/10/2023	3.375	701,938		1,100,000
6600484478	EDMOND	OK		04/10/2023	3.375	527,267		1,200,000
6601750877	ESCONDIDO	CA		04/10/2023	3.250	704,007		1,150,000
6601479659	CHICAGO	IL		04/10/2023	3.625	281,160		820,000
6601204610	JACKSONVILLE	FL		04/10/2023	0.000	11,762		80,000
6602673516	REDDING	CA		04/10/2023	2.875	453,439		840,000
6602676311	CUPERTINO	CA		04/10/2023	2.750	758,350		2,025,000
6601204370	JACKSONVILLE	FL		04/10/2023	0.000	11,352		156,000
6600509936	SATELLITE BEACH	FL		04/10/2023	3.750	145,033		279,000
6600637414	LOS ANGELES	CA		04/10/2023	3.990	206,245		580,000
6602694686	MILLBRAE	CA		04/10/2023	3.125	1,214,673		2,700,000
6600843467	OCEANSIDE	CA		04/10/2023	4.250	673,759		1,050,000
6601809384	BRADENTON	FL		04/10/2023	3.125	506,517		825,000
6600675521	JACKSONVILLE	FL		04/10/2023	0.000	19,235		108,000
6600847732	OKLAHOMA CITY	OK		04/10/2023	3.875	479,398		1,200,000
6600679846	JACKSONVILLE	FL		04/10/2023	4.500	65,507		103,000
6602700897	NORTH TUSTIN	CA		04/10/2023	3.250	778,641		1,360,000
6602679000	SAN JOSE	CA		04/10/2023	3.500	691,797		1,625,000
6602676261	WINCHESTER	MA		04/10/2023	2.750	866,097		2,158,000
6602687268	SAN JOSE	CA		04/10/2023	2.625	1,168,478		2,460,000
6600681065	JACKSONVILLE	FL		04/10/2023	0.000	42,261		104,000
6601721340	HALF MOON BAY	CA		04/10/2023	3.375	1,094,245		1,840,000
6600770934	OZONE PARK	NY		04/10/2023	3.500	40,887		410,000
6601682377	RIVER FOREST	IL		04/10/2023	3.000	110,727		1,025,000
6602682517	LOS ANGELES	CA		04/10/2023	3.000	706,256		1,525,000
6602685775	EASTHAM	MA		04/10/2023	3.250	483,065		780,000
6602698646	MOUNTAIN HOUSE	CA		04/10/2023	3.000	786,331		1,215,000
6601734319	THE VILLAGES	FL		04/10/2023	2.500	602,028		1,325,000
6601224469	JACKSONVILLE	FL		04/10/2023	0.000	15,802		80,000
6602678648	SCOTTSDALE	AZ		04/10/2023	3.375	606,908		1,035,000
6601673251	BENTON HARBOR	MI		04/10/2023	3.500	317,704		750,000
6601820993	MARATHON	FL		04/10/2023	3.000	938,684		1,490,000
6601694042	PARKLAND	FL		04/10/2023	3.750	400,035		695,000
6601808550	MIAMI	FL		04/10/2023	3.375	529,764		825,000
6600011479	JACKSONVILLE	FL		04/10/2023	0.000	8,307		63,300
6602694462	MURFREESBORO	TN		04/10/2023	3.250	595,722		1,275,000
6600026527	JACKSONVILLE	FL		04/10/2023	0.000	3,432		52,955
6602681980	MIDDLEBURY	IN		04/10/2023	3.125	466,434		720,000
6600012113	JACKSONVILLE	FL		04/10/2023	0.000	7,565		80,000
6601745612	WASHINGTON	DC		04/10/2023	3.250	880,184		1,380,000
6602689777	SAN FRANCISCO	CA		04/10/2023	3.000	660,984		1,025,000
6600000308	CORAL SPRINGS	FL		04/10/2023	5.375	38,795		350,000
6601825521	KNOXVILLE	TN		04/10/2023	3.250	668,527		1,040,000
6600676479	JACKSONVILLE	FL		04/10/2023	0.000	27,032		122,000
6602695733	GRANITE BAY	CA		04/10/2023	3.500	625,508		975,000
6602720838	EDINBURG	VA		04/10/2023	6.750	69,988		370,000

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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
6602699396	KILDEER	IL		04/10/2023	3.375	531,012		925,000
6600912304	WEST HOLLYWOOD	CA		04/10/2023	4.000	483,997		820,000
6601224592	JACKSONVILLE	FL		04/10/2023	0.000	19,875		80,000
6602675891	SAN JOSE	CA		04/10/2023	2.750	669,765		1,775,000
6602692672	CHINO HILLS	CA		04/10/2023	3.250	687,750		1,330,000
6600923699	CONCORD	CA		04/10/2023	4.125	226,717		612,000
6601724765	NAPLES	FL		04/10/2023	2.750	539,238		884,000
6602689504	ROSLYN	NY		04/10/2023	2.875	886,662		1,700,000
6600680661	JACKSONVILLE	FL		04/10/2023	0.000	32,863		92,000
6602698265	MOUNTAIN HOUSE	CA		04/10/2023	3.250	475,629		736,000
6601733907	SAN DIEGO	CA		04/10/2023	3.375	682,198		1,349,000
6601485615	NAPLES	FL		04/10/2023	3.500	342,776		1,370,000
6602682343	ESCONDIDO	CA		04/10/2023	3.000	699,878		1,185,000
6602705185	WASHINGTON	DC		04/10/2023	3.750	857,347		1,135,000
6601697250	PASADENA	CA		04/10/2023	3.500	723,610		1,235,000
6601678672	JAMAICA PLAIN	MA		04/10/2023	3.500	60,632		580,000
6600922790	LADERA RANCH AREA	CA		04/10/2023	4.250	130,044		533,000
6600529041	BOCA RATON	FL		04/10/2023	3.625	528,148		950,000
6602689926	PRESCOTT VALLEY	AZ		04/10/2023	3.500	545,078		845,000
6602683846	ALBANY	CA		04/10/2023	3.250	1,109,644		1,705,000
6602681329	BUCKEYE	AZ		04/10/2023	3.375	554,244		865,000
6601693135	LAGUNA NIGUEL	CA		04/10/2023	3.375	726,286		1,700,000
6601204008	JACKSONVILLE	FL		04/10/2023	0.000	2,890		80,000
6601825133	CARLSBAD	CA		04/10/2023	3.750	825,577		1,600,000
6602695261	MOUNTAIN HOUSE	CA		04/10/2023	3.250	466,631		716,000
6600053703	THOMPSONS STATION	TN		04/10/2023	3.500	498,454		785,000
6601696542	PLEASANTON	CA		04/10/2023	3.500	726,441		1,300,000
6601482026	ELMHURST	IL		04/10/2023	3.250	184,531		745,000
6601682807	LAKE FOREST	IL		04/10/2023	3.375	115,848		710,000
6601809517	SOUTH LAKE TAHOE	CA		04/10/2023	3.625	555,491		849,000
6602690106	HUNTINGTON BEACH	CA		04/10/2023	3.000	883,089		1,600,000
6600026337	JACKSONVILLE	FL		04/10/2023	0.000	3,126		51,800
6601677732	BAYSIDE	NY		04/10/2023	3.875	167,366		1,000,000
6601471110	JACKSONVILLE	FL		04/10/2023	0.000	98,803		182,000
6601703215	CORONA DEL MAR	CA		04/10/2023	2.500	1,026,732		2,800,000
6601487801	EAST ISLIP	NY		04/10/2023	3.750	268,978		1,400,000
6602701655	SAN DIEGO	CA		04/10/2023	3.000	633,500		1,264,000
6601698282	NEW YORK	NY		04/10/2023	3.875	970,567		1,960,000
6601224675	JACKSONVILLE	FL		04/10/2023	0.000	21,478		80,000
6602680636	SANTA BARBARA	CA		04/10/2023	3.000	742,843		1,900,000
6600795303	SANTA ROSA BEACH	FL		04/10/2023	3.990	595,166		910,000
6601715722	WEST HILLS	CA		04/10/2023	2.875	686,691		1,375,000
6601737809	WESTBOROUGH	MA		04/10/2023	2.625	492,667		860,000
6602712231	DEL MAR	CA		04/10/2023	3.125	1,640,122		4,170,000
6601696906	LOS ANGELES	CA		04/10/2023	3.125	783,179		2,200,000
6601225110	JACKSONVILLE	FL		04/10/2023	0.000	17,559		78,448
6602695402	PONTE VEDRA	FL		04/10/2023	3.375	602,928		935,000
6602679539	EL DORADO HILLS	CA		04/10/2023	3.500	690,154		1,050,000
6601469338	ATLANTIC BEACH	FL		04/10/2023	0.000	46,101		140,900
6601704940	NEW YORK	NY		04/10/2023	2.875	670,317		1,130,000
6601484287	MESA	AZ		04/10/2023	3.438	4,324		270,000
6602701820	EAGLE	ID		04/10/2023	3.500	894,994		1,475,000
6602698372	MOUNTAIN HOUSE	CA		04/10/2023	2.875	517,281		806,000
6602694876	OAKLAND	MI		04/10/2023	3.125	454,160		845,500
6601679282	WHITESTONE	NY		04/10/2023	3.250	255,418		975,000

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6602682277	GLEN ELLYN	IL		04/10/2023	3.000	513,902		800,000
6600479056	CARMEL BY THE SEA	CA		04/10/2023	3.750	1,197,621		2,150,000
6601474775	ARLINGTON	VA		04/10/2023	3.375	415,400		1,800,000
6601743203	MAMMOTH LAKES	CA		04/10/2023	2.990	166,992		405,000
6602676287	SUNNYVALE	CA		04/10/2023	2.750	671,545		2,035,000
6601678052	NEWTON	MA		04/10/2023	3.750	158,668		1,150,000
6602702406	CANYON COUNTRY	CA		04/10/2023	3.000	745,712		1,150,000
6602674365	ALAMO	CA		04/10/2023	2.625	1,038,133		2,850,000
6602700145	YORBA LINDA	CA		04/10/2023	2.990	704,321		1,360,000
6601483073	ELMHURST	IL		04/10/2023	4.000	189,109		1,100,000
6602702554	PARKLAND	FL		04/10/2023	3.250	565,624		1,044,000
6601685990	PLAINVIEW	NY		04/10/2023	2.875	199,816		900,000
6601204529	JACKSONVILLE	FL		04/10/2023	0.000	13,282		80,000
6602705847	LOS ANGELES	CA		04/10/2023	3.875	923,335		1,290,000
6600852674	NICHOLS HILLS	OK		04/10/2023	2.990	173,458		1,742,000
6601683441	IRVINGTON	NY		04/10/2023	3.000	277,445		1,325,000
6601818724	LAS VEGAS	NV		04/10/2023	2.990	547,572		1,100,000
6600026840	JACKSONVILLE	FL		04/10/2023	0.000	8,706		63,300
6601712067	WELLFLEET	MA		04/10/2023	3.125	1,329,323		2,225,000
6601476960	SAINT LOUIS	MO		04/10/2023	3.750	117,850		240,000
6602695279	CARLSBAD	CA		04/10/2023	3.250	1,108,834		1,700,000
6601692822	SEAL BEACH	CA		04/10/2023	3.625	617,279		1,175,000
6601703231	CONCORD	CA		04/10/2023	3.250	569,939		1,210,000
6601737619	DEWEY BEACH	DE		04/10/2023	3.500	914,939		1,400,000
6602699552	LAGUNA HILLS	CA		04/10/2023	3.250	2,027,888		3,300,000
6600794975	SAN JOSE	CA		04/10/2023	3.750	718,362		1,100,000
6601678870	NEW YORK	NY		04/10/2023	3.125	216,041		1,500,000
6601684928	ROCKVILLE CENTRE	NY		04/10/2023	3.625	132,296		1,010,000
6600676214	JACKSONVILLE	FL		04/10/2023	0.000	23,590		110,000
6601811919	FONTANA	CA		04/10/2023	3.500	424,736		720,000
6601685560	ROSLYN HEIGHTS	NY		04/10/2023	2.875	285,374		1,000,000
6600026220	JACKSONVILLE	FL		04/10/2023	0.000	2,954		51,800
6601686675	NEW YORK	NY		04/10/2023	3.250	530,585		4,200,000
6602704352	CORONA	CA		04/10/2023	3.750	519,664		830,000
6601686873	MCLEAN	VA		04/10/2023	2.875	709,738		1,950,000
6601475566	SANTA CLARA	CA		04/10/2023	3.250	440,673		1,750,000
6602701895	PINECREST	FL		04/10/2023	3.500	2,386,649		3,600,000
6600680539	JACKSONVILLE	FL		04/10/2023	0.000	40,227		104,000
6601749044	SEDONA	AZ		04/10/2023	3.250	717,184		1,100,000
6601825422	PARKLAND	FL		04/10/2023	3.125	523,422		1,530,000
6601487371	MANHATTAN BEACH	CA		04/10/2023	3.500	232,654		1,350,000
6601697375	MCLEAN	VA		04/10/2023	4.000	670,120		1,525,200
6600681628	JACKSONVILLE	FL		04/10/2023	0.000	43,355		163,000
6600669763	JACKSONVILLE	FL		04/10/2023	6.125	39,392		62,000
6602698851	BLOOMFIELD HILLS	MI		04/10/2023	2.990	725,097		1,151,000
6601703280	SACRAMENTO	CA		04/10/2023	2.750	444,951		800,000
6600039801	READING	MA		04/10/2023	2.875	664,102		1,195,000
6602675396	SOLANA BEACH	CA		04/10/2023	3.500	505,232		1,425,000
6601811851	BANNOCKBURN	IL		04/10/2023	3.500	627,196		1,263,000
6600679184	JACKSONVILLE	FL		04/10/2023	0.000	38,514		175,000
6601804989	PARADISE VALLEY	AZ		04/10/2023	3.375	1,166,501		2,300,000
6600679416	JACKSONVILLE	FL		04/10/2023	0.000	41,570		104,000
6602690155	CHICAGO	IL		04/10/2023	3.000	491,813		870,000
6602711035	FRANKLIN	TN		04/10/2023	3.625	834,148		1,775,000
6601682203	BROOKVILLE	NY		04/10/2023	2.875	223,307		2,100,000

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	2	3					Additional	
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6601204446	JACKSONVILLE	FL		04/10/2023	0.000	9,608		80,000
6602711969	LOS ANGELES	CA		04/10/2023	3.750	608,259		1,300,000
6602676642	SAN JOSE	CA		04/10/2023	2.750	954,861		2,100,000
6602676410	BROOKLINE	MA		04/10/2023	2.750	761,260		1,950,000
6600434945	SAN DIEGO	CA		04/10/2023	3.500	471,706		921,000
6601740951	NASHVILLE	TN		04/10/2023	3.375	1,323,271		2,650,000
6601743278	SANTA FE	NM		04/10/2023	2.875	591,990		1,300,000
6602671726	SCOTTSDALE	AZ		04/10/2023	2.875	381,337		900,000
6601740464	CHICAGO	IL		04/10/2023	2.875	1,109,963		1,740,000
6601709105	CORONADO	CA		04/10/2023	2.500	1,050,430		3,350,000
6601699157	FENTON	MO		04/10/2023	4.125	130,577		555,000
6602689470	RIVER FOREST	IL		04/10/2023	3.375	678,279		1,670,000
6602696392	MISSION VIEJO	CA		04/10/2023	3.125	950,799		1,470,000
6601696955	FAIRFIELD	CA		04/10/2023	4.000	472,014		760,000
6601225219	JACKSONVILLE	FL		04/10/2023	0.000	28,000		102,451
6601482224	LONG BEACH	CA		04/10/2023	2.875	173,448		1,500,000
6602675172	SCOTTSDALE	AZ		04/10/2023	3.000	697,361		1,650,000
6600681271	JACKSONVILLE	FL		04/10/2023	0.000	41,485		102,000
6601736199	LINCOLN	NE		04/10/2023	3.000	488,670		915,000
6602672864	NAPERVILLE	IL		04/10/2023	3.990	414,596		770,000
6601750133	TIJERAS	NM		04/10/2023	3.375	505,178		769,000
6602691278	LEXINGTON	KY		04/10/2023	2.500	643,789		1,400,000
6601708560	GLENDALE	CA		04/10/2023	3.000	851,560		1,333,000
6600012022	JACKSONVILLE	FL		04/10/2023	0.000	7,995		65,498
6602699511	LAS VEGAS	NV		04/10/2023	2.990	737,125		2,185,000
6600675471	JACKSONVILLE	FL		04/10/2023	0.000	23,404		105,000
6601684282	NORTHBROOK	IL		04/10/2023	3.000	411,074		1,450,000
6600037292	TULSA	OK		04/10/2023	3.500	661,798		1,056,900
6602702513	CARLSBAD	CA		04/10/2023	3.000	1,086,146		1,700,000
6600694290	DEL MAR	CA		04/10/2023	2.625	520,046		2,155,000
6600038191	HALF MOON BAY	CA		04/10/2023	3.500	1,021,010		2,265,000
6602694470	NAPLES	FL		04/10/2023	3.375	758,234		2,500,000
6600934894	NEWCASTLE	CA		04/10/2023	3.000	536,798		1,500,000
6602685296	QUEEN CREEK	AZ		04/10/2023	2.875	501,913		878,000
6602699370	CLAREMONT	CA		04/10/2023	3.250	745,547		1,150,000
6601709014	SARASOTA	FL		04/10/2023	3.375	895,322		1,375,000
6601203356	JACKSONVILLE	FL		04/10/2023	0.000	7,893		80,000
6602696327	SAN BRUNO	CA		04/10/2023	3.000	893,667		1,605,000
6601679845	BROOKLYN	NY		04/10/2023	3.000	200,713		1,050,000
6601751115	VALLEJO	CA		04/10/2023	2.625	441,414		750,000
6602689603	SAN JOSE	CA		04/10/2023	2.875	872,620		1,450,000
6602682434	LAKE BARRINGTON	IL		04/10/2023	3.125	492,347		760,000
6601823203	SAN FRANCISCO	CA		04/10/2023	3.000	681,739		1,770,000
6602699198	LAS VEGAS	NV		04/10/2023	2.875	938,823		1,800,000
6601686956	NEW YORK	NY		04/10/2023	3.625	600,659		3,600,000
6601486621	LAKE MARY	FL		04/10/2023	2.990	246,062		973,000
6600028770	JACKSONVILLE	FL		04/10/2023	0.000	1,542		44,906
6600028853	JACKSONVILLE	FL		04/10/2023	0.000	1,668		46,200
6601485789	TETON VILLAGE	WY		04/10/2023	3.500	491,449		2,150,000
6602678853	SAN JOSE	CA		04/10/2023	3.375	604,457		1,100,000
6601818484	SANTA CLARA	CA		04/10/2023	3.000	805,490		1,725,000
6602696673	MARBLEHEAD	MA		04/10/2023	3.125	825,335		1,700,000
6602702588	SAN JOSE	CA		04/10/2023	2.875	836,080		1,300,000
6601739102	JUPITER	FL		04/10/2023	2.875	703,599		1,125,000
6601726828	SANIBEL	FL		04/10/2023	3.375	679,749		1,050,000

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	2	3						
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6601723650	MESA	AZ		04/10/2023	3.250	900,162		1,400,000
6601811893	SAN DIEGO	CA		04/10/2023	3.250	1,104,236		1,750,000
6601815688	EAST MARION	NY		04/10/2023	3.375	678,409		1,300,000
6601686626	FRANKLIN SQUARE	NY		04/10/2023	2.875	15,848		385,000
6601708396	OKLAHOMA CITY	OK		04/10/2023	3.250	690,723		1,150,000
6602676477	CHICAGO	IL		04/10/2023	2.750	592,136		1,375,000
6601680389	BROOKLYN	NY		04/10/2023	3.250	393,607		3,450,000
6601472936	SANTA ANA	CA		04/10/2023	3.375	239,644		1,500,000
6602687870	SCOTTSDALE	AZ		04/10/2023	3.375	732,900		1,120,000
6601679142	NEW YORK	NY		04/10/2023	4.125	280,156		2,000,000
6600482415	SAN DIEGO	CA		04/10/2023	3.500	679,232		2,180,000
6600011727	JACKSONVILLE	FL		04/10/2023	0.000	6,802		122,000
6602696475	MALIBU	CA		04/10/2023	3.125	797,353		1,340,000
6601687236	NEW YORK	NY		04/10/2023	2.875	47,496		1,225,000
6601476853	ELLISVILLE	MO		04/10/2023	3.750	119,998		196,000
6601468983	ATLANTIC BEACH	FL		04/10/2023	0.000	45,366		125,000
6601827246	PHOENIX	AZ		04/10/2023	3.500	528,256		850,000
6601225243	JACKSONVILLE	FL		04/10/2023	0.000	15,225		66,473
6601481754	WESTWOOD	MA		04/10/2023	2.875	230,513		1,250,000
6601489807	SAN BERNARDINO	CA		04/10/2023	3.375	70,774		365,000
6602675081	ADA	MI		04/10/2023	2.875	837,672		1,400,000
6601224816	JACKSONVILLE	FL		04/10/2023	0.000	20,325		80,000
6602688241	WESTCHESTER	CA		04/10/2023	3.500	1,167,304		2,600,000
6600012006	JACKSONVILLE	FL		04/10/2023	0.000	6,908		80,000
6602695329	SOUTH SAN FRANCISCO	CA		04/10/2023	3.125	843,712		1,300,000
6601682872	NEW YORK	NY		04/10/2023	3.375	158,864		975,000
6601731547	PASADENA	CA		04/10/2023	3.500	1,309,012		2,600,000
6600911785	SANTA MONICA	CA		04/10/2023	3.375	574,339		3,750,000
6601682294	NEW YORK	NY		04/10/2023	3.250	417,267		1,650,000
6602687243	EL SEGUNDO	CA		04/10/2023	2.750	1,029,304		2,275,000
6601685081	WILDWOOD	MO		04/10/2023	3.750	282,666		960,000
6601058347	MORGAN HILL	CA		04/10/2023	3.875	484,301		845,000
6601721928	SAN RAFAEL	CA		04/10/2023	3.375	651,143		1,500,000
6601686204	HARVARD	MA		04/10/2023	2.875	192,143		806,000
6601687145	SAINT CHARLES	IL		04/10/2023	4.125	107,600		850,000
6600040551	INDIANAPOLIS	IN		04/10/2023	2.990	728,643		1,200,000
6600477829	LAS VEGAS	NV		04/10/2023	3.250	653,066		1,125,000
6601682757	BROOKLYN	NY		04/10/2023	2.875	16,994		130,000
6602676527	WINCHESTER	MA		04/10/2023	2.750	755,565		1,525,000
6602679273	DAVIS	CA		04/10/2023	3.125	541,618		1,008,000
6602687839	RANCHO MIRAGE	CA		04/10/2023	4.500	524,707		819,000
6600932054	MOUNTAIN HOUSE	CA		04/10/2023	3.500	184,133		505,000
6602673326	WHITEFISH	MT		04/10/2023	2.750	563,969		2,175,000
6602676758	SARATOGA	CA		04/10/2023	2.625	1,033,541		3,025,000
6602702141	SAN DIEGO	CA		04/10/2023	2.875	902,085		1,400,000
6602687144	SAN DIEGO	CA		04/10/2023	2.875	784,135		1,850,000
6602685569	POWAY	CA		04/10/2023	3.250	671,644		1,415,000
6602712892	BROOKLYN	NY		04/10/2023	2.500	1,917,282		5,500,000
6602681790	PHOENIX	AZ		04/10/2023	3.000	917,218		1,425,000
6602700046	SAN DIEGO	CA		04/10/2023	3.000	889,047		1,375,000
6602674522	WALNUT CREEK	CA		04/10/2023	2.625	616,918		1,275,000
6601823286	NASHVILLE	TN		04/10/2023	3.500	506,045		850,000
6602683929	PLEASANTON	CA		04/10/2023	3.250	1,034,800		1,590,000
6600061169	LONG GROVE	IL		04/10/2023	3.375	43,650		975,000
6601203794	JACKSONVILLE	FL		04/10/2023	0.000	1,575		46,278

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6600984741	NEWPORT BEACH	CA		04/10/2023	3.125	863,255		1,355,000
6601686071	WESTON	MA		04/10/2023	3.375	131,862		1,257,000
6600562760	LONG ISLAND CITY	NY		04/10/2023	3.625	510,155		870,000
6601204131	JACKSONVILLE	FL		04/10/2023	0.000	9,796		80,000
6602700665	EAGLE	ID		04/10/2023	2.990	1,435,990		4,250,000
6602677715	TAMPA	FL		04/10/2023	2.875	597,238		1,200,000
6600991001	SAN DIEGO	CA		04/10/2023	3.625	426,330		720,000
6602696921	SANTA BARBARA	CA		04/10/2023	3.000	780,283		1,210,000
6601014837	CARDIFF BY THE SEA	CA		04/10/2023	3.875	511,271		1,200,000
6602700111	SANTA MARIA	CA		04/10/2023	2.990	579,057		895,000
6600850918	BRENTWOOD	TN		04/10/2023	3.500	828,000		1,280,000
6600026246	JACKSONVILLE	FL		04/10/2023	0.000	2,751		51,800
6601696732	ENCINITAS	CA		04/10/2023	3.375	547,302		1,025,000
6602710433	FORT MYERS BEACH	FL		04/10/2023	4.375	451,703		890,000
6601469312	ATLANTIC BEACH	FL		04/10/2023	0.000	34,824		138,900
6600794553	VIRGINIA BEACH	VA		04/10/2023	3.375	594,811		975,000
6601214692	BROOKLYN	NY		04/10/2023	4.250	273,036		343,000
6601696989	ELK GROVE	CA		04/10/2023	3.750	598,020		1,100,000
6601726935	NEWPORT BEACH	CA		04/10/2023	3.000	1,042,031		2,550,000
6601681304	NAPERVILLE	IL		04/10/2023	3.000	283,078		1,200,000
6602671171	HUNTINGTON BEACH	CA		04/10/2023	3.250	462,440		1,009,000
6602687953	MORGAN HILL	CA		04/10/2023	3.625	741,299		1,250,000
6601681999	WILMETTE	IL		04/10/2023	3.750	94,383		865,000
6601679803	BROOKLYN	NY		04/10/2023	2.125	142,390		1,425,000
6602681295	FRESNO	CA		04/10/2023	3.750	600,381		850,000
6600482019	JACKSONVILLE	FL		04/10/2023	3.500	130,658		525,000
6601749754	SANTA BARBARA	CA		04/10/2023	3.125	585,544		1,500,000
6600662115	GREAT FALLS	VA		04/10/2023	4.375	460,458		1,725,000
6600845835	SAN RAMON	CA		04/10/2023	3.500	496,020		980,000
6601684266	GLENCOE	IL		04/10/2023	3.375	192,360		1,445,218
6602677343	ELMHURST	IL		04/10/2023	2.750	503,891		1,200,000
6601685867	LEXINGTON	MA		04/10/2023	3.375	258,971		1,278,000
6600012048	JACKSONVILLE	FL		04/10/2023	0.000	5,424		65,662
6600441536	SCOTTSDALE	AZ		04/10/2023	3.250	691,305		1,300,000
6602710789	MADISON	TN		04/10/2023	3.375	662,634		1,000,000
6601469296	BROOKLYN	NY		04/10/2023	4.000	556,108		1,600,000
6601809228	SANTA ANA	CA		04/10/2023	3.125	781,847		1,275,000
6601678284	SOUTHBOROUGH	MA		04/10/2023	2.750	311,428		900,000
6602676279	SCOTTSDALE	AZ		04/10/2023	2.750	716,498		1,875,000
6601479071	NORTHBROOK	IL		04/10/2023	3.750	505,894		1,300,000
6602685981	SAN MATEO	CA		04/10/2023	2.875	781,732		1,670,000
6601724336	NEW YORK	NY		04/10/2023	3.125	286,255		775,000
6602701705	BLOOMINGTON	MN		04/10/2023	3.000	519,238		820,000
6602711878	VIRGINIA BEACH	VA		04/10/2023	3.750	670,503		1,450,000
6601711036	ALBUQUERQUE	NM		04/10/2023	3.125	1,338,366		2,700,000
6602705912	SAN CLEMENTE	CA		04/10/2023	4.000	1,130,491		1,900,000
6601750604	PASADENA	CA		04/10/2023	2.990	847,970		1,800,000
6600592742	CHAPPAQUA	NY		04/10/2023	3.625	1,260,515		2,100,000
6600058769	ENCINITAS	CA		04/10/2023	3.250	1,129,678		1,765,000
6600679093	JACKSONVILLE	FL		04/10/2023	0.000	36,371		104,000
6602697994	RANCHO MISSION VIEJO	CA		04/10/2023	3.000	752,881		1,250,000
6602711373	GILBERT	AZ		04/10/2023	4.125	609,677		950,000
6602693407	PORTERVILLE	CA		04/10/2023	3.000	516,919		910,000
6602701929	SAN JOSE	CA		04/10/2023	2.875	953,633		1,500,000
6602691500	BRENTWOOD	TN		04/10/2023	2.750	1,143,216		1,810,000

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6601483917	GARDEN CITY	NY		04/10/2023	2.875	18,611		2,050,000
6601680744	LOS ANGELES	CA		04/10/2023	3.125	507,648		2,475,000
6602683093	MILL VALLEY	CA		04/10/2023	2.875	1,417,772		3,246,000
6601285908	SOUTHFIELD	MI		04/10/2023	4.750	73,252		95,000
6602685213	GILBERT	AZ		04/10/2023	3.250	514,690		786,000
6602674282	SAN JOSE	CA		04/10/2023	2.625	839,923		1,665,000
6601471391	MARINA DEL REY	CA		04/10/2023	3.125	355,111		1,900,000
6602671213	ROGERS	MN		04/10/2023	3.250	186,216		1,000,000
6601290064	MATTESON	IL		04/10/2023	3.625	108,306		140,000
6600263963	UTICA	IL		04/10/2023	3.750	91,577		285,103
6602694884	CLOVIS	CA		04/10/2023	3.250	485,292		1,100,000
6602692342	YUCAIPA	CA		04/10/2023	3.125	256,125		475,000
6602698836	CAPE CORAL	FL		04/10/2023	2.990	493,066		790,000
6601028571	MILL VALLEY	CA		04/10/2023	3.375	279,964		570,000
6601722579	GILBERT	AZ		04/10/2023	3.375	495,753		760,000
6601704064	NEW YORK	NY		04/10/2023	2.750	916,377		1,725,000
6601482711	BROOKLINE	MA		04/10/2023	3.375	281,919		1,325,000
6601750646	NEW YORK	NY		04/10/2023	3.250	883,444		1,355,000
6602678556	BRENTWOOD	TN		04/10/2023	3.250	1,591,570		2,800,000
6600676362	JACKSONVILLE	FL		04/10/2023	0.000	26,506		110,000
6602679695	BLOOMFLD HLS	MI		04/10/2023	3.500	854,476		1,300,000
6602681972	LA GRANGE PARK	IL		04/10/2023	3.375	523,045		799,000
6601678987	BROOKLYN	NY		04/10/2023	2.875	189,292		1,600,000
6601697029	PACIFICA	CA		04/10/2023	3.625	467,825		1,040,000
6602690346	PALMETTO BAY	FL		04/10/2023	3.125	514,272		1,110,000
6602688043	CARLSBAD	CA		04/10/2023	3.625	1,135,652		2,100,000
6601471953	CHICAGO	IL		04/10/2023	3.500	401,273		1,650,000
6602694306	PONTE VEDRA BEACH	FL		04/10/2023	3.250	605,376		1,110,000
6602674274	PIEDMONT	CA		04/10/2023	2.750	683,719		2,450,000
6601811869	ELMHURST	IL		04/10/2023	3.375	479,789		755,000
6600040403	BRENTWOOD	CA		04/10/2023	3.250	599,316		938,000
6600717588	CHANDLER	AZ		04/10/2023	4.125	394,439		639,000
6602699263	LAKEVILLE	MN		04/10/2023	3.000	670,093		1,100,000
6600679325	JACKSONVILLE	FL		04/10/2023	0.000	37,316		101,000
6600025859	JACKSONVILLE	FL		04/10/2023	0.000	3,284		51,800
6600525585	DORAL	FL		04/10/2023	3.750	379,528		1,125,000
6601682559	BRONX	NY		04/10/2023	4.875	44,508		430,000
6601685859	ROSLYN HARBOR	NY		04/10/2023	3.125	145,882		800,000
6602704642	BELLE ISLE	FL		04/10/2023	3.125	538,758		1,120,000
6600011214	JACKSONVILLE	FL		04/10/2023	0.000	6,268		59,607
6601734129	NASHVILLE	TN		04/10/2023	3.375	1,220,953		2,500,000
6601825174	PORTER RANCH	CA		04/10/2023	3.125	793,499		1,800,000
6600677816	JACKSONVILLE	FL		04/10/2023	0.000	26,313		78,000
6601685339	WINCHESTER	MA		04/10/2023	3.250	255,145		1,637,000
6602682392	NOLENSVILLE	TN		04/10/2023	3.250	718,535		1,104,050
6602677483	SAINT LOUIS	MO		04/10/2023	2.625	587,868		1,245,000
6602684810	BLOOMFLD HLS	MI		04/10/2023	2.625	576,292		1,701,000
6602673607	CARLSBAD	CA		04/10/2023	2.750	1,005,610		2,535,000
6601693192	LAND O LAKES	FL		04/10/2023	3.250	482,038		950,000
6601728188	SAN FRANCISCO	CA		04/10/2023	2.875	1,115,219		2,350,000
6600914888	SARATOGA	CA		04/10/2023	3.625	737,493		2,200,000
6602673482	CORONADO	CA		04/10/2023	2.625	654,528		2,820,000
6602691856	SANTA CLARITA	CA		04/10/2023	2.875	133,136		526,000
6602672716	ESCONDIDO	CA		04/10/2023	3.375	193,510		1,100,000
6601203430	JACKSONVILLE	FL		04/10/2023	0.000	10,566		80,000

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6601680132	REGO PARK	NY		04/10/2023	2.875	172,629		980,000
6600023052	RENO	NV		04/10/2023	8.500	58,165		163,900
6601023481	SAN JUAN CAPISTRANO	CA		04/10/2023	3.250	749,943		2,690,000
6602685106	CHICAGO	IL		04/10/2023	2.500	655,127		1,575,000
6601473207	BETHANY BEACH	DE		04/10/2023	3.375	732,801		2,300,000
6601723676	WEST PALM BEACH	FL		04/10/2023	3.750	569,487		1,100,000
6601718973	SARATOGA	CA		04/10/2023	2.625	1,001,134		2,950,000
6601734699	WASHINGTON	DC		04/10/2023	2.750	490,874		1,100,000
6600928326	RANCHO MISSION VIEJO	CA		04/10/2023	3.875	621,660		963,500
6602696681	DUBLIN	CA		04/10/2023	3.000	807,574		1,345,000
6602682780	SAN ANSELMO	CA		04/10/2023	3.250	777,727		1,200,000
6601821876	LAFAYETTE	CA		04/10/2023	3.125	1,023,445		1,730,000
6601692327	TRUCKEE	CA		04/10/2023	4.125	350,783		745,000
6602676667	NAPLES	FL		04/10/2023	3.125	466,333		895,000
6601202242	JACKSONVILLE	FL		04/10/2023	0.000	18,778		80,000
6601683615	WASHINGTON	DC		04/10/2023	3.625	193,742		3,750,000
6600022872	ARROWBEAR PARK	CA		04/10/2023	7.375	24,946		70,000
6601681239	LOCUST VALLEY	NY		04/10/2023	3.125	210,409		1,100,000
6600055286	WALNUT CREEK	CA		04/10/2023	3.625	508,629		795,000
6601224220	JACKSONVILLE	FL		04/10/2023	0.000	19,470		80,000
6601203422	JACKSONVILLE	FL		04/10/2023	0.000	8,233		80,000
6602677442	REDINGTON SHORES	FL		04/10/2023	2.750	737,228		1,200,000
6601730663	BELMONT	CA		04/10/2023	2.625	864,942		2,500,000
6601490201	ROCKAWAY PARK	NY		04/10/2023	3.250	188,635		1,100,000
6601202150	ATLANTIC BEACH	FL		04/10/2023	0.000	15,323		68,892
6602678101	SARASOTA	FL		04/10/2023	2.875	910,626		4,200,000
6602674407	NEWPORT BEACH	CA		04/10/2023	2.625	857,912		1,500,000
6602685924	LA CANADA FLINTRIDGE	CA		04/10/2023	3.000	1,086,011		1,950,000
6600794835	WASHINGTON	DC		04/10/2023	4.250	705,473		1,062,000
6602680677	CAMPBELL	CA		04/10/2023	3.125	796,096		1,420,000
6602698588	VENICE	CA		04/10/2023	3.125	1,625,476		2,600,000
6601485714	NASHVILLE	TN		04/10/2023	4.160	287,707		655,000
6602683481	YORKTOWN	VA		04/10/2023	3.500	620,570		1,000,000
6601687467	GOLDENS BRIDGE	NY		04/10/2023	3.000	38,163		340,000
6600681743	JACKSONVILLE	FL		04/10/2023	0.000	48,408		105,000
6600010539	JACKSONVILLE	FL		04/10/2023	0.000	5,147		49,401
6601006445	ESCONDIDO	CA		04/10/2023	3.500	421,385		850,000
6602680735	ATHOL	ID		04/10/2023	3.375	767,416		1,400,000
6602705938	LAKEVILLE	MN		04/10/2023	3.000	1,002,435		1,610,000
6602705284	ROCKPORT	MA		04/10/2023	3.125	735,731		1,065,000
6600028911	JACKSONVILLE	FL		04/10/2023	0.000	1,883		45,058
6601203547	JACKSONVILLE	FL		04/10/2023	0.000	9,532		157,000
6600849308	NEEDHAM	MA		04/10/2023	3.375	800,653		1,750,000
6602699727	NASHVILLE	TN		04/10/2023	2.990	595,158		932,000
6601714337	MURFREESBORO	TN		04/10/2023	2.990	476,577		775,000
6602695170	VALLEJO	CA		04/10/2023	3.500	644,182		975,000
6601678573	ANDOVER	MA		04/10/2023	3.375	148,453		869,000
6602674381	WASHINGTON	DC		04/10/2023	2.625	738,126		1,650,000
6602702364	PHOENIX	AZ		04/10/2023	3.000	1,084,151		1,675,000
6602690304	WILMETTE	IL		04/10/2023	3.000	495,729		775,000
6602675107	WOODLAND HILLS	CA		04/10/2023	4.000	1,098,693		1,870,000
6602677566	JACKSONVILLE	FL		04/10/2023	2.875	531,292		1,250,000
6601735324	FORT MYERS	FL		04/10/2023	3.500	661,910		1,195,000
6601717942	SAINT PETERSBURG	FL		04/10/2023	3.125	1,609,832		2,530,000
6601747717	CRYSTAL BEACH	FL		04/10/2023	3.375	511,811		850,000

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	2	3						
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6602673615	DALY CITY	CA		04/10/2023	2.750	819,477		1,300,000
6602705383	ROCKLIN	CA		04/10/2023	4.250	597,949		945,000
6601714261	NANTUCKET	MA		04/10/2023	3.125	932,559		2,450,000
6600941113	BROOKLYN	NY		04/10/2023	2.750	400,824		888,000
6602683077	CULVER CITY	CA		04/10/2023	3.250	867,274		1,335,000
6601684241	BUZZARDS BAY	MA		04/10/2023	3.250	74,477		980,000
6602678127	RIVERSIDE	CA		04/10/2023	2.875	512,926		934,000
6602675438	LITCHFIELD PARK	AZ		04/10/2023	3.500	887,092		1,200,000
6601487553	TRAVERSE CITY	MI		04/10/2023	2.875	238,933		928,000
6600843806	AFTON	OK		04/10/2023	3.875	388,613		685,000
6602685254	WILMETTE	IL		04/10/2023	2.875	678,228		1,425,000
6600011941	JACKSONVILLE	FL		04/10/2023	0.000	8,399		80,000
6601204636	JACKSONVILLE	FL		04/10/2023	0.000	12,319		80,000
6601807529	CHASKA	MN		04/10/2023	2.990	892,031		1,450,000
6602678564	NASHVILLE	TN		04/10/2023	3.125	1,023,036		1,585,000
6602682152	NORTH READING	MA		04/10/2023	3.000	819,135		1,275,000
6602692268	FULLERTON	CA		04/10/2023	3.375	195,697		325,000
6600435058	KESWICK	VA		04/10/2023	3.500	437,466		876,000
6601699595	BOYNTON BEACH	FL		04/10/2023	3.750	482,664		930,000
6600568544	NEW YORK	NY		04/10/2023	3.625	707,451		1,430,000
6602711555	SHERMAN OAKS	CA		04/10/2023	4.250	1,198,674		1,570,000
6601749879	FLEMING ISLAND	FL		04/10/2023	2.625	534,645		1,250,000
6602710458	ORLANDO	FL		04/10/2023	4.875	257,561		385,000
6602695683	GLENDALE	AZ		04/10/2023	3.250	647,276		991,000
6601678516	BROOKLINE	MA		04/10/2023	3.250	156,392		1,900,000
6602705359	QUEEN CREEK	AZ		04/10/2023	3.250	718,200		1,250,000
6601687368	CAMBRIDGE	MA		04/10/2023	3.625	169,608		2,508,000
6601673608	GLEN HEAD	NY		04/10/2023	3.500	846,450		2,950,000
6602684422	PLEASANTON	CA		04/10/2023	2.875	859,323		2,320,000
6602694918	LA CANADA FLINTRIDGE	CA		04/10/2023	3.250	742,783		1,950,000
6601686543	NEEDHAM	MA		04/10/2023	3.125	234,190		950,000
6601729178	SCOTTSDALE	AZ		04/10/2023	2.750	863,912		2,500,000
6601819060	CHATSWORTH	CA		04/10/2023	2.750	800,791		2,100,000
6601717041	WEST PALM BEACH	FL		04/10/2023	3.250	677,761		1,132,000
6601488320	WELLESLEY	MA		04/10/2023	3.375	239,968		1,320,000
6602700194	GLENDALE	CA		04/10/2023	3.250	725,424		1,210,000
6600841032	LOS ANGELES	CA		04/10/2023	3.750	643,441		1,600,000
6602701697	LOS GATOS	CA		04/10/2023	3.000	687,708		1,250,000
6601750711	DANVILLE	CA		04/10/2023	3.375	751,775		1,720,000
6601203299	JACKSONVILLE	FL		04/10/2023	0.000	9,160		130,000
6602701960	BOULDER CITY	NV		04/10/2023	2.875	788,721		1,225,000
6602705086	KALISPELL	MT		04/10/2023	3.625	971,502		1,460,000
6602676451	DOVER	ID		04/10/2023	2.750	528,580		1,850,000
6602678192	LONG GROVE	IL		04/10/2023	3.375	572,796		880,000
6602679133	SOQUEL	CA		04/10/2023	2.750	813,499		2,600,000
6601679886	ASTORIA	NY		04/10/2023	2.750	95,416		1,195,000
6601224568	JACKSONVILLE	FL		04/10/2023	0.000	20,296		80,000
6602676253	BOSTON	MA		04/10/2023	2.750	809,252		2,361,000
6602673292	ARROYO GRANDE	CA		04/10/2023	3.000	1,160,908		1,840,000
6601686725	CAMBRIDGE	MA		04/10/2023	3.125	171,966		2,700,000
6601719419	ROSLYN	NY		04/10/2023	2.875	716,424		1,130,000
6601710723	BRENTWOOD	TN		04/10/2023	2.875	1,033,684		2,400,000
6600557711	NEW YORK	NY		04/10/2023	3.625	898,590		2,650,000
6601684712	SETAUKET	NY		04/10/2023	3.375	301,422		1,400,000
6601723072	TUPPER LAKE	NY		04/10/2023	2.875	572,241		930,000

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	2	3						
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6600921370	ORLANDO	FL		04/10/2023	4.750	304,514		970,000
6600680786	JACKSONVILLE	FL		04/10/2023	0.000	33,884		89,000
6602704428	BELLEVUE	ID		04/10/2023	2.625	556,626		1,860,000
6601745083	CHINO HILLS	CA		04/10/2023	2.750	609,759		1,476,000
6601719773	LOS ANGELES	CA		04/10/2023	2.875	723,255		3,100,000
6601820050	WEST HILLS	CA		04/10/2023	2.875	932,329		1,492,406
6600733411	SAINT JAMES	NY		04/10/2023	3.625	290,524		500,000
6602696624	LIGHTHOUSE PT	FL		04/10/2023	3.125	907,016		1,395,000
6601683219	SANDS POINT	NY		04/10/2023	3.625	65,011		2,800,000
6601165225	SMYRNA	TN		04/10/2023	2.750	102,836		245,000
6602696038	SAN FRANCISCO	CA		04/10/2023	3.250	984,959		1,508,000
6601684449	BROOKLYN	NY		04/10/2023	2.875	244,040		1,830,000
6601204354	JACKSONVILLE	FL		04/10/2023	0.000	11,152		174,000
6601482562	EDINA	MN		04/10/2023	3.000	111,662		1,100,000
6600675141	JACKSONVILLE	FL		04/10/2023	0.000	24,095		97,000
6602676709	ALAMO	CA		04/10/2023	2.500	995,536		2,300,000
6601684605	UPPER BROOKVILLE	NY		04/10/2023	3.000	345,447		2,250,000
6601726372	SAINT JOHNS	FL		04/10/2023	2.875	487,874		1,600,000
6600479072	REGO PARK	NY		04/10/2023	3.750	462,662		940,000
6602700319	IRVINE	CA		04/10/2023	3.250	1,444,607		2,200,000
6600675992	JACKSONVILLE	FL		04/10/2023	0.000	20,727		110,000
6601686931	NEW YORK	NY		04/10/2023	3.000	226,222		645,000
6601823088	DEWEY BEACH	DE		04/10/2023	3.500	907,180		1,400,000
6601683011	HIGHLAND PARK	IL		04/10/2023	4.500	278,925		1,500,000
6601486845	HOPKINS	MN		04/10/2023	2.990	178,948		740,000
6601488395	BAYSIDE	NY		04/10/2023	3.583	235,437		800,000
6602685643	FAIRFIELD	CA		04/10/2023	3.250	729,525		1,135,000
6600011982	JACKSONVILLE	FL		04/10/2023	0.000	8,769		153,000
6600677196	JACKSONVILLE	FL		04/10/2023	0.000	38,544		116,000
6601074047	ARLINGTON	VA		04/10/2023	3.750	350,193		650,000
6602705151	COLLEGE GROVE	TN		04/10/2023	3.375	1,027,862		1,545,000
6602675958	PLEASANTON	CA		04/10/2023	2.625	1,071,326		3,290,000
6601473587	LYON TOWNSHIP	MI		04/10/2023	3.250	176,749		636,000
6601383232	FT MYERS BEACH	FL		04/10/2023	2.000	209,077		2,100,000
6601680009	BROOKLYN	NY		04/10/2023	3.125	95,043		1,500,000
6601740837	SEAL BEACH	CA		04/10/2023	2.990	1,213,610		2,154,000
6601729822	WESTLAKE VILLAGE	CA		04/10/2023	3.625	631,359		955,000
6602686351	SAN FRANCISCO	CA		04/10/2023	2.750	987,550		1,975,000
6602699065	TRUCKEE	CA		04/10/2023	3.000	1,187,135		2,100,000
6600677014	JACKSONVILLE	FL		04/10/2023	0.000	24,778		80,000
6601224287	JACKSONVILLE	FL		04/10/2023	0.000	19,839		80,000
6601809533	GILBERT	AZ		04/10/2023	3.250	605,698		1,100,000
6600681677	JACKSONVILLE	FL		04/10/2023	0.000	55,690		170,000
6602674241	DANVILLE	CA		04/10/2023	2.750	716,089		1,500,000
6601203471	JACKSONVILLE	FL		04/10/2023	0.000	7,742		80,000
6602702208	OAKLAND	CA		04/10/2023	2.875	900,245		1,700,000
6600053000	PHOENIX	AZ		04/10/2023	3.500	549,253		876,000
6600676529	JACKSONVILLE	FL		04/10/2023	0.000	28,428		92,000
6601739391	PHOENIX	AZ		04/10/2023	3.250	695,559		1,775,000
6600107749	NEW YORK	NY		04/10/2023	3.750	552,459		940,000
6602677418	GOLF	IL		04/10/2023	3.000	783,610		1,222,000
6602683259	BOZEMAN	MT		04/10/2023	3.250	624,234		1,150,000
6600681909	JACKSONVILLE	FL		04/10/2023	0.000	48,694		108,000
6602693852	RESTON	VA		04/10/2023	3.125	219,774		380,000
6601678615	LEXINGTON	MA		04/10/2023	3.375	167,327		760,000

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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
6601711812	SOUTHAMPTON	NY		04/10/2023	3.250	568,877		2,300,000
6601696633	CHULA VISTA	CA		04/10/2023	3.000	577,336		940,000
6602671528	LOS ANGELES	CA		04/10/2023	4.750	313,013		765,000
6600011230	JACKSONVILLE	FL		04/10/2023	0.000	7,470		64,839
6601807479	COSTA MESA	CA		04/10/2023	3.250	564,865		1,280,000
6602675974	BURLINGAME	CA		04/10/2023	2.625	1,169,008		4,200,000
6600046400	FORT LAUDERDALE	FL		04/10/2023	3.875	399,016		765,000
6602676535	SANTA CLARA	CA		04/10/2023	2.750	722,011		1,900,000
6601680769	BOSTON	MA		04/10/2023	2.875	263,263		2,500,000
6602680461	POST FALLS	ID		04/10/2023	3.375	676,718		1,200,000
6601271668	LEXINGTON	KY		04/10/2023	4.000	42,902		100,000
6602702059	CHICAGO	IL		04/10/2023	2.875	519,656		808,000
6601570606	CANOGA PARK	CA		04/10/2023	3.875	339,084		760,000
6601679258	RYE	NY		04/10/2023	2.875	43,542		4,900,000
6600932518	SAN LUIS OBISPO	CA		04/10/2023	3.375	982,106		1,745,000
6602683523	SUNNYVALE	CA		04/10/2023	3.000	965,695		1,745,000
6601480582	BOSTON	MA		04/10/2023	3.375	401,868		1,630,000
6601709386	SACRAMENTO	CA		04/10/2023	3.250	564,205		1,015,000
6602702075	SAN JOSE	CA		04/10/2023	3.125	1,019,598		1,750,000
6602682616	PORT JEFFERSON	NY		04/10/2023	2.750	723,852		1,200,000
6602676360	SAN FRANCISCO	CA		04/10/2023	2.750	762,075		2,965,000
6601470823	ATLANTIC BEACH	FL		04/10/2023	0.000	51,257		153,500
6600793258	BROOKLYN	NY		04/10/2023	3.875	676,460		1,670,000
6601480590	QUEEN CREEK	AZ		04/10/2023	3.625	996,347		2,500,000
6600669755	JACKSONVILLE	FL		04/10/2023	6.375	58,181		100,000
6602677228	SUNNYVALE	CA		04/10/2023	2.500	882,571		1,560,000
6602680826	BOISE	ID		04/10/2023	2.875	623,651		1,020,000
6601684787	SCARSDALE	NY		04/10/2023	2.750	420,093		1,000,000
6601817627	LAMY	NM		04/10/2023	3.125	489,516		765,000
6602700244	ALBUQUERQUE	NM		04/10/2023	2.990	500,278		775,000
6601684076	JERICHO	NY		04/10/2023	3.500	107,343		1,200,000
6601204396	JACKSONVILLE	FL		04/10/2023	0.000	12,616		67,705
6602681659	CARMICHAEL	CA		04/10/2023	2.750	557,289		1,270,000
6602701432	SCOTTSDALE	AZ		04/10/2023	3.000	834,620		1,550,000
6602694728	KNOXVILLE	TN		04/10/2023	3.000	612,619		960,000
6601709311	SANTA FE	NM		04/10/2023	3.250	1,145,782		2,458,000
6602710854	SAN JOSE	CA		04/10/2023	3.875	969,942		1,525,000
6600476425	TULSA	OK		04/10/2023	3.500	783,821		1,499,000
6600935438	PALM DESERT	CA		04/10/2023	3.750	750,181		1,200,000
6601721522	ALDIE	VA		04/10/2023	3.500	867,222		1,740,000
6601819094	SAN JOSE	CA		04/10/2023	3.125	729,494		2,130,000
6600999897	BUFFALO	NY		04/10/2023	4.750	857,814		1,300,000
6601823211	JACKSONVILLE	FL		04/10/2023	2.750	508,665		2,000,000
6602711571	KISSIMMEE	FL		04/10/2023	3.875	609,416		1,050,000
6600064973	WEST HOLLYWOOD	CA		04/10/2023	2.625	1,017,593		2,400,000
6600028838	JACKSONVILLE	FL		04/10/2023	0.000	2,711		45,072
6602694561	SAN JOSE	CA		04/10/2023	3.125	1,157,348		2,045,000
6600026444	JACKSONVILLE	FL		04/10/2023	0.000	3,450		52,942
6601477224	BRENTWOOD	TN		04/10/2023	3.375	358,622		970,000
6600669649	JACKSONVILLE	FL		04/10/2023	5.875	49,408		104,000
6601679167	LYNBROOK	NY		04/10/2023	2.875	35,086		420,000
6601204693	JACKSONVILLE	FL		04/10/2023	0.000	9,029		80,000
6601224865	JACKSONVILLE	FL		04/10/2023	0.000	20,855		80,000
6602688506	OAKLAND	CA		04/10/2023	3.625	1,065,228		1,425,000
6601028381	MILL VALLEY	CA		04/10/2023	3.750	760,659		1,330,000

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6601714055	EDINA	MN		04/10/2023	3.625	687,165		1,286,000
6602710938	BROKEN BOW	OK		04/10/2023	3.625	580,576		1,305,000
6602681568	DANVILLE	CA		04/10/2023	3.250	889,741		1,485,000
6601714204	SAN DIEGO	CA		04/10/2023	3.250	682,816		1,675,000
6602679570	TEMECULA	CA		04/10/2023	3.250	546,036		847,500
6601686659	JERICHO	NY		04/10/2023	3.625	75,445		630,000
6601744771	BROOKLYN	NY		04/10/2023	3.625	1,190,718		1,795,000
6602249804	NASHVILLE	TN		04/10/2023	4.500	690,846		1,130,000
6601751842	JACKSONVILLE	FL		04/10/2023	2.875	736,835		2,900,000
6601817874	PETALUMA	CA		04/10/2023	2.990	875,063		1,510,000
6601203380	JACKSONVILLE	FL		04/10/2023	0.000	7,835		80,000
6601678003	KATONAH	NY		04/10/2023	3.125	273,258		1,150,000
6602696244	BELMONT	MA		04/10/2023	3.125	1,299,317		2,005,000
6601698100	NEW YORK	NY		04/10/2023	3.750	451,403		905,000
6602689330	REDWOOD CITY	CA		04/10/2023	3.125	827,812		1,675,000
6602702414	PASO ROBLES	CA		04/10/2023	3.000	1,020,335		1,650,000
6601808519	MIRAMAR	FL		04/10/2023	3.250	323,302		897,000
6600432279	WASHINGTON	DC		04/10/2023	3.625	568,637		1,325,000
6600027285	JACKSONVILLE	FL		04/10/2023	0.000	8,538		58,200
6601696393	OAK PARK	CA		04/10/2023	3.500	613,363		1,585,000
6601474940	SAINT LOUIS	MO		04/10/2023	3.125	21,055		125,000
6601686212	VIRGINIA BEACH	VA		04/10/2023	3.750	529,477		1,920,000
6601825547	SAN FRANCISCO	CA		04/10/2023	3.000	924,541		1,450,000
6601678599	BROOKLINE	MA		04/10/2023	2.875	238,465		1,300,000
6602680263	RANCHO CUCAMONGA	CA		04/10/2023	3.250	587,251		1,240,000
6602673698	MORAGA	CA		04/10/2023	2.625	918,067		1,850,000
6601202432	JACKSONVILLE	FL		04/10/2023	0.000	4,855		49,385
6601737429	PLEASANTON	CA		04/10/2023	2.875	492,398		1,130,000
6602699404	SAN DIEGO	CA		04/10/2023	2.990	1,168,211		2,150,000
6601732941	PUNTA GORDA	FL		04/10/2023	3.375	785,549		1,500,000
6600922717	PHOENIX	AZ		04/10/2023	3.875	162,348		741,000
6602710557	BARTLETT	TN		04/10/2023	3.375	141,317		223,000
6600927823	CAVE CREEK	AZ		04/10/2023	3.750	518,481		1,100,000
6601224485	JACKSONVILLE	FL		04/10/2023	0.000	15,433		80,000
6601286146	LAS VEGAS	NV		04/10/2023	4.750	179,139		120,000
6600138280	JACKSONVILLE	FL		04/10/2023	4.375	197,018		1,150,000
6602691609	CORONADO	CA		04/10/2023	2.500	1,419,296		2,750,000
6602682608	SAN FRANCISCO	CA		04/10/2023	3.125	720,804		1,610,000
6601679134	BALDWIN	NY		04/10/2023	3.750	44,973		375,000
6600679168	JACKSONVILLE	FL		04/10/2023	0.000	39,198		101,000
6600679242	JACKSONVILLE	FL		04/10/2023	0.000	24,253		80,000
6601807339	SANTA FE	NM		04/10/2023	3.625	546,959		880,000
6600935255	HAYWARD	CA		04/10/2023	3.250	652,562		1,028,871
6600851536	MIRAMAR BEACH	FL		04/10/2023	4.125	934,861		1,400,000
6602702091	HUNTINGTON BEACH	CA		04/10/2023	3.000	1,142,142		2,030,000
6600851841	LAS VEGAS	NV		04/10/2023	3.375	594,474		930,500
6602674548	SAN ANSELMO	CA		04/10/2023	2.750	805,671		1,500,000
6600851213	VACAVILLE	CA		04/10/2023	3.750	485,397		740,000
6601806273	SAN DIEGO	CA		04/10/2023	2.990	758,621		1,197,000
6601744888	LAS VEGAS	NV		04/10/2023	2.990	833,804		1,300,000
6601702969	GREAT BARRINGTON	MA		04/10/2023	2.990	637,271		1,000,000
6601730564	NEW YORK	NY		04/10/2023	3.375	1,768,113		2,925,000
6602702711	TIBURON	CA		04/10/2023	3.000	1,199,624		2,800,000
6600677477	JACKSONVILLE	FL		04/10/2023	0.000	24,658		83,000
6602698158	MESA	AZ		04/10/2023	3.500	661,403		1,000,000

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6602705789	SAN DIEGO	CA		04/10/2023	3.500	573,737		1,090,000
6602702190	OAKLAND	CA		04/10/2023	2.875	818,320		2,050,000
6600735986	JAMAICA	NY		04/10/2023	5.000	429,729		645,000
6602699651	LA MESA	CA		04/10/2023	3.375	725,143		1,100,000
6601709618	LIGHTHOUSE POINT	FL		04/10/2023	3.375	923,862		1,795,000
6602686377	DAVIS	CA		04/10/2023	2.500	501,947		1,007,700
6601748384	LOS ANGELES	CA		04/10/2023	2.990	464,227		2,740,000
6600179177	PONTE VEDRA BEACH	FL		04/10/2023	4.375	529,901		860,000
6600993346	SANTA FE	NM		04/10/2023	3.750	450,173		755,000
6601031781	REDWOOD CITY	CA		04/10/2023	3.750	343,976		1,300,000
6602705342	PHOENIX	AZ		04/10/2023	3.375	591,981		860,000
6601751701	SALINAS	CA		04/10/2023	2.750	782,123		2,550,000
6602680958	ROCHESTER	MI		04/10/2023	3.375	653,969		1,090,000
6602698455	SCOTTSDALE	AZ		04/10/2023	3.500	992,746		1,600,000
6601486035	NEW YORK	NY		04/10/2023	3.063	20,512		805,000
6601722215	VIRGINIA BEACH	VA		04/10/2023	2.990	712,218		1,492,000
6601468710	ATLANTIC BEACH	FL		04/10/2023	0.000	31,418		125,000
6601709584	DUBLIN	CA		04/10/2023	3.125	743,537		1,700,000
6601165167	PHOENIX	AZ		04/10/2023	2.750	117,699		306,000
6601225151	JACKSONVILLE	FL		04/10/2023	0.000	19,659		87,404
6602706605	CAPE CORAL	FL		04/10/2023	2.875	887,634		1,500,000
6600676289	JACKSONVILLE	FL		04/10/2023	0.000	24,901		89,000
6601686469	COMMACK	NY		04/10/2023	3.125	291,520		680,000
6600025826	JACKSONVILLE	FL		04/10/2023	0.000	2,851		51,800
6602691005	SCOTTSDALE	AZ		04/10/2023	3.125	1,694,302		3,000,000
6601806521	MADERA	CA		04/10/2023	3.125	145,345		280,000
6601290528	EAST BOSTON	MA		04/10/2023	3.500	498,716		849,000
6602689710	HAYWARD	CA		04/10/2023	3.250	824,747		1,310,000
6601745257	GREENBRAE	CA		04/10/2023	3.250	1,483,273		2,800,000
6601721167	QUEEN CREEK	AZ		04/10/2023	3.750	609,879		1,280,000
6602706746	NISSWA	MN		04/10/2023	3.000	1,024,575		1,600,000
6601726620	LAGUNA BEACH	CA		04/10/2023	2.990	475,859		1,355,000
6602698000	LONG BEACH	CA		04/10/2023	2.875	830,560		1,300,000
6601746644	HIDDEN HILLS	CA		04/10/2023	2.875	1,590,747		4,400,000
6600672593	SHERMAN OAKS	CA		04/10/2023	3.750	858,504		3,600,000
6601718429	CLAYTON	CA		04/10/2023	3.500	886,522		1,360,000
6602699172	WHITTIER	CA		04/10/2023	3.500	745,828		1,125,000
6601048660	FREDERICKSBURG	VA		04/10/2023	4.375	50,517		215,000
6602691179	HACKENSACK	MN		04/10/2023	2.625	513,215		1,500,000
6601677252	MONTAGUE	MI		04/10/2023	4.125	137,869		830,000
6600677154	JACKSONVILLE	FL		04/10/2023	0.000	19,148		79,000
6601678896	BROOKLYN	NY		04/10/2023	2.875	195,723		2,150,000
6602705680	NORTH EASTON	MA		04/10/2023	4.250	554,656		920,000
6602699578	IRVINE	CA		04/10/2023	3.250	904,598		1,530,000
6601692251	LA CANADA FLINTRIDGE	CA		04/10/2023	3.600	719,899		3,060,000
6602674829	HARRISON	NY		04/10/2023	3.000	760,051		1,225,000
6602689199	SAN DIEGO	CA		04/10/2023	3.125	681,460		1,400,000
6600092677	YONKERS	NY		04/10/2023	2.625	264,964		760,000
6600108143	LONG ISLAND CITY	NY		04/10/2023	3.625	1,098,252		3,000,000
6602693340	WESTLAKE VILLAGE	CA		04/10/2023	2.625	645,872		2,250,000
6602701812	SAN FRANCISCO	CA		04/10/2023	2.875	739,609		1,150,000
6601747170	ORO VALLEY	AZ		04/10/2023	3.625	551,412		935,000
6600025644	JACKSONVILLE	FL		04/10/2023	0.000	3,015		51,800
6600012030	JACKSONVILLE	FL		04/10/2023	0.000	8,742		70,747
6601471656	NORFOLK	VA		04/10/2023	3.250	132,130		1,011,000

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6601710848	MARATHON	FL		04/10/2023	3.250	678,408		1,128,000
6602687052	LOS ANGELES	CA		04/10/2023	2.750	772,779		1,800,000
6601751941	VIRGINIA BEACH	VA		04/10/2023	2.625	532,603		1,169,500
6600675406	JACKSONVILLE	FL		04/10/2023	0.000	19,093		110,000
6601203661	JACKSONVILLE	FL		04/10/2023	0.000	9,630		80,000
6602677178	KNOXVILLE	TN		04/10/2023	2.500	482,833		780,000
6601482109	CHICAGO	IL		04/10/2023	2.875	186,059		760,000
6600681578	JACKSONVILLE	FL		04/10/2023	0.000	41,199		99,500
6601741421	MIAMI	FL		04/10/2023	3.250	176,490		570,000
6600930819	SAN FRANCISCO	CA		04/10/2023	4.000	401,978		1,490,000
6601476119	WILMETTE	IL		04/10/2023	3.125	578,437		1,540,000
6602686690	UPLAND	CA		04/10/2023	2.750	618,326		1,020,000
6602690171	PALM DESERT	CA		04/10/2023	3.000	522,435		925,000
6600681727	JACKSONVILLE	FL		04/10/2023	0.000	42,344		80,000
6601024315	RIVERSIDE	CA		04/10/2023	3.625	297,017		820,000
6601678326	HINGHAM	MA		04/10/2023	3.125	327,190		1,450,000
6600677246	JACKSONVILLE	FL		04/10/2023	0.000	38,342		104,000
6601682237	BRIARCLIFF MANOR	NY		04/10/2023	3.375	174,467		1,700,000
6602675933	FREMONT	CA		04/10/2023	2.750	739,775		1,850,000
6601202176	JACKSONVILLE	FL		04/10/2023	0.000	14,600		68,892
6602691948	GLENDALE	CA		04/10/2023	3.375	290,804		1,120,000
6601698845	FLAGSTAFF	AZ		04/10/2023	3.625	483,761		1,100,000
6601700526	SHREWSBURY	MA		04/10/2023	3.000	39,111		485,000
6602688654	PHOENIX	AZ		04/10/2023	3.875	765,628		1,300,000
6602677269	SAN JOSE	CA		04/10/2023	2.625	859,921		1,500,000
6601684092	SANDS POINT	NY		04/10/2023	2.875	221,182		3,200,000
6601468884	ATLANTIC BEACH	FL		04/10/2023	0.000	35,510		380,000
6601692269	TALLAHASSEE	FL		04/10/2023	3.500	559,664		1,250,000
6600353343	FRESNO	CA		04/10/2023	4.750	86,225		349,900
6601717926	HADLEY	MA		04/10/2023	3.500	261,429		425,000
6601751156	VIENNA	VA		04/10/2023	3.375	674,222		1,550,000
6601225011	JACKSONVILLE	FL		04/10/2023	0.000	11,196		67,778
6601203919	JACKSONVILLE	FL		04/10/2023	0.000	2,225		80,000
6601749531	CHICAGO	IL		04/10/2023	3.250	476,650		1,065,000
6602675768	CUPERTINO	CA		04/10/2023	2.750	628,653		2,100,000
6602679414	ESCONDIDO	CA		04/10/2023	3.500	751,775		1,400,000
6601819144	LAFAYETTE	CA		04/10/2023	3.125	536,147		1,300,000
6600679150	JACKSONVILLE	FL		04/10/2023	0.000	23,176		64,000
6601709287	SAN CARLOS	CA		04/10/2023	2.875	703,726		2,440,000
6601734251	LAS VEGAS	NV		04/10/2023	3.625	1,655,580		2,800,000
6600681966	JACKSONVILLE	FL		04/10/2023	0.000	41,192		104,250
6602683317	BEVERLY HILLS	CA		04/10/2023	2.750	1,588,322		3,645,007
6600366105	SOUTH RICHMOND HILL	NY		04/10/2023	3.500	277,496		440,000
6602684760	PLEASANTON	CA		04/10/2023	2.500	741,542		2,130,000
6602695451	LAGUNA BEACH	CA		04/10/2023	3.125	1,408,351		2,170,000
6602673995	SCOTTSDALE	AZ		04/10/2023	2.875	450,946		1,075,000
6602698042	CARLSBAD	CA		04/10/2023	3.000	720,687		1,300,000
6601742957	COLUMBIA	IL		04/10/2023	3.125	469,506		725,000
6601698340	BROOKLYN	NY		04/10/2023	3.750	612,011		1,000,000
6600679101	JACKSONVILLE	FL		04/10/2023	0.000	39,162		105,000
6602696509	WILMETTE	IL		04/10/2023	3.375	523,975		830,000
6600025586	JACKSONVILLE	FL		04/10/2023	0.000	5,759		52,982
6602677814	VIENNA	VA		04/10/2023	2.625	727,581		2,100,000
6601681254	PARK RIDGE	IL		04/10/2023	3.000	276,653		1,400,000
6602710730	BURLINGAME	CA		04/10/2023	4.250	1,374,823		2,400,000

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6601479386	EDINA	MN		04/10/2023	3.375	323,341		2,180,000
6600994518	SUMMERLAND	CA		04/10/2023	3.125	523,844		823,900
6601713032	HAYWARD	CA		04/10/2023	2.875	851,133		1,875,000
6601225052	JACKSONVILLE	FL		04/10/2023	0.000	21,517		75,196
6601680801	FALLS CHURCH	VA		04/10/2023	3.000	451,635		1,050,000
6600676297	JACKSONVILLE	FL		04/10/2023	0.000	24,679		126,000
6601028324	SAN FRANCISCO	CA		04/10/2023	3.375	313,942		950,000
6602690163	MILL VALLEY	CA		04/10/2023	3.125	1,105,324		2,100,000
6600681891	JACKSONVILLE	FL		04/10/2023	0.000	57,172		107,000
6602710771	DESTIN	FL		04/10/2023	3.750	687,502		1,252,000
6600560533	NEW YORK	NY		04/10/2023	3.990	387,016		745,000
6602671254	MINDEN	NV		04/10/2023	3.375	45,171		1,015,000
6601751479	BROOKLYN	NY		04/10/2023	3.625	1,295,716		1,950,000
6602695915	MILL VALLEY	CA		04/10/2023	3.125	1,216,893		2,000,000
6601697078	BARRINGTON	IL		04/10/2023	3.625	415,645		700,000
6601487934	AZUSA	CA		04/10/2023	3.000	29,621		440,000
6601715144	WHEATON	IL		04/10/2023	2.990	478,996		750,000
6602702372	SAN CARLOS	CA		04/10/2023	2.875	1,222,606		1,901,000
6600847948	LOS ANGELES	CA		04/10/2023	3.875	739,831		1,750,000
6601383661	LAS PIEDRAS	PR		04/10/2023	7.000	34,444		95,000
6601482919	DUXBURY	MA		04/10/2023	3.250	197,887		848,000
6600935115	CANYON LAKE	CA		04/10/2023	3.750	574,942		900,000
6600989039	CORAL SPRINGS	FL		04/10/2023	3.500	51,902		740,000
6601806471	PLEASANTON	CA		04/10/2023	3.000	793,964		1,347,000
6602710664	SAN FRANCISCO	CA		04/10/2023	3.750	1,013,501		1,750,000
6602711902	MESA	AZ		04/10/2023	4.500	830,376		1,200,000
6602674688	LA QUINTA	CA		04/10/2023	3.125	797,876		1,340,000
6602685247	ORO VALLEY	AZ		04/10/2023	3.125	663,154		1,240,000
6600786195	JACKSONVILLE	FL		04/10/2023	3.625	23,992		1,070,000
6602695071	LA CANADA FLINTRIDGE	CA		04/10/2023	3.125	766,463		2,350,000
6602674589	SAN JOSE	CA		04/10/2023	2.625	1,030,584		2,195,000
6601730838	SEDONA	AZ		04/10/2023	3.500	1,408,468		2,450,000
6600851437	EASTVALE	CA		04/10/2023	3.625	499,847		775,000
6602688977	GRANITE BAY	CA		04/10/2023	3.250	708,711		1,087,000
6602694512	LOS ANGELES	CA		04/10/2023	3.250	1,374,852		2,265,000
6601383109	ATLANTIC BEACH	FL		04/10/2023	0.000	23,291		115,070
6602675487	AROMAS	CA		04/10/2023	4.125	911,009		1,352,000
6601745950	SAN CLEMENTE	CA		04/10/2023	3.125	1,214,671		2,006,000
6601749671	ALBUQUERQUE	NM		04/10/2023	3.250	583,529		900,000
6601727586	LAKEWOOD RANCH	FL		04/10/2023	3.625	1,072,556		1,700,000
6601685602	MEDFIELD	MA		04/10/2023	2.875	249,276		1,022,000
6601478370	SAINT PETERS	MO		04/10/2023	2.875	56,789		185,370
6601687376	PLANDOME	NY		04/10/2023	3.375	409,305		3,000,000
6601485417	HAYMARKET	VA		04/10/2023	3.500	196,711		870,000
6601719781	EXCELSIOR	MN		04/10/2023	3.500	794,890		1,220,000
6602687250	SAN JOSE	CA		04/10/2023	2.875	909,943		1,495,000
6600213232	JACKSONVILLE	FL		04/10/2023	3.500	15,287		734,000
6602704402	NASHVILLE	TN		04/10/2023	3.000	651,240		952,500
6600720095	ORLANDO	FL		04/10/2023	3.500	402,601		660,000
6600830878	AVENTURA	FL		04/10/2023	3.750	631,491		1,075,000
6600935636	SAN JOSE	CA		04/10/2023	3.000	666,563		1,055,104
6601476788	PONTE VEDRA BEACH	FL		04/10/2023	2.990	234,967		760,000
6601682856	NEW YORK	NY		04/10/2023	2.875	70,360		650,000
6601675900	CULVER CITY	CA		04/10/2023	4.125	392,086		1,125,000
6602696269	TOPANGA	CA		04/10/2023	3.125	1,490,288		2,482,000

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6602694322	OAKLAND	CA		04/10/2023	3.250	1,379,764		2,700,000
6601470948	ATLANTIC BEACH	FL		04/10/2023	0.000	68,094		133,947
6600025388	JACKSONVILLE	FL		04/10/2023	0.000	877		52,407
6601679662	NEW YORK	NY		04/10/2023	4.500	176,283		1,800,000
6601681247	WASHINGTON	DC		04/10/2023	3.000	419,989		2,800,000
6601817619	WASHINGTON	DC		04/10/2023	3.125	620,456		1,700,000
6601486282	WHITTIER	CA		04/10/2023	3.188	259,098		650,000
6602695345	PRIOR LAKE	MN		04/10/2023	3.250	995,704		1,575,000
6601224774	JACKSONVILLE	FL		04/10/2023	0.000	20,142		80,000
6600026782	JACKSONVILLE	FL		04/10/2023	0.000	3,307		58,200
6601684720	GLENCOE	IL		04/10/2023	3.125	183,706		860,000
6600555004	MIAMI BEACH	FL		04/10/2023	3.375	249,200		505,000
6601674093	ENCINITAS	CA		04/10/2023	3.812	512,307		1,500,000
6602711415	DANA POINT	CA		04/10/2023	3.625	805,794		1,370,000
6602681733	HUNTINGTON BEACH	CA		04/10/2023	3.250	813,522		1,250,000
6601704601	NEW YORK	NY		04/10/2023	2.990	511,409		2,700,000
6602677350	FREMONT	CA		04/10/2023	2.875	1,129,666		4,200,000
6600011347	JACKSONVILLE	FL		04/10/2023	0.000	6,467		59,618
6602676725	MANHATTAN BEACH	CA		04/10/2023	2.750	1,209,617		2,800,000
6601737320	MINNEAPOLIS	MN		04/10/2023	3.500	498,443		871,000
6601384131	ATLANTIC BEACH	FL		04/10/2023	0.000	46,424		115,000
6601733402	EL DORADO HILLS	CA		04/10/2023	3.250	787,202		1,500,000
6601693408	SAN FRANCISCO	CA		04/10/2023	3.875	552,969		1,800,000
6600669706	JACKSONVILLE	FL		04/10/2023	6.125	40,032		86,000
6602689322	LIVERMORE	CA		04/10/2023	3.250	768,531		1,700,000
6602695238	HELENA	MT		04/10/2023	3.375	528,482		820,000
6601712075	MIAMI	FL		04/10/2023	3.125	482,290		1,125,000
6602680909	ANAHEIM	CA		04/10/2023	3.250	822,470		1,550,000
6602717339	PAYSON	AZ		04/10/2023	3.375	537,633		1,280,000
6601471003	ATLANTIC BEACH	FL		04/10/2023	0.000	65,529		175,000
6601737650	NASHVILLE	TN		04/10/2023	3.375	751,487		1,150,000
6600429069	BOSTON	MA		04/10/2023	3.375	534,416		870,000
6602699495	CARMEL	CA		04/10/2023	3.500	1,133,161		2,075,000
6601037325	SANTA CRUZ	CA		04/10/2023	4.750	1,258,312		2,450,000
6602671700	ORANGE	CA		04/10/2023	2.990	506,370		1,325,000
6601734798	SANTA BARBARA	CA		04/10/2023	3.500	1,138,754		2,475,000
6601687335	NEWTON HIGHLANDS	MA		04/10/2023	3.125	425,518		1,850,000
6600840059	PALOS PARK	IL		04/10/2023	4.125	411,296		745,000
6602705433	RIVERSIDE	CA		04/10/2023	3.750	717,608		950,000
6602681501	LAKE FOREST	CA		04/10/2023	3.375	507,907		835,000
6601490045	PASADENA	CA		04/10/2023	3.916	376,269		850,000
6600678152	JACKSONVILLE	FL		04/10/2023	0.000	39,523		102,000
6602681311	SAN JOSE	CA		04/10/2023	3.000	933,572		1,550,000
6600850819	PLACIDA	FL		04/10/2023	4.125	498,955		770,000
6601469098	ATLANTIC BEACH	FL		04/10/2023	0.000	42,384		129,198
6601483354	BRENTWOOD	TN		04/10/2023	3.000	435,991		1,700,000
6602700608	SAINT AUGUSTINE	FL		04/10/2023	2.990	500,671		773,000
6602695899	RIVER FOREST	IL		04/10/2023	3.000	795,197		1,875,000
6601712893	MILL VALLEY	CA		04/10/2023	3.125	701,360		1,640,000
6602698638	INDIANAPOLIS	IN		04/10/2023	3.000	500,116		777,000
6601752949	CHINO HILLS	CA		04/10/2023	3.375	588,313		1,175,000
6600068602	REDDICK	FL		04/10/2023	6.625	14,447		53,900
6602680883	ENCINITAS	CA		04/10/2023	3.000	798,379		1,300,000
6601686444	PLEASANTVILLE	NY		04/10/2023	3.250	189,764		900,000
6601204545	JACKSONVILLE	FL		04/10/2023	0.000	10,467		145,000

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	2	3						
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6600775933	BROOKLYN	NY		04/10/2023	4.125	77,072		780,000
6602701994	BONITA SPGS	FL		04/10/2023	2.875	966,520		2,700,000
6602678481	NASHVILLE	TN		04/10/2023	3.250	470,844		830,000
6601274266	BRAINTREE	MA		04/10/2023	2.000	176,627		440,000
6602702570	LAKE FOREST	IL		04/10/2023	3.000	504,166		876,000
6600676545	JACKSONVILLE	FL		04/10/2023	0.000	24,159		75,000
6602681097	BOISE	ID		04/10/2023	3.250	673,773		1,125,000
6602695592	SANTA ROSA	CA		04/10/2023	3.250	914,418		1,400,000
6601708586	DEL MAR	CA		04/10/2023	2.875	892,098		2,700,000
6601020628	NEWPORT BEACH	CA		04/10/2023	3.750	2,095,080		4,100,000
6601749473	NOLENSVILLE	TN		04/10/2023	2.875	863,715		2,700,000
6601716282	FALLS CHURCH	VA		04/10/2023	3.125	966,383		1,500,000
6601708388	RANCHO CUCAMONGA	CA		04/10/2023	3.375	604,750		1,042,000
6602695568	WESTON	FL		04/10/2023	3.125	1,033,114		1,800,000
6600682154	JACKSONVILLE	FL		04/10/2023	0.000	49,212		107,000
6600984196	CHICAGO	IL		04/10/2023	3.250	518,560		860,000
6601685149	EAST NORTHPORT	NY		04/10/2023	4.500	85,890		640,000
6600678715	JACKSONVILLE	FL		04/10/2023	0.000	36,000		104,200
6600681461	JACKSONVILLE	FL		04/10/2023	5.000	30,650		71,000
6600675737	JACKSONVILLE	FL		04/10/2023	0.000	25,406		117,000
6602699230	RENO	NV		04/10/2023	2.875	449,349		760,000
6600849076	KIRKWOOD	MO		04/10/2023	3.125	557,775		1,200,000
6601679993	FLUSHING	NY		04/10/2023	2.125	68,719		610,000
6601818542	GAINESVILLE	FL		04/10/2023	3.125	556,527		870,000
6601809731	PHOENIX	AZ		04/10/2023	3.125	507,279		796,000
6601708545	GOSHEN	KY		04/10/2023	3.500	515,281		801,000
6601224667	JACKSONVILLE	FL		04/10/2023	0.000	21,269		80,000
6602674803	BOSTON	MA		04/10/2023	2.750	1,007,279		1,700,000
6601673400	BENICIA	CA		04/10/2023	3.750	451,449		880,000
6600932161	FOSTER CITY	CA		04/10/2023	3.375	294,904		1,360,000
6601733931	SAN FRANCISCO	CA		04/10/2023	3.125	835,852		1,300,000
6601029777	SAN FRANCISCO	CA		04/10/2023	2.625	1,328,397		3,199,000
6601475640	PALM HARBOR	FL		04/10/2023	3.625	569,841		1,500,000
6602680412	SCOTTSDALE	AZ		04/10/2023	3.000	789,533		1,659,000
6601825299	WEST NEWTON	MA		04/10/2023	3.250	671,139		1,075,000
6602681816	SAN LUIS OBISPO	CA		04/10/2023	3.250	668,288		1,025,000
6602700327	WALNUT CREEK	CA		04/10/2023	3.125	813,382		1,375,000
6600024332	JACKSONVILLE	FL		04/10/2023	0.000	2,045		50,900
6601818666	OAKLAND	CA		04/10/2023	2.875	694,495		1,100,000
6601204099	JACKSONVILLE	FL		04/10/2023	0.000	2,004		80,000
6602678713	LAKEWOOD RANCH	FL		04/10/2023	3.250	893,260		2,039,000
6602673417	SCOTTSDALE	AZ		04/10/2023	3.000	785,904		1,575,000
6601736314	PONTE VEDRA BEACH	FL		04/10/2023	2.875	465,938		1,210,000
6601010611	OXNARD	CA		04/10/2023	3.375	542,028		840,000
6601713149	GOLD CANYON	AZ		04/10/2023	3.250	715,745		1,310,000
6600680794	JACKSONVILLE	FL		04/10/2023	0.000	47,639		105,000
6601744151	CAMARILLO	CA		04/10/2023	3.250	837,326		1,295,000
6600724568	FERNANDINA BEACH	FL		04/10/2023	3.875	342,554		641,900
6601203240	JACKSONVILLE	FL		04/10/2023	0.000	6,235		54,170
6600676909	JACKSONVILLE	FL		04/10/2023	0.000	17,779		77,000
6600681263	JACKSONVILLE	FL		04/10/2023	0.000	44,058		105,000
6602698661	MOUNTAIN HOUSE	CA		04/10/2023	3.250	558,507		1,030,000
6601744813	FORT LAUDERDALE	FL		04/10/2023	3.125	803,294		1,700,000
6601224394	JACKSONVILLE	FL		04/10/2023	0.000	16,792		80,000
6602675404	SCOTTSDALE	AZ		04/10/2023	4.000	803,695		1,195,000

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6602685262	ELMHURST	IL		04/10/2023	2.875	492,994		920,000
6601733212	BRENTWOOD	TN		04/10/2023	3.000	802,270		2,100,000
6601686436	WASHINGTON	DC		04/10/2023	3.125	212,253		1,350,000
6602696640	LAKE FOREST	CA		04/10/2023	3.250	726,185		1,150,000
6601683599	MUTTONTOWN	NY		04/10/2023	3.375	441,551		2,850,000
6601740100	BROOKLYN	NY		04/10/2023	3.125	750,663		2,320,000
6602683747	LOS ANGELES	CA		04/10/2023	3.125	809,782		1,500,000
6601805507	ARLINGTON	VA		04/10/2023	2.990	602,412		1,560,000
6601021246	LAGUNA BEACH	CA		04/10/2023	3.500	2,066,584		4,350,000
6601685099	ARMONK	NY		04/10/2023	2.875	254,873		975,000
6602710870	LOS ANGELES	CA		04/10/2023	3.500	1,142,981		2,570,000
6602696103	HINSDALE	IL		04/10/2023	3.625	1,199,368		1,805,000
6600680760	JACKSONVILLE	FL		04/10/2023	0.000	39,997		102,000
6602706613	ELMHURST	IL		04/10/2023	3.125	588,533		1,102,000
6601473223	PARADISE VLY	AZ		04/10/2023	3.125	257,111		900,000
6600010455	JACKSONVILLE	FL		04/10/2023	0.000	1,697		49,185
6601692699	PHOENIX	AZ		04/10/2023	3.500	441,917		803,000
6601383521	NAPLES	FL		04/10/2023	5.500	51,076		90,000
6601686386	WELLESLEY	MA		04/10/2023	3.625	210,539		1,500,000
6601742049	INLET BEACH	FL		04/10/2023	3.125	517,611		800,000
6602255264	HOLMES BEACH	FL		04/10/2023	3.950	2,421,936		3,650,000
6600679408	JACKSONVILLE	FL		04/10/2023	0.000	30,432		81,000
6601002311	GERMANTOWN	TN		04/10/2023	3.500	480,637		820,000
6601469122	ATLANTIC BEACH	FL		04/10/2023	0.000	47,181		139,400
6602689090	CHATSWORTH	CA		04/10/2023	3.125	902,696		1,400,000
6601711242	INLET BEACH	FL		04/10/2023	3.125	1,385,807		3,600,000
6600108101	NEW YORK	NY		04/10/2023	3.875	845,514		750,000
6602686633	SCOTTSDALE	AZ		04/10/2023	2.750	687,667		1,600,000
6602701549	CHICAGO	IL		04/10/2023	3.000	632,691		985,000
6600787128	SANTA MONICA	CA		04/10/2023	4.750	632,029		1,700,000
6600027558	JACKSONVILLE	FL		04/10/2023	0.000	8,429		70,093
6601682963	FALLS CHURCH	VA		04/10/2023	3.125	39,154		630,000
6601679712	STATEN ISLAND	NY		04/10/2023	3.750	274,523		1,425,000
6601680314	STATEN ISLAND	NY		04/10/2023	3.125	61,598		500,000
6602674050	ALBUQUERQUE	NM		04/10/2023	2.625	494,210		985,000
6602684935	DANVILLE	CA		04/10/2023	2.875	1,116,235		3,600,000
6601744714	LAGUNA BEACH	CA		04/10/2023	2.625	734,044		2,400,000
6602674464	LOS ANGELES	CA		04/10/2023	2.750	694,297		1,740,000
6601820613	NORTH FORT MYERS	FL		04/10/2023	2.500	602,795		1,835,000
6602688613	CHANDLER	AZ		04/10/2023	3.750	591,302		885,000
6602697382	WEST OLIVE	MI		04/10/2023	2.500	702,009		2,159,000
6602717115	BENICIA	CA		04/10/2023	3.000	700,740		1,285,000
6602678606	PASADENA	CA		04/10/2023	3.000	940,637		1,900,000
6601682708	MONTE SERENO	CA		04/10/2023	3.875	196,869		3,425,000
6600849845	SOMERVILLE	MA		04/10/2023	3.375	631,334		1,050,000
6602671288	SACRAMENTO	CA		04/10/2023	3.625	266,874		800,000
6600025354	JACKSONVILLE	FL		04/10/2023	0.000	2,842		52,392
6601225078	JACKSONVILLE	FL		04/10/2023	0.000	15,547		70,911
6602692011	CLERMONT	FL		04/10/2023	2.990	113,229		440,000
6600934886	TOPANGA	CA		04/10/2023	3.500	933,186		1,450,000
6601224923	JACKSONVILLE	FL		04/10/2023	0.000	21,165		75,361
6600935651	SAN CARLOS	CA		04/10/2023	3.375	702,534		1,085,000
6600028929	JACKSONVILLE	FL		04/10/2023	0.000	1,065		44,625
6602674811	SALEM	MA		04/10/2023	2.750	672,666		1,325,000
6602676550	FOSTER CITY	CA		04/10/2023	2.750	981,761		2,000,000

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6602691088	OAKLAND	CA		04/10/2023	2.500	744,589		2,850,000
6602680016	SCOTTSDALE	AZ		04/10/2023	3.500	509,254		825,000
6600991530	CUTCHOGUE	NY		04/10/2023	4.000	233,927		850,000
6602694397	RANCHO SANTA MARGARIT	CA		04/10/2023	3.250	750,392		1,153,000
6601481598	GLENVIEW	IL		04/10/2023	3.375	202,142		860,000
6600677337	JACKSONVILLE	FL		04/10/2023	0.000	18,782		79,000
6602710615	SMYRNA	TN		04/10/2023	4.250	816,769		1,200,000
6602700814	LIVERMORE	CA		04/10/2023	3.125	683,661		1,050,000
6602673896	ENCINITAS	CA		04/10/2023	2.750	900,928		1,635,000
6601483032	LAGUNA BEACH	CA		04/10/2023	3.375	163,311		1,305,000
6602673979	VENICE	CA		04/10/2023	2.625	958,766		1,780,000
6602678580	SAN CLEMENTE	CA		04/10/2023	3.125	1,210,161		1,875,000
6600180316	ST AUGUSTINE	FL		04/10/2023	4.250	473,730		725,000
6602696137	PHOENIX	AZ		04/10/2023	3.250	640,765		1,020,000
6600681255	JACKSONVILLE	FL		04/10/2023	0.000	44,066		105,000
6600871419	WEST YARMOUTH	MA		04/10/2023	4.375	255,202		233,000
6602704527	SCOTTSDALE	AZ		04/10/2023	4.000	513,921		925,000
6602694025	CUPERTINO	CA		04/10/2023	2.500	724,712		4,300,000
6602687672	CHICAGO	IL		04/10/2023	3.125	519,613		920,000
6602687318	ALAMO	CA		04/10/2023	2.625	2,108,447		4,200,000
6602689686	MCCALL	ID		04/10/2023	3.250	556,401		925,000
6601748483	NASHVILLE	TN		04/10/2023	3.000	561,709		1,050,000
6601688341	WILKINSON	IN		04/10/2023	4.375	540,237		1,250,000
6601204602	JACKSONVILLE	FL		04/10/2023	0.000	12,491		80,000
6601224378	JACKSONVILLE	FL		04/10/2023	0.000	16,907		80,000
6601683474	KILDEER	IL		04/10/2023	3.625	187,022		1,035,000
6600412974	OMAHA	NE		04/10/2023	3.375	77,055		212,500
6600926809	SAN MARCOS	CA		04/10/2023	3.750	188,182		830,000
6601299172	JACKSONVILLE	FL		04/10/2023	0.000	29,036		80,000
6600794413	VIRGINIA BEACH	VA		04/10/2023	3.500	1,015,554		4,150,000
6601680447	FLUSHING	NY		04/10/2023	3.125	125,823		625,000
6601747733	BROOKLYN	NY		04/10/2023	2.875	383,053		3,500,000
6601225284	JACKSONVILLE	FL		04/10/2023	0.000	14,014		64,759
6601469239	ATLANTIC BEACH	FL		04/10/2023	0.000	49,502		142,900
6600876426	NEVADA CITY	CA		04/10/2023	6.250	156,508		625,000
6602687383	RANCHO PALOS VERDES	CA		04/10/2023	2.500	734,474		1,940,000
6600681313	JACKSONVILLE	FL		04/10/2023	0.000	48,856		160,000
6600792656	LAS VEGAS	NV		04/10/2023	3.750	601,304		1,350,000
6601469130	ATLANTIC BEACH	FL		04/10/2023	0.000	45,128		235,000
6601719567	FT LAUDERDALE	FL		04/10/2023	3.500	1,410,713		2,200,000
6601006155	SACRAMENTO	CA		04/10/2023	3.375	542,403		870,000
6601468736	ATLANTIC BEACH	FL		04/10/2023	0.000	34,575		120,000
6602681824	SAINT HELENA	CA		04/10/2023	3.125	371,154		1,850,000
6601684993	WESTON	MA		04/10/2023	3.875	192,302		1,350,000
6602699149	SAN DIEGO	CA		04/10/2023	2.875	1,853,308		4,200,000
6600299553	OKLAHOMA CITY	OK		04/10/2023	4.250	10,491		69,000
6602682921	DANVILLE	CA		04/10/2023	3.250	684,172		1,325,000
6601224121	JACKSONVILLE	FL		04/10/2023	0.000	10,044		80,000
6602695626	BURBANK	CA		04/10/2023	3.375	820,340		1,268,000
6601680595	BURR RIDGE	IL		04/10/2023	3.375	175,656		1,450,000
6601686782	WASHINGTON	DC		04/10/2023	3.000	176,086		650,000
6601709568	LAKE ARROWHEAD	CA		04/10/2023	3.375	1,137,235		2,030,000
6601811455	GLENCOE	IL		04/10/2023	3.375	1,691,032		2,650,000
6600935065	SAN RAFAEL	CA		04/10/2023	3.500	955,830		1,595,000
6600028846	JACKSONVILLE	FL		04/10/2023	0.000	432		45,108

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6600676495	JACKSONVILLE	FL		04/10/2023	0.000	31,534		119,000
6601713495	COTO DE CAZA	CA		04/10/2023	2.750	704,436		3,175,000
6601812149	TUSTIN	CA		04/10/2023	3.750	721,536		1,100,000
6600935214	CORONA DEL MAR	CA		04/10/2023	3.250	1,233,689		2,900,000
6601747667	SHELTER ISLAND HEIGHT	NY		04/10/2023	2.875	456,245		1,185,000
6600990524	GLENDALE	CA		04/10/2023	3.625	529,869		1,185,000
6601680850	HINGHAM	MA		04/10/2023	3.000	402,715		1,300,000
6601709766	SAN JOSE	CA		04/10/2023	2.875	773,840		1,450,000
6600676222	JACKSONVILLE	FL		04/10/2023	0.000	26,442		120,000
6602696822	SAN JUAN CAPISTRANO	CA		04/10/2023	3.000	1,098,301		1,700,000
6601821728	COLMA	CA		04/10/2023	2.990	442,057		870,000
6601481937	CHICAGO	IL		04/10/2023	3.250	231,730		2,650,000
6601679753	NEW YORK	NY		04/10/2023	3.375	213,261		1,650,000
6600679010	JACKSONVILLE	FL		04/10/2023	0.000	41,250		108,000
6602685478	CHANTILLY	VA		04/10/2023	3.000	521,316		835,000
6600934449	SEAL BEACH	CA		04/10/2023	3.990	731,634		1,100,000
6600152208	TEMECULA	CA		04/10/2023	3.990	88,100		442,000
6600676925	JACKSONVILLE	FL		04/10/2023	0.000	23,688		81,000
6602674993	SONOMA	CA		04/10/2023	4.500	621,169		926,000
6601471722	CHICAGO	IL		04/10/2023	3.125	420,930		1,020,000
6600010463	JACKSONVILLE	FL		04/10/2023	0.000	3,449		49,185
6601203901	JACKSONVILLE	FL		04/10/2023	0.000	1,788		80,000
6601685834	SCITUATE	MA		04/10/2023	3.125	71,418		815,000
6602690809	WASHINGTON	DC		04/10/2023	3.250	953,981		1,500,000
6601202036	ATLANTIC BEACH	FL		04/10/2023	0.000	11,671		80,000
6600026170	JACKSONVILLE	FL		04/10/2023	0.000	3,282		52,869
6601039131	LOS GATOS	CA		04/10/2023	3.750	1,054,542		1,820,000
6601677898	JERICHO	NY		04/10/2023	2.875	315,439		870,000
6602676386	PROVINCETOWN	MA		04/10/2023	2.750	660,955		1,550,000
6601678607	VIRGINIA BEACH	VA		04/10/2023	3.625	131,307		1,100,000
6601725531	GLENVIEW	IL		04/10/2023	3.125	591,909		1,250,000
6600675091	JACKSONVILLE	FL		04/10/2023	0.000	23,811		120,000
6601819078	SAN CARLOS	CA		04/10/2023	3.375	803,469		1,591,000
6602684596	BROOKLYN	NY		04/10/2023	3.000	1,040,069		1,650,000
6602700590	SANTA MONICA	CA		04/10/2023	3.375	914,669		1,480,000
6600678913	JACKSONVILLE	FL		04/10/2023	0.000	36,276		104,200
6602684273	HOLLYWOOD	FL		04/10/2023	3.250	598,497		920,000
6601726885	LAS VEGAS	NV		04/10/2023	3.750	555,296		836,000
6602690569	PHOENIX	AZ		04/10/2023	3.500	549,178		1,120,000
6601680355	WHITESTONE	NY		04/10/2023	3.000	122,534		900,000
6601483594	MENLO PARK	CA		04/10/2023	3.250	494,753		3,200,000
6601482570	STONEHAM	MA		04/10/2023	3.125	174,309		670,000
6600676164	JACKSONVILLE	FL		04/10/2023	0.000	27,414		100,000
6600681024	JACKSONVILLE	FL		04/10/2023	0.000	42,101		105,000
6602695980	LIVERMORE	CA		04/10/2023	3.250	1,033,617		2,700,000
6601819227	WALNUT CREEK	CA		04/10/2023	3.500	913,516		1,785,000
6602686336	ELMHURST	IL		04/10/2023	2.750	694,266		1,335,000
6601682567	CHICAGO	IL		04/10/2023	4.875	122,342		2,825,000
6600917659	CALABASAS	CA		04/10/2023	3.750	920,000		1,500,000
6601681916	WHITESTONE	NY		04/10/2023	3.125	262,861		1,800,000
6600011289	JACKSONVILLE	FL		04/10/2023	0.000	7,006		63,300
6600795568	SURFSIDE	FL		04/10/2023	3.625	509,454		780,000
6601736397	RENO	NV		04/10/2023	2.875	728,828		2,160,000
6601737999	GLENCOE	IL		04/10/2023	2.625	681,200		2,000,000
6600852393	BETHANY BEACH	DE		04/10/2023	3.625	1,045,630		1,700,000

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	2	3						
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6601686907	NEW YORK	NY		04/10/2023	3.000	666,224		5,900,000
6601383141	ATLANTIC BEACH	FL		04/10/2023	0.000	24,478		115,070
6601740753	NEW YORK	NY		04/10/2023	2.875	635,720		2,800,000
6601471995	CHICAGO	IL		04/10/2023	3.875	372,243		2,200,000
6602689918	MESA	AZ		04/10/2023	3.500	619,341		940,000
6600838608	BROOKLINE	MA		04/10/2023	3.625	327,325		770,000
6602676188	SAN JOSE	CA		04/10/2023	2.750	786,934		1,950,000
6602705409	BROOKLYN	NY		04/10/2023	3.500	664,082		1,600,000
6601680421	WHITESTONE	NY		04/10/2023	2.500	25,995		500,000
6601479907	PHOENIX	AZ		04/10/2023	3.250	320,223		680,000
6601281162	LAS VEGAS	NV		04/10/2023	4.500	91,349		215,000
6602671635	LOS ANGELES	CA		04/10/2023	3.375	199,469		1,700,000
6600484650	NASHVILLE	TN		04/10/2023	3.125	664,509		1,250,000
6602680644	GOLETA	CA		04/10/2023	3.250	829,792		1,275,000
6602676113	LOS ANGELES	CA		04/10/2023	2.750	984,948		1,850,000
6601715326	SAN DIEGO	CA		04/10/2023	2.875	890,110		1,400,000
6602700921	ROSEVILLE	CA		04/10/2023	2.990	543,417		840,000
6601732230	CORONA	CA		04/10/2023	3.250	519,715		875,000
6600923020	LOOMIS	CA		04/10/2023	3.875	859,453		1,690,000
6602704972	SAN DIEGO	CA		04/10/2023	3.250	701,374		1,185,000
6601753111	LA CANADA FLINTRIDGE	CA		04/10/2023	2.875	719,055		2,050,000
6602683291	HENDERSON	NV		04/10/2023	3.375	535,739		816,952
6602702356	SCOTTSDALE	AZ		04/10/2023	3.375	730,232		1,200,000
6602700772	SAN MATEO	CA		04/10/2023	3.250	819,345		2,300,000
6601490219	BROOKLYN	NY		04/10/2023	3.340	72,121		925,000
6601484063	SAN MARINO	CA		04/10/2023	3.000	358,490		3,300,000
6600520958	ORLANDO	FL		04/10/2023	2.250	143,983		225,000
6602678267	WOODLAND HILLS	CA		04/10/2023	2.625	695,347		1,570,000
6601749713	CARMEL	CA		04/10/2023	2.990	592,253		2,300,000
6601724567	CHEYENNE	WY		04/10/2023	2.625	477,600		775,000
6602710672	OAK PARK	IL		04/10/2023	3.250	569,497		870,000
6602679281	LIVERMORE	CA		04/10/2023	3.375	716,364		1,240,000
6602701598	KEW GARDENS HILLS	NY		04/10/2023	3.375	1,017,962		1,650,000
6601698951	ARLINGTON	VA		04/10/2023	3.500	752,939		1,700,000
6601810127	SAN JOSE	CA		04/10/2023	3.125	719,382		1,750,000
6600605239	LAGUNA BEACH	CA		04/10/2023	3.500	976,244		1,850,000
6601478982	PARADISE VALLEY	AZ		04/10/2023	3.375	608,583		1,742,000
6601808832	FRANKLIN	TN		04/10/2023	3.625	849,091		1,400,000
6602696301	ROCKLIN	CA		04/10/2023	3.250	661,320		1,190,000
6602696780	BROOKLYN	NY		04/10/2023	3.375	956,203		1,735,000
6601823443	PHOENIX	AZ		04/10/2023	3.125	488,501		822,000
6602698133	MESA	AZ		04/10/2023	3.000	561,867		875,000
6602694900	ATLANTIC BEACH	FL		04/10/2023	3.500	555,040		2,550,000
6601203190	JACKSONVILLE	FL		04/10/2023	0.000	7,263		80,000
6602691880	WOODLAND	CA		04/10/2023	2.875	145,363		340,000
6602673193	INCLINE VILLAGE	NV		04/10/2023	2.750	491,251		1,320,000
6600024241	JACKSONVILLE	FL		04/10/2023	0.000	2,437		50,915
6602689280	EL DORADO HILLS	CA		04/10/2023	3.250	803,734		1,455,000
6600795683	PALM HARBOR	FL		04/10/2023	3.625	651,136		1,100,000
6601224014	JACKSONVILLE	FL		04/10/2023	0.000	10,137		80,000
6601682724	FREMONT	CA		04/10/2023	3.000	364,434		1,320,000
6602699297	SANTA CRUZ	CA		04/10/2023	3.000	968,305		1,519,000
6602691757	ZEPHYRHILLS	FL		04/10/2023	2.750	127,315		330,000
6602695162	MONROVIA	CA		04/10/2023	3.125	759,818		1,175,000
6600676388	JACKSONVILLE	FL		04/10/2023	0.000	34,264		127,000

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6601483206	CAPITOLA	CA		04/10/2023	3.375	272,956		972,000
6602690148	SAINT HELENA	CA		04/10/2023	3.500	825,876		1,340,000
6602705334	FULLERTON	CA		04/10/2023	3.125	815,679		1,180,000
6600940107	EAST ELMHURST	NY		04/10/2023	3.000	204,218		1,050,000
6601471409	TUCSON	AZ		04/10/2023	3.375	301,020		1,309,000
6602682764	CYPRESS	CA		04/10/2023	3.000	738,827		1,150,000
6601679969	FT LAUDERDALE	FL		04/10/2023	2.875	50,272		210,000
6601725077	WINDERMERE	FL		04/10/2023	3.375	627,925		1,039,000
6600676396	JACKSONVILLE	FL		04/10/2023	0.000	20,240		69,000
6602676907	UNION PIER	MI		04/10/2023	2.750	575,405		1,415,000
6602695618	SCOTTSDALE	AZ		04/10/2023	3.250	1,015,249		1,970,000
6601741322	LOUISVILLE	KY		04/10/2023	2.990	449,483		700,000
6602686815	OAKTON	VA		04/10/2023	2.875	695,185		1,445,000
6601673434	LONG BEACH	CA		04/10/2023	3.750	457,955		1,080,000
6600026865	JACKSONVILLE	FL		04/10/2023	0.000	5,079		64,829
6600026204	JACKSONVILLE	FL		04/10/2023	0.000	3,897		51,800
6600676644	JACKSONVILLE	FL		04/10/2023	0.000	31,371		118,000
6600028879	JACKSONVILLE	FL		04/10/2023	0.000	627		44,904
6601710830	BRENTWOOD	TN		04/10/2023	2.750	520,967		1,200,000
6602696491	NAPERVILLE	IL		04/10/2023	3.000	564,254		875,000
6602698240	RANCHO PALOS VERDES	CA		04/10/2023	3.375	1,046,073		1,650,000
6600930850	LOS ALTOS HILLS	CA		04/10/2023	3.875	612,273		6,000,000
6601286096	SOUTH BEND	IN		04/10/2023	4.000	70,581		84,000
6602678333	GILBERT	AZ		04/10/2023	3.375	527,348		835,000
6601738591	ORLANDO	FL		04/10/2023	3.250	601,677		1,010,000
6602686658	APTOS	CA		04/10/2023	2.500	470,284		1,350,000
6602681121	SAN RAFAEL	CA		04/10/2023	2.750	949,651		1,910,000
6602695543	PHOENIX	AZ		04/10/2023	3.250	690,549		2,025,000
6602675859	RENO	NV		04/10/2023	2.875	551,674		868,000
6601685156	CHICAGO	IL		04/10/2023	3.000	341,624		1,040,000
6602701424	BROOKLYN	NY		04/10/2023	2.875	1,607,846		2,500,000
6601686162	GREAT FALLS	VA		04/10/2023	3.375	89,193		1,450,000
6601750596	SAN PEDRO	CA		04/10/2023	2.875	514,287		1,447,000
6602681147	BIG SKY	MT		04/10/2023	3.500	1,202,565		2,800,000
6602698521	MISSOULA	MT		04/10/2023	3.375	725,143		1,100,000
6602674639	SAN FRANCISCO	CA		04/10/2023	2.750	926,665		1,965,000
6600936352	VALLEY STREAM	NY		04/10/2023	7.375	70,485		150,000
6601383091	ATLANTIC BEACH	FL		04/10/2023	0.000	28,814		115,070
6602688225	SAN MATEO	CA		04/10/2023	3.500	717,209		1,625,000
6601827550	GILBERT	AZ		04/10/2023	3.000	504,565		915,000
6601808410	CAREFREE	AZ		04/10/2023	3.375	713,449		1,740,000
6601486688	CARMEL	CA		04/10/2023	3.125	235,243		1,300,000
6601383695	CAROLINA	PR		04/10/2023	7.000	57,465		140,000
6602702646	SCOTTSDALE	AZ		04/10/2023	3.000	794,346		1,400,000
6601692467	LAS VEGAS	NV		04/10/2023	4.625	549,944		945,000
6601678342	YONKERS	NY		04/10/2023	2.875	203,022		830,000
6602695527	SAN DIEGO	CA		04/10/2023	3.125	798,282		1,230,000
6601686519	NASHVILLE	TN		04/10/2023	3.500	228,020		1,200,000
6600676404	JACKSONVILLE	FL		04/10/2023	0.000	26,515		117,000
6601383513	NAPLES	FL		04/10/2023	5.250	48,210		160,000
6600011305	JACKSONVILLE	FL		04/10/2023	0.000	6,261		58,200
6601808378	FOUNTAIN HILLS	AZ		04/10/2023	3.990	771,284		1,175,000
6601707349	MARTINEZ	CA		04/10/2023	3.250	892,096		1,830,000
6602699156	JACKSONVILLE BEACH	FL		04/10/2023	3.375	504,057		985,000
6600455569	LAKE MARY	FL		04/10/2023	3.750	413,997		715,000

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	2	3					Additional	
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6602700095	RUIDOSO	NM		04/10/2023	2.990	474,520		740,000
6601483719	WASHINGTON	DC		04/10/2023	3.000	314,487		3,775,000
6602705078	NEWPORT BEACH	CA		04/10/2023	3.500	934,903		1,325,000
6600922956	SANTA ROSA VALLEY	CA		04/10/2023	4.375	814,577		1,650,000
6601682443	PLAINVIEW	NY		04/10/2023	3.125	35,857		430,000
6601823104	NEEDHAM	MA		04/10/2023	3.375	1,111,960		1,820,000
6602675156	MIRAMAR BEACH	FL		04/10/2023	3.375	790,696		1,225,000
6601700229	SAINT JOHNS	FL		04/10/2023	3.625	943,197		1,500,000
6600844085	CAPE CORAL	FL		04/10/2023	3.875	300,947		820,000
6602704881	PHOENIX	AZ		04/10/2023	3.750	797,975		1,100,000
6600912742	OAKLAND	CA		04/10/2023	3.625	621,641		1,800,000
6601680934	MIDDLE VILLAGE	NY		04/10/2023	3.125	25,860		875,000
6601718254	JACKSONVILLE	FL		04/10/2023	3.000	676,750		1,125,000
6601203760	JACKSONVILLE	FL		04/10/2023	0.000	1,987		80,000
6601687392	COHASSET	MA		04/10/2023	3.375	118,556		1,375,000
6602685395	HIGHLAND PARK	IL		04/10/2023	2.875	570,031		1,175,000
6602681303	SAN JOSE	CA		04/10/2023	3.000	1,146,034		1,925,000
6601204222	JACKSONVILLE	FL		04/10/2023	0.000	10,394		80,000
6601676619	TARZANA	CA		04/10/2023	3.750	1,440,619		2,881,000
6601674028	WILDWOOD	MO		04/10/2023	3.625	327,689		1,112,000
6600838269	RANCHO CUCAMONGA	CA		04/10/2023	3.875	587,204		1,150,000
6602674456	SCOTTSDALE	AZ		04/10/2023	2.750	491,027		991,000
6601708446	NEW YORK	NY		04/10/2023	3.250	1,113,890		1,725,000
6601724138	CHICAGO	IL		04/10/2023	2.625	1,522,788		4,050,000
6601698563	YORKTOWN	VA		04/10/2023	3.875	257,316		815,000
6601481515	GLENDALE	CA		04/10/2023	2.500	496,894		2,200,000
6600567694	GHENT	NY		04/10/2023	3.875	454,080		550,000
6602700251	COLLIERVILLE	TN		04/10/2023	2.990	515,740		850,000
6600841214	SCOTTSDALE	AZ		04/10/2023	4.000	905,746		1,550,000
6600934191	PACIFIC GROVE	CA		04/10/2023	4.000	954,311		1,440,000
6602698034	NAPLES	FL		04/10/2023	3.375	577,578		940,000
6600492117	HOLLISTER	CA		04/10/2023	3.375	729,158		1,130,000
6600679267	JACKSONVILLE	FL		04/10/2023	0.000	37,725		101,000
6601688713	NORTH HOLLYWOOD	CA		04/10/2023	4.250	565,743		1,190,000
6601204073	JACKSONVILLE	FL		04/10/2023	0.000	10,729		80,000
6600059387	SHOREVIEW	MN		04/10/2023	2.990	430,630		690,000
6601204784	JACKSONVILLE	FL		04/10/2023	0.000	9,724		80,000
6602686666	THE SEA RANCH	CA		04/10/2023	3.625	701,991		1,150,000
6601679936	MIDDLE VILLAGE	NY		04/10/2023	2.875	103,116		710,000
6600560491	STATEN ISLAND	NY		04/10/2023	3.875	167,914		580,000
6600934217	NAPLES	FL		04/10/2023	3.500	461,013		730,000
6601751859	NEW SMYRNA BEACH	FL		04/10/2023	3.625	754,564		1,150,000
6601688788	SACRAMENTO	CA		04/10/2023	4.250	211,584		900,000
6601686105	HINGHAM	MA		04/10/2023	3.250	166,930		1,035,000
6600676008	JACKSONVILLE	FL		04/10/2023	0.000	25,908		126,000
6601695742	PARKLAND	FL		04/10/2023	3.500	305,501		1,495,000
6602691534	CLARENDON HILLS	IL		04/10/2023	2.875	351,614		1,215,000
6601827717	NEWPORT BEACH	CA		04/10/2023	3.500	1,336,341		2,150,000
6602691633	BROOKLYN	NY		04/10/2023	2.625	1,628,834		2,750,000
6600243759	MISHAWAKA	IN		04/10/2023	3.750	4,457		40,000
6602686799	LAS VEGAS	NV		04/10/2023	2.750	786,878		1,250,000
6600024498	JACKSONVILLE	FL		04/10/2023	0.000	1,208		44,715
6602673532	EL DORADO HILLS	CA		04/10/2023	2.750	736,851		1,235,000
6601693218	LA JOLLA	CA		04/10/2023	3.250	413,942		1,046,000
6602696665	ROSSMOOR	CA		04/10/2023	3.125	842,647		1,296,000

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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
6602704667	MURFREESBORO	TN		04/10/2023	3.000	748,224		1,500,000
6601818765	LONGBOAT KEY	FL		04/10/2023	3.750	544,796		850,000
6600851338	PINECREST	FL		04/10/2023	3.000	638,136		1,400,000
6601699025	BROOKLYN	NY		04/10/2023	4.125	1,089,064		1,800,000
6601006726	OAKLAND	CA		04/10/2023	3.125	409,442		3,030,000
6602690031	FRESNO	CA		04/10/2023	3.125	532,093		1,200,000
6601683060	SCARSDALE	NY		04/10/2023	3.625	145,960		1,500,000
6601678698	LYNNFIELD	MA		04/10/2023	3.250	177,832		670,000
6602681196	SAN FRANCISCO	CA		04/10/2023	2.625	740,141		1,175,000
6601820605	MEDFIELD	MA		04/10/2023	3.125	613,459		1,200,000
6601818773	WASHINGTON	DC		04/10/2023	3.250	453,022		1,050,000
6602698182	MOUNT DORA	FL		04/10/2023	3.750	542,899		820,000
6602711134	BRENTWOOD	CA		04/10/2023	3.500	607,106		1,062,000
6601696518	ENCINITAS	CA		04/10/2023	3.250	678,476		1,070,000
6601204362	JACKSONVILLE	FL		04/10/2023	0.000	11,580		80,000
6601682369	BROOKLYN	NY		04/10/2023	2.875	158,016		2,100,000
6601825497	JACKSONVILLE	FL		04/10/2023	3.500	502,575		800,000
6602689827	EAGLE	ID		04/10/2023	3.000	1,045,235		1,920,000
6601699504	BRENTWOOD	TN		04/10/2023	3.375	502,486		960,000
6601483727	ENCINITAS	CA		04/10/2023	2.875	293,142		1,400,000
6602692177	MEDFORD	MA		04/10/2023	3.375	322,071		917,000
6600839309	CASTRO VALLEY	CA		04/10/2023	4.750	617,538		1,600,000
6601715813	GOSHEN	KY		04/10/2023	3.125	455,185		870,000
6601698407	BROOKLYN	NY		04/10/2023	3.750	569,647		990,000
6602688530	SCOTTSDALE	AZ		04/10/2023	3.125	535,757		830,000
6600914722	LOS ANGELES	CA		04/10/2023	3.250	346,141		2,170,000
6602689207	BOZEMAN	MT		04/10/2023	3.625	630,185		1,118,000
6602689009	CHATTANOOGA	TN		04/10/2023	3.000	612,316		1,150,000
6600025834	JACKSONVILLE	FL		04/10/2023	0.000	3,444		57,000
6601030767	CORTE MADERA	CA		04/10/2023	3.500	805,911		1,549,000
6602681899	OAKLAND	CA		04/10/2023	3.250	813,522		1,335,000
6601045021	SAN JOSE	CA		04/10/2023	3.125	790,803		1,789,000
6602674290	CUPERTINO	CA		04/10/2023	2.625	1,005,532		2,550,000
6601685420	PURCHASE	NY		04/10/2023	3.750	219,918		1,950,000
6602682384	MISSION VIEJO	CA		04/10/2023	3.250	686,612		1,055,000
6602689678	PLEASANT HILL	CA		04/10/2023	3.250	970,842		1,850,000
6601695932	COEUR D ALENE	ID		04/10/2023	3.375	549,420		1,360,000
6602696889	DANVILLE	CA		04/10/2023	3.000	1,066,093		1,900,000
6602687805	MILL VALLEY	CA		04/10/2023	3.250	523,456		2,168,000
6601749515	RANCHO SANTA MARGARIT	CA		04/10/2023	3.250	466,931		885,000
6602698877	DEL MAR	CA		04/10/2023	3.625	1,308,175		2,100,000
6601028134	PORTOLA VALLEY	CA		04/10/2023	3.875	1,384,092		2,620,000
6601224196	JACKSONVILLE	FL		04/10/2023	0.000	15,807		80,000
6602681360	LIVERMORE	CA		04/10/2023	3.125	1,013,202		2,100,000
6602705037	ARRINGTON	TN		04/10/2023	3.625	822,647		1,100,000
6600915562	BROOKLYN	NY		04/10/2023	4.125	705,453		3,400,000
6600768185	BROOKLYN	NY		04/10/2023	3.875	435,228		999,000
6601809772	BOZEMAN	MT		04/10/2023	3.250	603,608		945,000
6601683201	SCARSDALE	NY		04/10/2023	3.000	152,494		1,800,000
6600011503	JACKSONVILLE	FL		04/10/2023	0.000	6,608		144,377
6601685578	BARNSTABLE	MA		04/10/2023	3.375	327,369		1,850,000
6601492207	MOUNTAIN VIEW	CA		04/10/2023	3.625	157,705		2,000,000
6601685743	CHAPPAQUA	NY		04/10/2023	2.875	107,892		785,000
6602686583	LOS ALAMITOS	CA		04/10/2023	3.000	729,827		1,235,000
6602690486	LAS VEGAS	NV		04/10/2023	3.000	574,065		1,000,000

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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
6601681270	WASHINGTON	DC		04/10/2023	3.250	472,157		2,000,000
6601204552	JACKSONVILLE	FL		04/10/2023	0.000	10,248		80,000
6601684365	WELLESLEY	MA		04/10/2023	2.875	32,494		3,000,000
6601483602	SAN ANSELMO	CA		04/10/2023	3.000	236,703		1,802,000
6601733048	SCOTTSDALE	AZ		04/10/2023	2.990	721,092		1,690,000
6601678821	SEAFORD	NY		04/10/2023	2.750	41,135		440,000
6601809293	SARASOTA	FL		04/10/2023	3.000	539,898		860,000
6601682096	OAKTON	VA		04/10/2023	3.625	192,434		1,650,000
6602685668	CHICAGO	IL		04/10/2023	3.125	811,402		1,260,000
6602683218	SANTA BARBARA	CA		04/10/2023	3.000	708,931		1,505,000
6600790403	WOODMERE	NY		04/10/2023	4.375	779,918		1,890,000
6602699917	EAGLEVILLE	TN		04/10/2023	2.990	566,995		900,000
6601698415	WESTHAMPTON BEACH	NY		04/10/2023	3.875	433,073		1,190,000
6601224204	JACKSONVILLE	FL		04/10/2023	0.000	17,354		80,000
6600254418	SAN DIEGO	CA		04/10/2023	3.625	360,935		980,000
6602696749	MELROSE	MA		04/10/2023	3.000	877,703		1,500,000
6600554585	PLANTATION	FL		04/10/2023	4.750	85,380		139,000
6600793209	MARCO ISLAND	FL		04/10/2023	4.125	761,741		1,195,000
6601476838	O FALLON	MO		04/10/2023	3.875	102,811		175,000
6600011339	JACKSONVILLE	FL		04/10/2023	0.000	7,603		68,500
6602674910	ELMHURST	IL		04/10/2023	3.000	532,022		925,000
6602695295	PALMETTO	FL		04/10/2023	3.625	888,818		1,340,000
6602696533	HIGHLAND PARK	IL		04/10/2023	3.000	682,750		1,065,000
6600025990	JACKSONVILLE	FL		04/10/2023	0.000	3,339		58,181
6602695956	SAN FRANCISCO	CA		04/10/2023	3.125	1,075,511		1,850,000
6600676875	JACKSONVILLE	FL		04/10/2023	0.000	29,943		90,000
6601684530	LINCOLN	MA		04/10/2023	3.625	239,652		1,325,000
6602675255	ROCKLIN	CA		04/10/2023	4.000	551,850		760,000
6601677419	MIAMI BEACH	FL		04/10/2023	3.875	270,242		800,000
6601811562	FOLSOM	CA		04/10/2023	3.750	485,124		599,250
6601479402	PARKLAND	FL		04/10/2023	3.250	266,233		822,000
6601225268	JACKSONVILLE	FL		04/10/2023	0.000	14,904		65,316
6601682740	WINNETKA	IL		04/10/2023	3.750	45,343		1,557,000
6602672641	CORONA DEL MAR	CA		04/10/2023	3.375	413,056		1,245,000
6601811794	CHICAGO	IL		04/10/2023	3.250	550,518		860,000
6601728386	SAN DIEGO	CA		04/10/2023	3.500	1,194,028		1,835,000
6602695998	ALAMEDA	CA		04/10/2023	3.125	746,357		1,150,000
6600477290	NAPLES	FL		04/10/2023	3.125	756,912		1,192,000
6602678408	REDONDO BEACH	CA		04/10/2023	3.125	798,758		1,750,000
6602682491	LONG BEACH	CA		04/10/2023	3.250	786,705		1,400,000
6602685163	SAN DIEGO	CA		04/10/2023	2.625	776,463		1,650,000
6601678185	BROOKLINE	MA		04/10/2023	3.750	159,212		845,000
6600011388	JACKSONVILLE	FL		04/10/2023	0.000	6,329		58,200
6602693399	SAN RAMON	CA		04/10/2023	2.500	773,502		1,702,000
6601383265	NAPLES	FL		04/10/2023	3.375	157,895		80,000
6601728683	HAYDEN	ID		04/10/2023	2.750	630,476		2,000,000
6601709279	NEWPORT BEACH	CA		04/10/2023	2.625	1,158,176		2,800,000
6602680784	MESA	AZ		04/10/2023	3.375	465,787		840,000
6602700954	FRESNO	CA		04/10/2023	3.125	465,310		983,000
6601695866	DOWNERS GROVE	IL		04/10/2023	3.375	386,247		760,000
6601060889	SAN JOSE	CA		04/10/2023	3.125	764,997		1,400,000
6601745596	PALM SPRINGS	CA		04/10/2023	3.375	508,439		1,100,000
6602711944	CARLSBAD	CA		04/10/2023	3.750	1,013,765		1,879,500
6600563644	STATEN ISLAND	NY		04/10/2023	3.750	549,420		748,000
6602687938	NEW YORK	NY		04/10/2023	3.750	710,001		1,435,000

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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
6600026238	JACKSONVILLE	FL		04/10/2023	0.000	3,365		51,800
6601717751	NEW YORK	NY		04/10/2023	3.000	516,227		2,300,000
6601686410	NEEDHAM	MA		04/10/2023	3.250	195,694		1,525,000
6600767146	FLUSHING	NY		04/10/2023	3.625	197,740		480,000
6601717652	HADLEY	MA		04/10/2023	3.500	215,294		350,000
6602678929	OAK PARK	CA		04/10/2023	3.250	862,333		1,375,000
6602688464	SAN JOSE	CA		04/10/2023	3.375	534,665		1,370,000
6602699859	GOLETA	CA		04/10/2023	2.990	1,038,649		1,790,000
6601730895	ROCKLIN	CA		04/10/2023	3.625	625,577		1,200,000
6601477075	WATERLOO	IL		04/10/2023	3.625	62,872		155,000
6602712165	SCOTTSDALE	AZ		04/10/2023	2.500	750,890		1,676,000
6600059874	VIRGINIA BEACH	VA		04/10/2023	3.250	514,898		858,000
6602686740	ALAMO	CA		04/10/2023	2.625	975,589		1,910,000
6601729632	ORLANDO	FL		04/10/2023	2.875	489,253		900,000
6601724252	WINNETKA	IL		04/10/2023	2.990	608,558		1,300,000
6602686955	CHICAGO	IL		04/10/2023	2.750	589,547		1,060,000
6601677740	LAKE RONKONKOMA	NY		04/10/2023	3.250	99,870		360,000
6602680560	IRVINE	CA		04/10/2023	2.875	799,371		1,546,000
6601680363	RIDGEWOOD	NY		04/10/2023	3.125	159,406		1,050,000
6602694595	MINNEAPOLIS	MN		04/10/2023	3.375	917,022		1,515,000
6600026212	JACKSONVILLE	FL		04/10/2023	0.000	2,073		51,800
6601740332	GLEN COVE	NY		04/10/2023	2.625	526,501		1,300,000
6602687094	SANTA CLARA	CA		04/10/2023	3.375	822,963		1,264,000
6602700061	MARINA DEL REY	CA		04/10/2023	3.250	1,720,601		2,795,000
6601224709	JACKSONVILLE	FL		04/10/2023	0.000	20,816		80,000
6600010505	JACKSONVILLE	FL		04/10/2023	0.000	5,437		49,240
6601470864	ATLANTIC BEACH	FL		04/10/2023	0.000	54,895		195,000
6602691658	VERO BEACH	FL		04/10/2023	2.500	705,015		1,585,000
6600794454	RANCHO CUCAMONGA	CA		04/10/2023	3.250	464,716		825,000
6601711796	LOS ANGELES	CA		04/10/2023	3.250	540,006		1,695,000
6600677311	JACKSONVILLE	FL		04/10/2023	0.000	35,542		102,400
6601011684	VACAVILLE	CA		04/10/2023	2.875	550,768		950,000
6600026618	JACKSONVILLE	FL		04/10/2023	0.000	4,526		65,582
6601721233	LONG BEACH	CA		04/10/2023	3.125	224,031		715,000
6600676768	JACKSONVILLE	FL		04/10/2023	0.000	14,248		90,000
6602701945	SAN JOSE	CA		04/10/2023	3.000	835,308		1,498,000
6601224238	JACKSONVILLE	FL		04/10/2023	0.000	16,629		202,791
6602677194	BOYNTON BEACH	FL		04/10/2023	2.875	832,935		1,580,000
6601678078	BROOKLYN	NY		04/10/2023	3.375	244,713		1,035,000
6601470898	ATLANTIC BEACH	FL		04/10/2023	0.000	58,078		115,245
6600680877	JACKSONVILLE	FL		04/10/2023	0.000	40,726		98,000
6602695824	LA JOLLA	CA		04/10/2023	3.625	1,478,445		2,225,000
6602711803	SAN BRUNO	CA		04/10/2023	3.625	664,651		1,710,000
6601827659	MENLO PARK	CA		04/10/2023	3.000	985,541		3,000,000
6601202044	ATLANTIC BEACH	FL		04/10/2023	0.000	13,223		80,000
6601731141	LAGUNA BEACH	CA		04/10/2023	3.375	1,337,158		2,312,000
6602675792	RANCHO SANTA FE	CA		04/10/2023	2.750	1,199,229		2,500,000
6600935420	FLAGSTAFF	AZ		04/10/2023	3.500	435,752		690,000
6601680439	BROOKLYN	NY		04/10/2023	3.750	60,918		1,300,000
6602679513	OAKLAND	CA		04/10/2023	3.375	514,792		1,675,000
6600028754	JACKSONVILLE	FL		04/10/2023	0.000	1,716		46,000
6601681908	NEW YORK	NY		04/10/2023	3.625	317,605		1,770,000
6600934902	VERNON HILLS	IL		04/10/2023	3.375	477,049		748,000
6600011487	JACKSONVILLE	FL		04/10/2023	0.000	7,004		63,300
6601722603	SAN JOSE	CA		04/10/2023	2.875	1,015,642		1,700,000

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6601469056	ATLANTIC BEACH	FL		04/10/2023	0.000	41,275		125,678
6601739425	OAKLAND	CA		04/10/2023	2.875	1,220,700		2,550,000
6601225128	JACKSONVILLE	FL		04/10/2023	0.000	23,675		83,144
6602682483	ARLINGTON	VA		04/10/2023	3.000	1,206,866		1,950,000
6601750315	WASHINGTON	DC		04/10/2023	3.375	857,292		1,370,000
6602688670	GULF BREEZE	FL		04/10/2023	3.750	668,236		1,000,000
6601481804	GRANITE BAY	CA		04/10/2023	2.750	155,209		865,000
6602678341	CORTE MADERA	CA		04/10/2023	3.000	961,878		2,400,000
6602684232	MISSION VIEJO	CA		04/10/2023	3.125	845,412		1,305,000
6601737189	YARMOUTH PORT	MA		04/10/2023	2.990	481,589		1,281,000
6601699256	BATAVIA	IL		04/10/2023	3.625	553,999		925,000
6601677765	BROOKLYN	NY		04/10/2023	3.375	188,941		735,000
6601699496	SIMI VALLEY	CA		04/10/2023	3.375	765,193		1,315,000
6602682772	SANTA CRUZ	CA		04/10/2023	3.000	899,442		1,766,000
6601224048	JACKSONVILLE	FL		04/10/2023	0.000	13,615		80,000
6601716498	LOS ANGELES	CA		04/10/2023	3.125	708,677		1,100,000
6601204263	JACKSONVILLE	FL		04/10/2023	0.000	3,139		166,091
6602694785	FORT MYERS	FL		04/10/2023	3.250	571,511		1,210,000
6600441346	BRENTWOOD	TN		04/10/2023	3.000	1,752,233		3,170,000
6601677914	FOXBORO	MA		04/10/2023	3.250	169,472		750,000
6602685452	LOS ANGELES	CA		04/10/2023	3.250	1,228,195		1,894,000
6601740985	ALAMO	CA		04/10/2023	3.375	981,157		2,300,000
6602704543	SAN LUIS OBISPO	CA		04/10/2023	3.625	716,216		1,275,000
6602698539	LAS VEGAS	NV		04/10/2023	3.000	487,643		760,000
6600026097	JACKSONVILLE	FL		04/10/2023	0.000	3,200		51,800
6601817817	OAKLAND	CA		04/10/2023	2.625	411,369		1,240,000
6600927435	JAMAICA PLAIN	MA		04/10/2023	3.750	675,379		1,200,000
6600390808	RAYNHAM	MA		04/10/2023	3.375	130,677		411,000
6602698364	LAGUNA NIGUEL	CA		04/10/2023	3.250	876,109		1,575,000
6602676964	TIBURON	CA		04/10/2023	2.625	1,823,363		3,100,000
6602678812	SAN JUAN CAPISTRANO	CA		04/10/2023	3.375	947,528		1,450,000
6602701390	NAPERVILLE	IL		04/10/2023	2.875	570,490		1,250,000
6601818914	NEW YORK	NY		04/10/2023	3.250	823,781		1,275,000
6601477703	KENILWORTH	IL		04/10/2023	2.990	355,963		1,900,000
6601204800	JACKSONVILLE	FL		04/10/2023	0.000	11,695		80,000
6602679406	TUSTIN	CA		04/10/2023	3.250	687,426		1,175,000
6601720995	SANTA CRUZ	CA		04/10/2023	3.125	716,734		2,500,000
6600676578	JACKSONVILLE	FL		04/10/2023	0.000	29,279		115,000
6602678754	GILBERT	AZ		04/10/2023	3.000	629,554		1,950,000
6601483214	DEERFIELD	IL		04/10/2023	3.375	194,529		590,000
6601819946	ESCONDIDO	CA		04/10/2023	3.375	533,147		930,000
6601685800	NASHVILLE	TN		04/10/2023	4.000	141,792		1,100,000
6600024829	JACKSONVILLE	FL		04/10/2023	0.000	1,990		151,000
6602711027	SAN BRUNO	CA		04/10/2023	3.250	895,254		2,000,000
6601687400	WINCHESTER	MA		04/10/2023	3.125	391,011		2,275,000
6601685040	LAKE FOREST	IL		04/10/2023	3.375	141,767		1,077,000
6601730010	RENO	NV		04/10/2023	2.750	503,905		866,000
6601483933	ORLANDO	FL		04/10/2023	2.875	124,894		1,575,000
6601827543	CHANDLER	AZ		04/10/2023	3.125	550,715		881,500
6602687078	FOUNTAIN HILLS	AZ		04/10/2023	3.375	1,500,306		2,300,000
6600040601	PHOENIX	AZ		04/10/2023	2.990	553,327		875,000
6601680066	BROOKLYN	NY		04/10/2023	3.125	39,953		1,220,000
6601470989	ATLANTIC BEACH	FL		04/10/2023	0.000	63,516		170,000
6601204388	JACKSONVILLE	FL		04/10/2023	0.000	13,707		80,000
6602711159	SAN JOSE	CA		04/10/2023	3.500	713,320		1,425,000

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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
6600011198	JACKSONVILLE	FL		04/10/2023	0.000	5,613		65,581
6602690320	SCOTTSDALE	AZ		04/10/2023	3.250	557,450		1,450,000
6601475814	SAINT LOUIS	MO		04/10/2023	3.990	65,991		153,000
6601747501	SAN MATEO	CA		04/10/2023	3.125	996,032		2,050,000
6601709642	CAMBRIA	CA		04/10/2023	3.500	887,941		1,360,000
6601490789	WASHINGTON	DC		04/10/2023	3.100	265,747		1,030,000
6601749069	TAMPA	FL		04/10/2023	3.250	691,869		1,090,000
6600922774	SANTA BARBARA	CA		04/10/2023	4.000	361,469		1,500,000
6602711936	BIG BEAR LAKE	CA		04/10/2023	3.750	818,786		2,500,000
6601692103	HUNTINGTON BEACH	CA		04/10/2023	3.750	741,233		1,520,000
6601808683	BROOKLYN	NY		04/10/2023	3.250	1,158,707		1,800,000
6602677780	CLEARWATER	FL		04/10/2023	2.875	672,888		1,300,000
6602688373	TEMECULA	CA		04/10/2023	3.750	552,535		830,000
6601681296	NEW YORK	NY		04/10/2023	2.875	117,891		1,450,000
6601225201	JACKSONVILLE	FL		04/10/2023	0.000	28,153		98,015
6600675034	JACKSONVILLE	FL		04/10/2023	6.650	48,447		80,000
6601687251	NEW YORK	NY		04/10/2023	3.375	15,257		350,000
6601733998	BRENTWOOD	TN		04/10/2023	3.125	851,138		1,515,000
6602689561	CARLSBAD	CA		04/10/2023	3.000	741,959		1,225,000
6602693845	BOCA RATON	FL		04/10/2023	2.625	131,043		230,000
6600677287	JACKSONVILLE	FL		04/10/2023	0.000	28,465		142,000
6601686535	LEXINGTON	MA		04/10/2023	4.375	188,765		1,330,000
6602678259	SAN FRANCISCO	CA		04/10/2023	2.875	896,061		1,572,000
6601753053	EVANSTON	IL		04/10/2023	3.125	544,762		855,000
6601484857	JUPITER	FL		04/10/2023	3.375	499,583		1,350,000
6602675214	SAN JOSE	CA		04/10/2023	3.625	539,355		1,500,000
6600682584	JACKSONVILLE	FL		04/10/2023	0.000	59,290		111,500
6601683722	MUNDELEIN	IL		04/10/2023	3.500	73,851		950,000
6602677137	SAN MATEO	CA		04/10/2023	2.875	693,648		2,800,000
6600011586	JACKSONVILLE	FL		04/10/2023	0.000	7,142		63,300
6602688258	SANTA BARBARA	CA		04/10/2023	3.250	1,485,393		3,050,000
6600058835	UPLAND	CA		04/10/2023	2.990	800,837		1,265,000
6602696616	ALAMEDA	CA		04/10/2023	3.000	793,361		1,230,000
6601806398	LAS VEGAS	NV		04/10/2023	3.250	955,917		1,500,000
6601686832	FAIRFAX	VA		04/10/2023	3.375	210,557		775,000
6601475764	SAINT LOUIS	MO		04/10/2023	4.180	74,611		145,000
6601696096	MINNEAPOLIS	MN		04/10/2023	3.625	571,826		1,290,000
6601741082	ARRINGTON	TN		04/10/2023	3.125	512,136		792,000
6601811497	PHOENIX	AZ		04/10/2023	3.375	1,035,580		1,635,000
6601699348	PALM BEACH GARDENS	FL		04/10/2023	3.625	476,899		1,435,000
6601686634	MANHASSET	NY		04/10/2023	3.000	128,445		630,000
6601722421	SCOTTSDALE	AZ		04/10/2023	2.875	536,193		890,000
6600026980	JACKSONVILLE	FL		04/10/2023	0.000	5,151		101,000
6600024605	JACKSONVILLE	FL		04/10/2023	0.000	1,193		44,625
6602681907	SAN RAMON	CA		04/10/2023	3.000	925,264		1,650,000
6600681594	JACKSONVILLE	FL		04/10/2023	0.000	46,904		105,000
6600794652	VIRGINIA BEACH	VA		04/10/2023	3.375	471,216		875,000
6600597451	BOSTON	MA		04/10/2023	3.875	308,472		680,000
6601683771	EVANSTON	IL		04/10/2023	3.625	204,149		1,075,000
6601068601	WOODBRIDGE	VA		04/10/2023	3.500	37,062		280,000
6601809855	HALF MOON BAY	CA		04/10/2023	3.500	969,488		1,488,000
6601825232	SCOTTSDALE	AZ		04/10/2023	2.750	439,956		2,150,000
6600680992	JACKSONVILLE	FL		04/10/2023	0.000	40,148		105,000
6600677261	JACKSONVILLE	FL		04/10/2023	0.000	30,637		81,000
6602694694	SAN DIEGO	CA		04/10/2023	3.250	872,095		1,340,000

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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
6601713685	SCOTTSDALE	AZ		04/10/2023	3.250	505,688		920,000
6601097220	BOCA RATON	FL		04/10/2023	5.250	219,950		1,050,000
6602696012	WILMETTE	IL		04/10/2023	3.000	765,866		1,290,000
6602673763	SUNNYVALE	CA		04/10/2023	2.625	804,580		2,270,000
6600845116	SARASOTA	FL		04/10/2023	3.990	913,159		1,400,000
6602686617	SAN FRANCISCO	CA		04/10/2023	2.750	1,145,329		2,000,000
6601224246	JACKSONVILLE	FL		04/10/2023	0.000	19,677		80,000
6601470781	ATLANTIC BEACH	FL		04/10/2023	0.000	46,837		97,134
6602673672	SAN JOSE	CA		04/10/2023	2.750	775,351		1,750,000
6602686559	DEL MAR	CA		04/10/2023	2.500	658,004		1,380,000
6601709345	SAN MATEO	CA		04/10/2023	3.125	689,196		1,485,000
6601825604	ALBANY	CA		04/10/2023	2.875	799,943		2,000,000
6601705442	PHOENIX	AZ		04/10/2023	2.875	542,555		875,000
6602680008	SAN JOSE	CA		04/10/2023	3.375	636,213		1,900,000
6601678532	HAUPPAUGE	NY		04/10/2023	3.625	103,935		600,000
6602675016	ROCKLIN	CA		04/10/2023	3.625	561,706		775,000
6602696418	MONROVIA	CA		04/10/2023	3.250	897,172		1,862,000
6600676511	JACKSONVILLE	FL		04/10/2023	0.000	33,543		46,000
6601680157	WESTHAMPTON BEACH	NY		04/10/2023	3.000	25,576		510,000
6601481721	NEPONSIT	NY		04/10/2023	3.000	237,736		800,000
6600676834	JACKSONVILLE	FL		04/10/2023	0.000	19,148		50,000
6600060062	DAVIS	CA		04/10/2023	2.875	629,652		1,000,000
6602675784	ARLINGTON	VA		04/10/2023	2.750	839,774		2,070,000
6602700616	PEORIA	AZ		04/10/2023	3.125	626,441		960,000
6601720003	PARKLAND	FL		04/10/2023	2.875	487,094		1,450,000
6602687524	GLENVIEW	IL		04/10/2023	2.875	725,931		1,365,000
6601682161	SUFFERN	NY		04/10/2023	3.750	157,617		900,000
6601486803	PHOENIX	AZ		04/10/2023	3.125	284,200		1,595,000
6602685429	LAS VEGAS	NV		04/10/2023	3.250	652,617		1,290,000
6601678813	OSSINING	NY		04/10/2023	3.000	56,229		369,500
6600680976	JACKSONVILLE	FL		04/10/2023	0.000	45,482		104,000
6602692102	UPTON	MA		04/10/2023	3.625	212,831		495,000
6602673599	CUPERTINO	CA		04/10/2023	2.750	1,087,276		3,700,000
6601728006	KIRKWOOD	CA		04/10/2023	3.625	165,924		260,000
6602678549	SAN MATEO	CA		04/10/2023	3.125	800,215		2,325,000
6602683796	SAN DIEGO	CA		04/10/2023	3.250	623,953		970,000
6602673847	SAN DIEGO	CA		04/10/2023	2.750	557,020		1,150,000
6601680199	BROOKLYN	NY		04/10/2023	3.250	332,211		4,000,000
6601476994	CHICAGO	IL		04/10/2023	3.000	361,338		850,000
6601677526	LAS VEGAS	NV		04/10/2023	3.875	424,192		775,000
6601696294	GEYSERVILLE	CA		04/10/2023	3.500	603,923		1,800,000
6600011636	JACKSONVILLE	FL		04/10/2023	0.000	5,780		51,200
6601673293	PALM BEACH GARDENS	FL		04/10/2023	3.500	321,229		750,000
6601686683	VIENNA	VA		04/10/2023	3.375	236,415		1,150,000
6601673731	ALPINE	CA		04/10/2023	3.875	146,069		1,106,000
6602691716	BRIGHTON	MI		04/10/2023	2.625	615,125		1,700,000
6602675495	WOODSTOCK	NY		04/10/2023	2.875	592,830		992,000
6600793019	PORT WASHINGTON	NY		04/10/2023	3.500	727,636		1,575,000
6602679745	BURLINGAME	CA		04/10/2023	3.375	883,743		1,950,000
6600842329	SACRAMENTO	CA		04/10/2023	4.125	430,599		1,255,000
6600026188	JACKSONVILLE	FL		04/10/2023	0.000	4,230		52,983
6600026584	JACKSONVILLE	FL		04/10/2023	0.000	4,855		70,008
6600676354	JACKSONVILLE	FL		04/10/2023	0.000	25,124		103,000
6602704469	BROOKLYN	NY		04/10/2023	3.375	679,347		1,495,000
6601225060	JACKSONVILLE	FL		04/10/2023	0.000	21,579		75,377

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	2	3						
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6601734988	MANHATTAN BEACH	CA		04/10/2023	3.375	616,801		2,660,000
6602688597	SANTA CRUZ	CA		04/10/2023	3.500	762,914		1,325,000
6601712091	FRANKLIN	TN		04/10/2023	3.250	577,149		900,000
6602686781	WESTON	FL		04/10/2023	2.500	1,202,112		2,000,000
6600681339	JACKSONVILLE	FL		04/10/2023	0.000	35,320		100,000
6600025503	JACKSONVILLE	FL		04/10/2023	0.000	4,205		145,901
6601482828	HINSDALE	IL		04/10/2023	3.000	60,745		1,900,000
6601203414	JACKSONVILLE	FL		04/10/2023	0.000	8,657		80,000
6600851460	MINNETRISTA	MN		04/10/2023	3.375	1,055,089		1,800,000
6602671189	SAN DIEGO	CA		04/10/2023	2.990	344,180		1,009,000
6600921081	SAN FRANCISCO	CA		04/10/2023	4.750	780,281		1,600,000
6600921818	LOS ANGELES	CA		04/10/2023	4.250	327,905		730,000
6601487066	GREAT FALLS	VA		04/10/2023	3.750	338,377		1,380,000
6600682360	JACKSONVILLE	FL		04/10/2023	0.000	58,120		107,000
6602681279	MIAMI BEACH	FL		04/10/2023	3.250	797,251		1,400,000
6601698738	HUNTLEY	IL		04/10/2023	4.250	374,884		1,000,000
6602696145	GOLETA	CA		04/10/2023	3.000	867,978		1,350,000
6601698274	NEW YORK	NY		04/10/2023	3.875	722,208		1,465,000
6602712918	CHATHAM	MA		04/10/2023	3.250	857,928		1,820,000
6600844994	TULSA	OK		04/10/2023	3.875	482,046		795,000
6602711670	CHICAGO	IL		04/10/2023	3.875	594,686		830,000
6602689785	WOODLAND HILLS	CA		04/10/2023	3.750	972,792		1,661,000
6602682079	WADDELL	AZ		04/10/2023	3.375	585,889		900,000
6601753723	CHARLOTTESVILLE	VA		04/10/2023	3.375	543,453		960,000
6602686682	LAFAYETTE	CA		04/10/2023	2.875	724,760		4,400,000
6601685701	BROOKLINE	MA		04/10/2023	3.000	402,162		1,680,000
6602680255	PLEASANTON	CA		04/10/2023	2.750	1,094,245		3,250,000
6601809178	WASHINGTON	DC		04/10/2023	3.250	788,564		1,275,000
6600852476	PARADISE VALLEY	AZ		04/10/2023	3.625	810,280		1,500,000
6600851486	MESA	AZ		04/10/2023	3.375	438,782		725,000
6602699628	PHOENIX	AZ		04/10/2023	2.990	598,405		925,000
6601820688	CORONADO	CA		04/10/2023	3.375	1,035,536		1,600,000
6601479543	GLENVIEW	IL		04/10/2023	2.990	248,546		600,000
6601753145	NEW YORK	NY		04/10/2023	3.125	798,282		1,230,000
6600676826	JACKSONVILLE	FL		04/10/2023	0.000	29,178		80,000
6600680836	JACKSONVILLE	FL		04/10/2023	0.000	42,830		105,000
6600675281	JACKSONVILLE	FL		04/10/2023	0.000	21,772		113,000
6600675968	JACKSONVILLE	FL		04/10/2023	0.000	31,498		111,000
6602711043	REDDING	CA		04/10/2023	4.125	617,334		815,000
6601487702	BROOKLYN	NY		04/10/2023	3.250	337,154		1,450,000
6601714030	ARLINGTON	VA		04/10/2023	3.375	440,983		690,000
6602673177	SAN CARLOS	CA		04/10/2023	2.750	807,382		2,900,000
6602690080	WELLESLEY	MA		04/10/2023	3.000	1,031,780		1,625,000
6601825836	ORLANDO	FL		04/10/2023	3.250	596,142		935,000
6602689934	MAIDENS	VA		04/10/2023	3.375	528,209		1,150,000
6602678051	LOS ANGELES	CA		04/10/2023	3.125	761,026		1,350,000
6602687425	ARLINGTON	VA		04/10/2023	3.000	748,226		1,250,000
6601733980	SAN JOSE	CA		04/10/2023	3.000	607,582		1,130,000
6600922063	CAVE CREEK	AZ		04/10/2023	4.250	489,188		1,092,000
6602696293	RANCHO CUCAMONGA	CA		04/10/2023	3.250	638,948		990,000
6601698902	LOS ANGELES	CA		04/10/2023	3.375	657,706		1,950,000
6601708354	VERO BEACH	FL		04/10/2023	3.375	568,123		933,500
6601807305	ARLINGTON	VA		04/10/2023	3.000	1,184,597		1,870,000
6602701341	SAN JOSE	CA		04/10/2023	3.000	673,517		1,310,000
6601682146	NEW YORK	NY		04/10/2023	3.500	352,898		6,350,000

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6601384081	ATLANTIC BEACH	FL		04/10/2023	0.000	25,443		73,900
6601752725	SAN CARLOS	CA		04/10/2023	3.125	1,019,298		2,100,000
6602685742	SAN DIEGO	CA		04/10/2023	3.125	898,878		1,650,000
6602697713	SAN FRANCISCO	CA		04/10/2023	2.500	1,053,298		4,750,000
6601819805	GRANITE BAY	CA		04/10/2023	3.250	605,537		1,040,000
6600925058	FORT LAUDERDALE	FL		04/10/2023	4.625	616,451		1,100,000
6601677781	NEW HYDE PARK	NY		04/10/2023	2.875	199,448		705,000
6601699702	GALLATIN	TN		04/10/2023	3.500	408,497		780,000
6601483305	WILMETTE	IL		04/10/2023	3.250	236,687		800,000
6602679984	BOISE	ID		04/10/2023	3.375	613,695		940,000
6600680968	JACKSONVILLE	FL		04/10/2023	0.000	39,992		110,000
6601727370	CAMARILLO	CA		04/10/2023	2.875	788,562		1,920,000
6600847278	PROSPECT	KY		04/10/2023	3.990	511,256		833,000
6602685890	WESTWOOD	MA		04/10/2023	2.875	675,593		1,138,000
6602701010	SAN JOSE	CA		04/10/2023	2.875	1,207,344		1,880,000
6600682212	JACKSONVILLE	FL		04/10/2023	0.000	50,843		107,000
6602684174	SANTA BARBARA	CA		04/10/2023	3.375	819,723		1,250,000
6601471425	NORTHFIELD	MN		04/10/2023	3.625	298,936		755,000
6600711268	MIAMI	FL		04/10/2023	3.875	26,640		195,000
6601678938	HICKSVILLE	NY		04/10/2023	3.000	63,441		375,000
6600851056	RIVIERA BEACH	FL		04/10/2023	3.750	1,174,136		1,925,000
6602701788	PALM SPRINGS	CA		04/10/2023	2.875	1,089,316		3,572,000
6601745216	ROCKVILLE CENTRE	NY		04/10/2023	2.875	723,430		1,275,200
6601715003	BROOKLYN	NY		04/10/2023	3.250	807,589		1,345,000
6602702307	NAPLES	FL		04/10/2023	2.875	533,805		830,000
6602698232	ONTARIO	CA		04/10/2023	3.000	675,171		1,050,000
6601737452	CLERMONT	FL		04/10/2023	3.375	694,565		1,075,000
6602682699	COVINGTON	KY		04/10/2023	3.750	1,172,448		2,060,644
6600560764	NEW YORK	NY		04/10/2023	3.875	569,451		1,705,000
6600826207	LONG GROVE	IL		04/10/2023	2.625	434,298		840,000
6602699388	LOS ANGELES	CA		04/10/2023	2.990	1,598,296		7,795,000
6602699701	IRVINE	CA		04/10/2023	3.375	1,189,388		1,953,000
6601693598	SAN FRANCISCO	CA		04/10/2023	3.500	731,337		1,360,000
6601805994	SAN FRANCISCO	CA		04/10/2023	3.375	746,087		1,650,000
6601478941	CHESTERFIELD	MO		04/10/2023	3.000	953,510		2,900,000
6600934662	CARDIFF BY THE SEA	CA		04/10/2023	3.625	748,633		1,326,000
6601729483	NORTH BELLMORE	NY		04/10/2023	2.875	537,045		1,000,000
6601733360	SAINT GEORGE ISLAND	FL		04/10/2023	3.375	514,668		789,000
6601473447	SANTA ROSA BEACH	FL		04/10/2023	3.500	741,300		2,012,000
6602710425	SAN JOSE	CA		04/10/2023	3.875	657,440		1,830,000
6602705292	SEDONA	AZ		04/10/2023	4.250	871,297		1,360,000
6601823310	MESA	AZ		04/10/2023	3.125	927,204		1,450,000
6600527086	DELRAY BEACH	FL		04/10/2023	4.750	823,401		1,430,000
6600789181	NORTH HOLLYWOOD	CA		04/10/2023	4.000	774,320		1,212,000
6602678184	BLOOMFLD HLS	MI		04/10/2023	3.250	772,846		1,800,000
6601690313	BLOOMFIELD HILLS	MI		04/10/2023	5.000	435,042		790,000
6601722595	DESERT HILLS	AZ		04/10/2023	3.250	467,544		770,000
6601473710	ARLINGTON	VA		04/10/2023	3.625	413,809		1,300,000
6600011883	JACKSONVILLE	FL		04/10/2023	0.000	6,999		80,000
6601698696	ELBURN	IL		04/10/2023	3.375	344,392		650,000
6600669797	JACKSONVILLE	FL		04/10/2023	6.750	76,782		125,000
6601224998	JACKSONVILLE	FL		04/10/2023	0.000	17,005		75,389
6600996331	NEW YORK	NY		04/10/2023	4.000	151,650		320,000
6602705532	LOS ANGELES	CA		04/10/2023	3.125	770,975		1,110,000
6601224758	JACKSONVILLE	FL		04/10/2023	0.000	19,964		80,000

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6602676162	EL MACERO	CA		04/10/2023	2.750	552,660		1,323,000
6601827709	LOS ALTOS	CA		04/10/2023	3.000	780,970		3,560,000
6602673870	PLEASANTON	CA		04/10/2023	2.750	788,601		1,700,000
6602691039	ENCINO	CA		04/10/2023	2.500	764,958		2,650,000
6602701499	BOISE	ID		04/10/2023	3.625	673,487		1,083,000
6602701473	PIEDMONT	CA		04/10/2023	2.875	733,580		2,050,000
6601818997	OAKLAND	CA		04/10/2023	2.990	915,919		1,445,000
6601682385	SCARSDALE	NY		04/10/2023	3.125	185,553		1,535,000
6601679589	NEW YORK	NY		04/10/2023	3.250	343,562		1,620,000
6602711662	BROOKLINE	MA		04/10/2023	3.750	805,635		1,950,000
6602704733	BROOKLYN	NY		04/10/2023	3.500	743,347		1,390,000
6601820043	MOUNTAIN VIEW	CA		04/10/2023	2.750	870,010		2,810,000
6601383158	ATLANTIC BEACH	FL		04/10/2023	0.000	25,650		118,070
6601675983	ALPINE	WY		04/10/2023	4.375	1,081,010		1,300,000
6602702315	DUBLIN	CA		04/10/2023	3.000	932,140		1,700,000
6601677963	STATEN ISLAND	NY		04/10/2023	3.250	320,495		1,500,000
6601711853	HENDERSONVILLE	TN		04/10/2023	3.250	602,425		935,000
6602683937	CHICAGO	IL		04/10/2023	3.250	632,429		970,000
6601698027	NEW YORK	NY		04/10/2023	3.750	736,672		1,280,000
6601686121	WAYLAND	MA		04/10/2023	3.375	195,295		1,100,000
6601681668	NEW YORK	NY		04/10/2023	3.250	95,862		2,300,000
6602702471	CHANHASSEN	MN		04/10/2023	3.125	812,738		1,250,000
6602679315	GILBERT	AZ		04/10/2023	3.375	627,944		1,100,000
6601681593	BROOKLYN	NY		04/10/2023	3.375	273,025		1,450,000
6602674308	LOS ANGELES	CA		04/10/2023	2.750	738,566		3,400,000
6600735432	DELRAY BEACH	FL		04/10/2023	4.750	165,929		231,900
6600850306	PARADISE VALLEY	AZ		04/10/2023	3.990	855,044		1,900,000
6600929985	SAN ANSELMO	CA		04/10/2023	3.875	671,949		1,180,000
6601697201	BARRINGTON HILLS	IL		04/10/2023	3.250	516,177		865,000
6600848672	SOUTH BOSTON	MA		04/10/2023	3.500	164,984		579,000
6601728261	PENSACOLA BEACH	FL		04/10/2023	3.250	506,531		950,000
6601699611	PALM SPRINGS	CA		04/10/2023	4.125	472,891		950,000
6601468835	ATLANTIC BEACH	FL		04/10/2023	0.000	33,638		114,400
6601699124	NEWPORT BEACH	CA		04/10/2023	3.700	1,211,565		1,489,056
6602682228	PRAIRIE VIEW	IL		04/10/2023	3.125	466,055		720,000
6601203927	JACKSONVILLE	FL		04/10/2023	0.000	1,845		80,000
6600850033	CAPE CORAL	FL		04/10/2023	4.000	481,345		790,000
6602679075	OAKLAND	MI		04/10/2023	3.000	660,490		1,060,000
6602705615	CHICAGO	IL		04/10/2023	4.000	1,126,779		1,630,000
6601721852	SAN JUAN CAPISTRANO	CA		04/10/2023	3.500	956,429		1,650,000
6600676115	JACKSONVILLE	FL		04/10/2023	0.000	25,038		112,000
6601700112	SAN CARLOS	CA		04/10/2023	3.875	903,468		1,112,500
6601697359	LOS GATOS	CA		04/10/2023	3.500	717,742		3,000,000
6600762501	NEW PORT RICHEY	FL		04/10/2023	4.000	108,521		210,000
6601715045	WASHINGTON	DC		04/10/2023	2.625	192,300		390,000
6602692490	LOS ANGELES	CA		04/10/2023	3.000	352,223		700,000
6600026469	JACKSONVILLE	FL		04/10/2023	0.000	3,629		53,148
6601679795	BALLWIN	MO		04/10/2023	2.750	383,591		900,000
6601693630	SAN JOSE	CA		04/10/2023	3.375	673,689		1,390,000
6601734376	ALEXANDRIA	VA		04/10/2023	3.250	886,759		1,550,000
6601735480	INCLINE VILLAGE	NV		04/10/2023	2.875	1,068,312		2,600,000
6602684000	PETALUMA	CA		04/10/2023	3.375	638,258		975,000
6600638156	SAN DIEGO	CA		04/10/2023	3.750	786,165		2,500,000
6601678508	BELMONT	MA		04/10/2023	3.375	524,152		1,100,000
6601202408	ATLANTIC BEACH	FL		04/10/2023	0.000	20,624		80,000

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6601692368	COLLEGE GROVE	TN		04/10/2023	4.125	936,480		1,740,000
6601219071	SEWARD	AK		04/10/2023	3.500	67,707		250,000
6602689264	NORTHBROOK	IL		04/10/2023	2.625	481,045		1,100,000
6602690239	WESTLAKE VILLAGE	CA		04/10/2023	2.875	706,923		1,730,000
6602671130	CHULA VISTA	CA		04/10/2023	2.990	295,962		1,075,000
6600024704	JACKSONVILLE	FL		04/10/2023	0.000	2,415		51,534
6602695667	CORTE MADERA	CA		04/10/2023	3.375	1,132,434		1,725,000
6602702349	LOOMIS	CA		04/10/2023	2.875	648,374		1,164,000
6602701275	HINSDALE	IL		04/10/2023	3.000	807,428		1,475,000
6600722901	SHOREVIEW	MN		04/10/2023	3.000	498,174		805,000
6600849977	LARGO	FL		04/10/2023	3.875	756,279		1,150,000
6602706027	BRENTWOOD	TN		04/10/2023	2.875	798,489		1,580,000
6601811885	OAK PARK	IL		04/10/2023	3.125	686,648		1,080,000
6601031971	SAN FRANCISCO	CA		04/10/2023	3.000	567,244		1,019,000
6602699784	LOS ANGELES	CA		04/10/2023	2.990	856,257		1,350,000
6601725648	MURRIETA	CA		04/10/2023	3.125	490,537		785,000
6601684373	BRIARCLIFF MANOR	NY		04/10/2023	3.000	257,727		1,000,000
6601748632	SAINT AUGUSTINE	FL		04/10/2023	3.250	190,299		350,000
6601202341	JACKSONVILLE	FL		04/10/2023	0.000	18,920		80,000
6602696848	VACAVILLE	CA		04/10/2023	3.000	674,847		1,075,000
6601203109	JACKSONVILLE	FL		04/10/2023	0.000	7,858		80,000
6600940628	SOUTHFIELDS	NY		04/10/2023	3.375	85,851		150,000
6602677632	STUART	FL		04/10/2023	2.625	790,771		1,950,000
6602683028	IRVINE	CA		04/10/2023	3.125	1,154,472		1,934,990
6602689892	MISSOULA	MT		04/10/2023	3.375	840,949		1,782,000
6602689793	REDWOOD CITY	CA		04/10/2023	3.000	984,293		2,050,000
6602680347	ALTADENA	CA		04/10/2023	3.250	732,983		1,460,000
6602675305	TRUCKEE	CA		04/10/2023	3.875	867,777		1,525,000
6601686618	BROOKLYN	NY		04/10/2023	2.875	27,188		3,300,000
6600400995	ORLAND PARK	IL		04/10/2023	3.125	68,261		275,000
6600681776	JACKSONVILLE	FL		04/10/2023	0.000	47,299		105,000
6601702670	OYSTER BAY	NY		04/10/2023	3.250	662,892		1,505,000
6601224584	JACKSONVILLE	FL		04/10/2023	0.000	19,839		80,000
6601383851	MILLIS	MA		04/10/2023	6.125	23,230		253,750
6602688324	PACIFICA	CA		04/10/2023	3.375	788,315		1,200,000
6601750158	SCOTTSDALE	AZ		04/10/2023	2.625	826,477		1,725,000
6601480020	MIAMI	FL		04/10/2023	3.250	316,639		1,175,000
6602675164	BERKELEY	CA		04/10/2023	3.125	808,244		1,770,000
6600931213	MURRIETA	CA		04/10/2023	3.875	648,687		995,000
6600795436	ORLANDO	FL		04/10/2023	3.750	1,248,119		1,900,000
6602711845	DANVILLE	CA		04/10/2023	3.875	678,936		1,205,000
6601224683	JACKSONVILLE	FL		04/10/2023	0.000	22,139		158,739
6601224030	JACKSONVILLE	FL		04/10/2023	0.000	11,925		80,000
6601480079	GROSSE POINTE FARMS	MI		04/10/2023	3.500	266,856		800,000
6601681650	HINSDALE	IL		04/10/2023	3.375	157,187		732,000
6601723080	CORONADO	CA		04/10/2023	2.750	689,357		1,900,000
6601225102	JACKSONVILLE	FL		04/10/2023	0.000	17,687		78,971
6601702704	LAGRANGEVILLE	NY		04/10/2023	3.500	498,831		925,000
6602711209	CHICAGO	IL		04/10/2023	4.000	830,007		1,090,000
6600680323	JACKSONVILLE	FL		04/10/2023	0.000	40,398		102,000
6602695196	LITHIA	FL		04/10/2023	3.250	571,356		875,000
6601686824	POQUOSON	VA		04/10/2023	2.750	194,672		1,100,000
6600250614	SANTA MARIA	CA		04/10/2023	4.250	62,137		225,000
6601744201	LAKE HAVASU CITY	AZ		04/10/2023	3.500	589,799		905,000
6601681445	WINCHESTER	MA		04/10/2023	3.250	218,466		914,000

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6602705771	DUBLIN	CA		04/10/2023	3.625	716,542		1,430,000
6602674761	SOUTH PASADENA	CA		04/10/2023	2.875	890,159		1,600,000
6602693811	GLENVIEW	IL		04/10/2023	2.875	535,125		850,000
6601743500	INDIAN WELLS	CA		04/10/2023	3.250	584,897		1,550,000
6600040916	ORLANDO	FL		04/10/2023	3.990	332,826		544,000
6602680131	JUPITER	FL		04/10/2023	3.375	736,452		1,306,000
6601723270	HUNTINGTON BEACH	CA		04/10/2023	2.875	903,667		1,850,000
6600135765	CAPE CORAL	FL		04/10/2023	3.750	128,364		186,000
6601751404	LAS VEGAS	NV		04/10/2023	3.125	651,016		980,000
6600852963	LA GRANGE	IL		04/10/2023	4.250	494,040		535,000
6600795105	PROVINCETOWN	MA		04/10/2023	4.000	628,557		1,010,000
6600850702	CHARLESTOWN	MA		04/10/2023	4.250	999,928		1,600,000
6601685677	WAYLAND	MA		04/10/2023	3.250	704,988		2,150,000
6601203331	JACKSONVILLE	FL		04/10/2023	0.000	9,201		88,000
6601225037	JACKSONVILLE	FL		04/10/2023	0.000	23,046		80,616
6601708115	DANVILLE	CA		04/10/2023	2.750	538,231		1,549,000
6601224170	JACKSONVILLE	FL		04/10/2023	0.000	19,365		80,000
6601751537	FOUNTAIN HILLS	AZ		04/10/2023	3.250	816,445		1,605,500
6602676303	SAN JOSE	CA		04/10/2023	2.625	1,571,341		2,690,000
6602677988	LIVERMORE	CA		04/10/2023	2.625	879,344		1,584,000
6601679878	NEW YORK	NY		04/10/2023	4.500	52,202		420,000
6601202291	JACKSONVILLE	FL		04/10/2023	0.000	18,475		80,000
6602683341	BRENTWOOD	TN		04/10/2023	3.250	505,291		795,000
6601707828	BROOKLYN	NY		04/10/2023	2.875	745,651		2,300,000
6601202143	ATLANTIC BEACH	FL		04/10/2023	0.000	15,149		68,892
6601749606	PESCADERO	CA		04/10/2023	2.875	502,640		1,750,000
6601745711	ORO VALLEY	AZ		04/10/2023	3.750	1,049,287		1,800,000
6600681818	JACKSONVILLE	FL		04/10/2023	0.000	48,549		107,000
6601696260	EDMOND	OK		04/10/2023	3.500	454,387		840,000
6602673961	ELKHORN	NE		04/10/2023	2.750	754,242		1,450,000
6602696947	SCOTTSDALE	AZ		04/10/2023	3.000	442,489		1,000,000
6601678482	NEW ROCHELLE	NY		04/10/2023	3.375	67,720		965,000
6601740050	ALAMEDA	CA		04/10/2023	3.750	831,156		1,465,000
6601488783	CORAL GABLES	FL		04/10/2023	3.875	313,023		1,049,000
6601486704	BLOOMFIELD HILLS	MI		04/10/2023	2.990	468,467		2,440,500
6602699289	HUNTINGTON BEACH	CA		04/10/2023	3.000	841,420		1,300,000
6601274365	BLAINE	MN		04/10/2023	2.875	115,905		700,000
6602691682	MONTAUK	NY		04/10/2023	2.625	959,859		2,095,000
6602693761	NEW YORK	NY		04/10/2023	2.500	1,180,232		2,000,000
6602702463	GALLATIN GATEWAY	MT		04/10/2023	3.500	605,975		1,650,000
6601747675	NOVATO	CA		04/10/2023	3.375	498,388		914,000
6601483172	DIABLO	CA		04/10/2023	3.375	53,303		1,275,000
6601698571	NEW YORK	NY		04/10/2023	3.875	531,307		1,100,000
6600026436	JACKSONVILLE	FL		04/10/2023	0.000	3,302		140,000
6601825901	CAMARILLO AREA	CA		04/10/2023	3.375	771,847		1,500,000
6601678524	BROOKLYN	NY		04/10/2023	2.875	175,084		1,600,000
6601809285	SANTA FE	NM		04/10/2023	3.500	661,310		1,025,000
6602680206	LAKE BLUFF	IL		04/10/2023	2.750	1,043,495		1,650,000
6601479519	LONGMEADOW	MA		04/10/2023	2.990	279,042		615,000
6601678789	VIRGINIA BEACH	VA		04/10/2023	3.625	134,535		780,000
6601693499	ALBUQUERQUE	NM		04/10/2023	4.375	680,073		1,026,000
6602704360	SEBASTOPOL	CA		04/10/2023	3.750	613,440		1,125,000
6601204560	JACKSONVILLE	FL		04/10/2023	0.000	10,741		80,000
6602700285	RANCHO PALOS VERDES	CA		04/10/2023	2.990	866,879		1,340,000
6602674597	MENLO PARK	CA		04/10/2023	2.750	945,550		1,725,000

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6602678986	MORENO VALLEY	CA		04/10/2023	3.500	729,591		1,110,000
6601692277	CLOVIS	CA		04/10/2023	3.250	368,166		1,250,000
6602688290	VIENNA	VA		04/10/2023	3.625	809,806		1,325,000
6601470955	ATLANTIC BEACH	FL		04/10/2023	0.000	69,348		136,250
6602685676	WINCHESTER	MA		04/10/2023	3.250	982,533		1,553,000
6601723999	CARLSBAD	CA		04/10/2023	3.500	839,419		1,540,000
6601678383	LEXINGTON	MA		04/10/2023	3.125	246,593		1,000,000
6601696526	FRESNO	CA		04/10/2023	3.500	713,079		1,650,000
6602673276	HAYWARD	CA		04/10/2023	2.500	968,304		1,900,000
6602696194	SAN RAFAEL	CA		04/10/2023	3.000	1,050,376		2,265,000
6601717058	ENCINITAS	CA		04/10/2023	2.875	1,002,794		3,500,000
6601700187	WHITE PLAINS	NY		04/10/2023	3.375	639,196		1,000,000
6601203372	JACKSONVILLE	FL		04/10/2023	0.000	6,445		80,000
6601203711	JACKSONVILLE	FL		04/10/2023	0.000	1,644		80,000
6600921354	ORANGE	CA		04/10/2023	5.250	405,998		700,000
6601818963	NAPLES	FL		04/10/2023	3.125	600,616		1,900,000
6602676816	BROOKLYN	NY		04/10/2023	2.750	910,310		2,200,000
6601468975	ATLANTIC BEACH	FL		04/10/2023	0.000	39,500		120,000
6601682997	SCARSDALE	NY		04/10/2023	3.125	502,423		3,125,000
6602683978	WALNUT CREEK	CA		04/10/2023	3.250	912,161		1,725,000
6601728709	RANCHO CUCAMONGA	CA		04/10/2023	3.250	567,730		1,311,000
6600011974	JACKSONVILLE	FL		04/10/2023	0.000	7,308		80,000
6602682848	DANVILLE	CA		04/10/2023	3.000	948,630		1,575,000
6601712224	NASHVILLE	TN		04/10/2023	2.875	588,652		1,575,000
6602694819	KENSINGTON	CA		04/10/2023	2.875	724,649		1,300,000
6602678838	CHINO HILLS	CA		04/10/2023	3.625	561,116		970,000
6602693431	FAIRFAX	VA		04/10/2023	2.625	915,090		1,430,000
6602690312	RENO	NV		04/10/2023	3.250	734,784		1,795,000
6601224501	JACKSONVILLE	FL		04/10/2023	0.000	14,959		80,000
6602699073	NEVADA CITY	CA		04/10/2023	3.375	655,506		1,100,000
6602680321	SAVAGE	MN		04/10/2023	3.375	471,088		700,000
6601476226	EDINA	MN		04/10/2023	3.500	250,901		615,000
6600851627	DETROIT	MI		04/10/2023	3.625	654,294		1,100,000
6601685230	LARCHMONT	NY		04/10/2023	4.000	147,736		1,030,000
6601715698	ALDIE	VA		04/10/2023	3.250	710,820		1,100,000
6601720706	NASHVILLE	TN		04/10/2023	3.125	1,191,488		2,250,000
6601470930	ATLANTIC BEACH	FL		04/10/2023	0.000	58,122		114,572
6602673631	SUNNYVALE	CA		04/10/2023	2.625	972,060		2,385,000
6601224790	JACKSONVILLE	FL		04/10/2023	0.000	12,712		59,698
6602672120	CARMEL	IN		04/10/2023	3.500	292,131		630,000
6600681602	JACKSONVILLE	FL		04/10/2023	0.000	43,752		105,000
6600792664	NAMPA	ID		04/10/2023	3.750	338,370		883,000
6600024415	JACKSONVILLE	FL		04/10/2023	0.000	658		44,362
6600562091	MONTAUK	NY		04/10/2023	3.125	630,536		1,540,000
6600927112	SANTA CRUZ	CA		04/10/2023	3.875	500,958		1,780,000
6601224576	JACKSONVILLE	FL		04/10/2023	0.000	10,469		152,000
6602684752	CHICAGO	IL		04/10/2023	3.375	535,476		945,000
6601692657	FREMONT	CA		04/10/2023	3.500	567,804		1,100,000
6601682526	LAKE BLUFF	IL		04/10/2023	3.375	198,745		1,500,000
6601805192	MILLBRAE	CA		04/10/2023	3.000	760,033		1,900,000
6602687110	NORTH REDINGTON BEACH	FL		04/10/2023	2.875	1,398,510		2,200,000
6602705136	PHOENIX	AZ		04/10/2023	3.375	942,636		1,712,000
6601703223	HAYWARD	CA		04/10/2023	3.125	888,260		1,700,000
6601809426	SCOTTSDALE	AZ		04/10/2023	3.500	759,537		1,200,000
6602689587	LOS ALAMITOS	CA		04/10/2023	3.000	842,704		1,450,000

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6602694363	CARLSBAD	CA		04/10/2023	3.375	818,280		1,700,000
6600680471	JACKSONVILLE	FL		04/10/2023	0.000	37,852		103,000
6601822478	ORLANDO	FL		04/10/2023	3.000	527,903		920,000
6602691070	SANTA FE	NM		04/10/2023	2.750	677,850		2,160,000
6601738302	NEW YORK	NY		04/10/2023	3.125	491,445		770,000
6600844044	EAGAN	MN		04/10/2023	4.000	445,919		730,000
6601202259	JACKSONVILLE	FL		04/10/2023	0.000	18,644		80,000
6601483990	MALIBU	CA		04/10/2023	2.875	630,382		3,200,000
6601684381	ROSLYN ESTATES	NY		04/10/2023	3.375	291,260		1,800,000
6600025933	JACKSONVILLE	FL		04/10/2023	0.000	3,211		51,800
6601491480	NEW YORK	NY		04/10/2023	3.625	68,241		1,100,000
6602699081	LOOMIS	CA		04/10/2023	2.875	677,332		1,360,000
6600681636	JACKSONVILLE	FL		04/10/2023	0.000	44,102		104,500
6601678565	HOPKINTON	MA		04/10/2023	3.000	107,865		830,000
6602677608	PHOENIX	AZ		04/10/2023	2.875	557,936		1,125,000
6602705631	MELVILLE	NY		04/10/2023	4.000	1,003,120		1,950,000
6601743807	SAN DIEGO	CA		04/10/2023	3.250	702,883		1,100,000
6602701366	STUDIO CITY	CA		04/10/2023	2.875	1,194,630		2,055,000
6602701986	VONORE	TN		04/10/2023	2.875	578,760		900,000
6601202424	JACKSONVILLE	FL		04/10/2023	0.000	5,024		49,385
6601819821	LONG BEACH	CA		04/10/2023	3.250	869,346		1,350,000
6600675075	JACKSONVILLE	FL		04/10/2023	0.000	25,999		73,000
6602677848	ANCHORAGE	AK		04/10/2023	2.625	1,007,831		1,750,000
6601225300	JACKSONVILLE	FL		04/10/2023	0.000	15,203		66,377
6602694801	MOUNTAIN HOUSE	CA		04/10/2023	3.250	713,241		1,094,500
6602699875	SAINT PETERSBURG	FL		04/10/2023	2.990	761,588		1,750,000
6601812008	WOODLAND HILLS	CA		04/10/2023	3.125	934,796		1,500,000
6600122995	BOZEMAN	MT		04/10/2023	3.875	415,547		1,427,000
6601700542	OLD FORT	TN		04/10/2023	3.000	29,317		140,000
6602700012	LAS VEGAS	NV		04/10/2023	3.375	494,893		940,000
6601473512	GENEVA	IL		04/10/2023	3.000	92,539		1,135,000
6601732669	DEL MAR	CA		04/10/2023	3.000	1,539,005		3,200,000
6600679317	JACKSONVILLE	FL		04/10/2023	0.000	38,849		104,000
6602690189	SAN RAMON	CA		04/10/2023	3.000	1,461,710		2,900,000
6600025719	JACKSONVILLE	FL		04/10/2023	0.000	3,029		57,000
6600676156	JACKSONVILLE	FL		04/10/2023	0.000	20,847		110,000
6602684679	WOODLAND	CA		04/10/2023	2.500	538,852		975,000
6601805259	NOVATO	CA		04/10/2023	3.250	562,685		1,215,000
6601825257	SANTA FE	NM		04/10/2023	3.375	953,028		2,500,000
6602681063	LOS ANGELES	CA		04/10/2023	3.375	1,104,679		1,937,000
6602689744	WINDERMERE	FL		04/10/2023	3.125	724,044		1,190,000
6601489872	NEW YORK	NY		04/10/2023	3.250	60,723		1,450,000
6600852856	ROCHESTER HILLS	MI		04/10/2023	2.500	200,090		410,000
6602678614	SANTA BARBARA	CA		04/10/2023	3.125	597,776		2,050,000
6600010497	JACKSONVILLE	FL		04/10/2023	0.000	5,155		49,185
6601682682	NEW YORK	NY		04/10/2023	4.125	12,243		1,950,000
6601204040	JACKSONVILLE	FL		04/10/2023	0.000	1,733		80,000
6602688217	MURRIETA	CA		04/10/2023	3.375	819,611		1,580,000
6600920356	BEVERLY HILLS	CA		04/10/2023	4.625	1,474,165		2,400,000
6602702216	SARASOTA	FL		04/10/2023	3.000	586,495		3,150,000
6601680868	NEW YORK	NY		04/10/2023	3.250	494,896		3,300,000
6601807883	SAN FRANCISCO	CA		04/10/2023	2.990	554,856		1,200,000
6601820332	OAKLAND	CA		04/10/2023	3.125	799,314		1,595,000
6601685875	WESTON	MA		04/10/2023	3.000	406,517		1,560,000
6601482901	MIDLOTHIAN	VA		04/10/2023	3.125	209,088		715,000

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6601740282	SAINT PAUL	MN		04/10/2023	2.875	454,768		980,000
6600012105	JACKSONVILLE	FL		04/10/2023	0.000	8,472		80,000
6600793282	CAPE CORAL	FL		04/10/2023	3.875	933,866		1,825,000
6600487331	JUPITER	FL		04/10/2023	3.375	482,175		750,000
6601692673	MELBOURNE BEACH	FL		04/10/2023	3.625	628,762		1,700,000
6602685833	LUTZ	FL		04/10/2023	3.250	575,863		930,000
6601032490	SAN FRANCISCO	CA		04/10/2023	3.500	394,900		1,475,000
6601808568	LOS ANGELES	CA		04/10/2023	3.500	1,607,650		2,842,000
6602674746	WASHINGTON	DC		04/10/2023	2.500	729,174		1,300,000
6601212498	ANDERSON	CA		04/10/2023	4.750	49,233		210,000
6602676154	FOSTER CITY	CA		04/10/2023	2.625	1,568,484		2,500,000
6600675174	JACKSONVILLE	FL		04/10/2023	0.000	22,135		105,000
6602698927	ANGEL FIRE	NM		04/10/2023	3.250	644,505		1,073,400
6601469361	ATLANTIC BEACH	FL		04/10/2023	0.000	50,638		142,900
6601478487	MASCOUTAH	IL		04/10/2023	4.250	54,372		88,000
6601383935	PASO ROBLES	CA		04/10/2023	6.250	85,722		337,000
6602681089	THOUSAND OAKS	CA		04/10/2023	3.375	736,452		1,125,000
6602682244	SANTA BARBARA	CA		04/10/2023	3.250	650,817		1,450,000
6601686014	EAST HAMPTON	NY		04/10/2023	3.125	84,643		596,000
6601383471	NAPLES	FL		04/10/2023	5.250	57,038		350,000
6601743864	SARASOTA	FL		04/10/2023	3.125	586,153		1,040,000
6600927807	DUBLIN	CA		04/10/2023	3.875	396,478		905,000
6600011560	JACKSONVILLE	FL		04/10/2023	0.000	7,081		64,860
6601710251	LOS GATOS	CA		04/10/2023	2.875	793,250		2,100,000
6601699538	RANCHO PALOS VERDES	CA		04/10/2023	3.375	953,714		1,700,000
6602700178	CHICAGO	IL		04/10/2023	2.990	653,773		1,040,000
6602676204	ORINDA	CA		04/10/2023	2.875	928,175		2,800,000
6600844952	SANTA BARBARA	CA		04/10/2023	3.750	337,015		1,400,000
6601224600	JACKSONVILLE	FL		04/10/2023	0.000	15,010		80,000
6602693019	MIAMI	FL		04/10/2023	2.500	577,627		890,000
6600676453	JACKSONVILLE	FL		04/10/2023	0.000	35,253		110,000
6601468777	ATLANTIC BEACH	FL		04/10/2023	0.000	36,484		85,000
6600566977	BROOKLYN	NY		04/10/2023	3.625	628,442		715,000
6601468785	ATLANTIC BEACH	FL		04/10/2023	0.000	54,970		120,000
6600675083	JACKSONVILLE	FL		04/10/2023	0.000	18,629		97,000
6600683798	SOUTH OZONE PARK	NY		04/10/2023	5.000	229,304		590,000
6601245498	GLENDALE	AZ		04/10/2023	5.000	234,669		125,000
6601203117	JACKSONVILLE	FL		04/10/2023	0.000	7,542		140,000
6600935347	HAYWARD	CA		04/10/2023	3.375	665,127		1,031,000
6602695766	BOISE	ID		04/10/2023	3.250	676,850		1,075,000
6602678739	GLENVIEW	IL		04/10/2023	3.375	499,903		765,000
6602674852	LAKE FOREST	IL		04/10/2023	3.500	589,875		900,000
6601818443	MIRAMAR BEACH	FL		04/10/2023	3.125	496,957		1,060,000
6602673565	OAKLAND	CA		04/10/2023	2.750	672,673		2,142,000
6602698919	RANCHO CUCAMONGA	CA		04/10/2023	3.375	697,750		1,100,000
6602689512	DIX HILLS	NY		04/10/2023	3.000	868,143		1,475,000
6600838046	MAMARONECK	NY		04/10/2023	4.000	593,435		2,640,000
6602677517	GILBERT	AZ		04/10/2023	2.750	555,408		1,725,000
6602711647	DALY CITY	CA		04/10/2023	4.000	845,287		1,450,000
6601679308	FLORAL PARK	NY		04/10/2023	4.000	243,872		660,000
6602698026	PEORIA	AZ		04/10/2023	3.750	865,050		1,300,000
6601699892	QUEEN CREEK	AZ		04/10/2023	3.875	844,939		1,292,782
6601057984	REDWOOD CITY	CA		04/10/2023	3.875	891,644		1,550,000
6601718221	WESTON	MA		04/10/2023	3.250	1,123,383		1,793,000
6601491365	BROOKLINE	MA		04/10/2023	2.560	186,111		1,070,000

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6602676832	BELMONT	CA		04/10/2023	2.750	676,614		2,605,900
6601717827	LOS ANGELES	CA		04/10/2023	3.250	1,307,625		2,500,000
6601482810	BEVERLY HILLS	CA		04/10/2023	3.375	251,023		1,200,000
6601250209	KISSIMMEE	FL		04/10/2023	2.500	222,497		370,000
6602700152	SANTA BARBARA	CA		04/10/2023	2.990	715,502		1,400,000
6600425570	PETALUMA	CA		04/10/2023	4.375	586,379		1,425,000
6601201665	ATLANTIC BEACH	FL		04/10/2023	0.000	7,762		80,000
6602695485	LONG LAKE	MN		04/10/2023	3.125	527,320		1,200,000
6602691773	CHATTANOOGA	TN		04/10/2023	2.750	94,798		155,000
6602697846	TRUCKEE	CA		04/10/2023	2.875	630,329		1,410,000
6600830746	NAPA	CA		04/10/2023	4.250	749,333		1,625,000
6600737784	SPRINGFIELD GARDENS	NY		04/10/2023	5.000	325,014		255,000
6601225383	JACKSONVILLE	FL		04/10/2023	0.000	27,965		96,012
6602700624	ARROYO GRANDE	CA		04/10/2023	3.250	655,481		1,026,000
6602691112	BOISE	ID		04/10/2023	2.625	532,031		2,000,000
6601811661	MESA	AZ		04/10/2023	3.125	804,321		1,675,000
6601725143	PARADISE VALLEY	AZ		04/10/2023	3.000	1,200,434		2,025,000
6601686493	WASHINGTON	DC		04/10/2023	3.375	324,086		1,700,000
6600039769	SCOTTSDALE	AZ		04/10/2023	3.375	620,311		1,050,000
6602674860	NEWBURYPORT	MA		04/10/2023	3.375	628,962		1,100,000
6602678978	SANTA FE	NM		04/10/2023	3.125	469,673		1,226,000
6602695832	PALM SPRINGS	CA		04/10/2023	3.250	658,944		1,025,000
6600850975	WAYZATA	MN		04/10/2023	3.625	1,222,491		2,400,000
6602681808	SAN ANSELMO	CA		04/10/2023	3.125	687,053		1,750,000
6602711233	SANTA CLARA	CA		04/10/2023	3.625	679,333		1,650,000
6601724724	PORTER RANCH	CA		04/10/2023	2.990	640,922		1,100,000
6601692152	GOLETA	CA		04/10/2023	3.500	619,535		1,200,000
6601679324	BROOKLYN	NY		04/10/2023	3.875	42,170		890,000
6601225359	JACKSONVILLE	FL		04/10/2023	0.000	28,980		99,480
6601680926	VALLEY STREAM	NY		04/10/2023	3.000	82,237		520,000
6601686311	EAST SETAUKET	NY		04/10/2023	3.750	58,251		498,000
6602677509	FREMONT	CA		04/10/2023	2.875	645,638		1,685,000
6601686279	WASHINGTON	DC		04/10/2023	3.750	163,112		1,500,000
6600795535	VENICE	FL		04/10/2023	3.500	812,971		1,760,000
6602679653	SEAL BEACH	CA		04/10/2023	3.000	911,650		1,425,000
6600935719	SAN JOSE	CA		04/10/2023	3.000	743,832		1,180,000
6601823344	SANTA ROSA BEACH	FL		04/10/2023	3.375	491,408		775,000
6602672195	DANVILLE	CA		04/10/2023	3.500	372,120		1,100,000
6602699909	ALISO VIEJO	CA		04/10/2023	3.375	1,143,580		1,735,000
6601018259	PALM SPRINGS	CA		04/10/2023	3.875	461,470		850,000
6601809574	JUPITER	FL		04/10/2023	3.125	516,863		1,300,000
6601822247	NEWTON CENTER	MA		04/10/2023	2.875	498,565		1,750,000
6602673904	SARATOGA	CA		04/10/2023	2.625	755,621		2,250,000
6600849597	WASHINGTON	DC		04/10/2023	3.250	711,724		2,100,000
6602689611	SANTA CLARA	CA		04/10/2023	3.125	753,814		1,450,000
6601698811	REHOBOTH BEACH	DE		04/10/2023	3.500	446,903		1,060,000
6602681477	CAVE CREEK	AZ		04/10/2023	3.125	549,643		850,000
6602705987	FREMONT	CA		04/10/2023	3.375	600,512		1,600,000
6602689355	GOLETA	CA		04/10/2023	3.250	643,838		3,685,000
6602699354	SANTA BARBARA	CA		04/10/2023	2.990	886,229		3,300,000
6601823252	WASHINGTON	DC		04/10/2023	3.250	760,382		1,400,000
6601203885	JACKSONVILLE	FL		04/10/2023	0.000	1,639		80,000
6602711050	SAN JOSE	CA		04/10/2023	3.500	614,039		2,590,000
6601678656	NISSEQUOGUE	NY		04/10/2023	3.125	300,627		815,000
6602687128	SAN JOSE	CA		04/10/2023	3.375	790,696		1,210,000

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6602674704	SAN FRANCISCO	CA		04/10/2023	2.750	690,707		1,640,000
6600011768	JACKSONVILLE	FL		04/10/2023	0.000	7,025		64,000
6601673517	DANVILLE	CA		04/10/2023	3.625	557,071		2,300,000
6600011909	JACKSONVILLE	FL		04/10/2023	0.000	6,956		58,200
6601715714	MARATHON	FL		04/10/2023	3.125	616,065		1,200,000
6601204230	JACKSONVILLE	FL		04/10/2023	0.000	11,410		80,000
6602686047	TAMPA	FL		04/10/2023	3.000	462,945		860,000
6600025651	JACKSONVILLE	FL		04/10/2023	0.000	3,043		51,800
6601692293	MORRIS	IL		04/10/2023	3.875	438,360		1,100,000
6601698084	NEW YORK	NY		04/10/2023	3.875	601,004		985,000
6601680710	SAN DIEGO	CA		04/10/2023	3.000	187,213		1,600,000
6602684711	ALEXANDRIA	VA		04/10/2023	3.000	701,774		1,160,000
6601751768	PARADISE VALLEY	AZ		04/10/2023	2.875	722,658		2,525,000
6602676170	FREMONT	CA		04/10/2023	2.750	746,880		2,800,000
6601804336	GARDEN CITY	NY		04/10/2023	2.990	1,159,711		2,150,000
6601750703	SANTA BARBARA	CA		04/10/2023	3.125	618,993		1,200,000
6601819110	TRABUCO CANYON	CA		04/10/2023	3.500	638,507		1,060,000
6601037739	ALAMO	CA		04/10/2023	2.500	648,639		2,680,000
6600676198	JACKSONVILLE	FL		04/10/2023	0.000	33,374		124,000
6601224808	JACKSONVILLE	FL		04/10/2023	0.000	20,122		80,000
6602686708	CORONA	CA		04/10/2023	2.750	503,033		798,000
6601681775	DUXBURY	MA		04/10/2023	3.875	188,105		2,300,000
6601472985	SCOTTSDALE	AZ		04/10/2023	3.500	468,871		1,500,000
6602699669	BURBANK	CA		04/10/2023	3.125	837,008		1,700,000
6602694769	MOUNTAIN HOUSE	CA		04/10/2023	3.000	597,958		1,060,000
6601677955	SEAFORD	NY		04/10/2023	2.750	27,508		470,000
6602695022	MORGAN HILL	CA		04/10/2023	3.000	981,917		1,750,000
6601695726	RENO	NV		04/10/2023	3.750	637,421		1,085,000
6602696871	PLACERVILLE	CA		04/10/2023	3.375	609,889		1,285,000
6601679787	BROOKLYN	NY		04/10/2023	3.000	209,978		950,000
6602678275	SANTA BARBARA	CA		04/10/2023	2.750	667,964		6,300,000
6601719823	DANA POINT	CA		04/10/2023	3.125	441,484		1,781,000
6600841743	NAPLES	FL		04/10/2023	4.375	1,230,165		1,850,000
6601383885	CLIFTON	VA		04/10/2023	6.875	279,559		935,000
6602696863	BEVERLY HILLS	CA		04/10/2023	3.000	1,419,887		4,255,000
6601482422	PALO ALTO	CA		04/10/2023	3.125	361,456		1,570,000
6601470997	ATLANTIC BEACH	FL		04/10/2023	0.000	65,516		175,000
6602690262	SAN RAFAEL	CA		04/10/2023	3.125	779,416		1,700,000
6600025776	JACKSONVILLE	FL		04/10/2023	0.000	3,076		53,006
6602673938	FULLERTON	CA		04/10/2023	2.750	786,399		1,580,000
6602687680	NASHVILLE	TN		04/10/2023	3.000	473,218		762,000
6601682179	BETHPAGE	NY		04/10/2023	2.875	23,815		430,000
6600852583	ROSEMOUNT	MN		04/10/2023	3.125	1,402,379		2,600,000
6602684356	BERKELEY	CA		04/10/2023	3.125	769,293		1,480,000
6601703447	ENCINITAS	CA		04/10/2023	3.125	426,110		1,850,000
6601703900	WASHINGTON	DC		04/10/2023	3.000	416,833		1,460,000
6602686773	LIBERTYVILLE	IL		04/10/2023	2.625	451,467		721,000
6601469213	ATLANTIC BEACH	FL		04/10/2023	0.000	49,085		142,400
6602695758	BROOKLYN	NY		04/10/2023	3.000	711,790		1,110,000
6602688548	NAPLES	FL		04/10/2023	3.875	573,151		765,000
6602681204	DAVIS	CA		04/10/2023	3.250	741,636		1,318,000
6602697663	LA GRANGE PARK	IL		04/10/2023	2.750	777,923		1,250,000
6602677996	TRUCKEE	CA		04/10/2023	2.750	731,009		1,700,000
6600734583	PONTE VEDRA BEACH	FL		04/10/2023	3.625	700,909		1,350,000
6602699800	LAS VEGAS	NV		04/10/2023	2.990	1,423,235		2,200,000

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6602694983	HUNTINGTON BEACH	CA		04/10/2023	3.125	902,123		1,480,000
6602695386	ANN ARBOR	MI		04/10/2023	3.625	603,070		1,039,000
6602701663	AGOURA HILLS	CA		04/10/2023	2.875	1,101,374		1,740,000
6601748269	MENLO PARK	CA		04/10/2023	3.125	1,425,216		4,000,000
6600780495	FLUSHING	NY		04/10/2023	5.000	252,211		830,000
6600065533	FORT LAUDERDALE	FL		04/10/2023	3.875	409,938		754,000
6600606583	LOS ALTOS HILLS	CA		04/10/2023	3.500	3,094,348		6,750,000
6602700822	SAN CLEMENTE	CA		04/10/2023	3.250	1,062,935		1,875,000
6601693432	BELLEAIR BEACH	FL		04/10/2023	3.500	814,137		1,500,000
6601475020	GAINESVILLE	FL		04/10/2023	3.500	269,497		790,000
6600024340	JACKSONVILLE	FL		04/10/2023	0.000	1,459		44,119
6602685635	LOUDON	TN		04/10/2023	3.125	514,760		800,000
6602692698	FOSTER CITY	CA		04/10/2023	3.250	759,153		1,900,000
6602705474	SAN JOSE	CA		04/10/2023	3.500	1,140,823		1,990,000
6602684919	CHICAGO	IL		04/10/2023	2.875	479,859		850,000
6602705763	LAFAYETTE	CA		04/10/2023	3.625	953,175		1,900,000
6601713867	HALF MOON BAY	CA		04/10/2023	3.125	974,436		2,650,000
6600492943	SCOTTSDALE	AZ		04/10/2023	3.250	1,044,112		1,770,000
6601727784	WINTER GARDEN	FL		04/10/2023	3.375	609,907		935,000
6602674076	SAN RAFAEL	CA		04/10/2023	2.625	703,988		2,800,000
6600011602	JACKSONVILLE	FL		04/10/2023	0.000	6,370		80,000
6602676980	SAN MATEO	CA		04/10/2023	2.750	697,467		1,900,000
6600925884	SANTA BARBARA	CA		04/10/2023	4.125	672,024		970,000
6600026733	JACKSONVILLE	FL		04/10/2023	0.000	3,708		58,200
6600509928	SATELLITE BEACH	FL		04/10/2023	3.750	164,003		280,000
6602696731	HOMER GLEN	IL		04/10/2023	3.125	614,411		960,000
6602673854	EMERALD HILLS	CA		04/10/2023	2.750	854,142		2,500,000
6602687649	VALLEY CENTER	CA		04/10/2023	2.875	826,577		1,300,000
6602686591	PIEDMONT	CA		04/10/2023	2.875	697,574		2,850,000
6602685320	CHANDLER	AZ		04/10/2023	2.875	546,812		860,000
6601680124	NEW YORK	NY		04/10/2023	3.000	97,523		895,000
6601807214	SALINAS	CA		04/10/2023	2.990	428,538		678,000
6601224634	JACKSONVILLE	FL		04/10/2023	0.000	20,352		80,000
6601471508	BOSTON	MA		04/10/2023	3.125	411,493		1,280,000
6600720871	AZUSA	CA		04/10/2023	3.750	562,812		1,100,000
6602700491	ANAHEIM	CA		04/10/2023	3.125	1,156,040		1,785,000
6600935321	ORLANDO	FL		04/10/2023	3.000	517,150		835,000
6602701515	BRENTWOOD	TN		04/10/2023	3.500	505,506		765,000
6601812016	LONG BEACH	CA		04/10/2023	3.125	1,030,264		1,860,000
6600676719	JACKSONVILLE	FL		04/10/2023	0.000	28,847		120,000
6601678235	WHITESTONE	NY		04/10/2023	3.250	242,794		1,250,000
6602698406	LAS VEGAS	NV		04/10/2023	3.625	1,328,911		2,000,000
6601749051	VERO BEACH	FL		04/10/2023	3.250	1,287,554		2,000,000
6602699461	ACAMPO	CA		04/10/2023	3.375	559,513		1,100,000
6602696806	COSTA MESA	CA		04/10/2023	3.000	828,212		1,565,000
6600795238	PASADENA	CA		04/10/2023	3.500	1,002,656		1,550,000
6602691815	SPRINGFIELD	VA		04/10/2023	3.250	202,539		565,000
6600795659	NORTHRIDGE	CA		04/10/2023	3.250	703,324		1,095,000
6602672146	SHELTER ISLAND	NY		04/10/2023	3.500	655,388		1,400,000
6601479725	PALATINE	IL		04/10/2023	3.750	242,544		560,000
6602710748	FOOTHILL RANCH	CA		04/10/2023	4.750	922,805		1,321,000
6602696913	IRVINE	CA		04/10/2023	3.000	730,139		1,365,000
6601708073	MELBOURNE	FL		04/10/2023	3.125	555,236		1,120,000
6602677327	EBONY	VA		04/10/2023	2.750	588,718		1,550,000
6602671221	BLOOMFIELD HILLS	MI		04/10/2023	3.375	217,625		586,000

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6601203778	JACKSONVILLE	FL		04/10/2023	0.000	1,486		80,000
6602684182	FULLERTON	CA		04/10/2023	3.000	886,301		2,035,000
6601225342	JACKSONVILLE	FL		04/10/2023	0.000	15,266		67,053
6601029520	DALY CITY	CA		04/10/2023	3.750	545,205		980,000
6602684513	SAN CLEMENTE	CA		04/10/2023	3.000	993,941		1,550,000
6601022954	MANHATTAN BEACH	CA		04/10/2023	2.625	936,448		2,750,000
6601699041	LOS ANGELES	CA		04/10/2023	3.625	860,336		1,329,000
6602676378	OAKLAND	CA		04/10/2023	2.750	621,208		1,780,000
6601681635	BROOKLYN	NY		04/10/2023	3.375	45,436		800,000
6601679597	HERNDON	VA		04/10/2023	3.000	289,472		720,000
6601485607	AVENTURA	FL		04/10/2023	3.250	221,467		900,000
6600011966	JACKSONVILLE	FL		04/10/2023	0.000	7,967		80,000
6601712877	PHOENIX	AZ		04/10/2023	2.875	541,439		1,115,000
6602704923	HOLMES BEACH	FL		04/10/2023	3.750	690,868		1,525,000
6602702679	SAN FRANCISCO	CA		04/10/2023	2.875	1,208,145		2,535,000
6602682749	SAN JOSE	CA		04/10/2023	3.250	935,550		1,670,000
6600851650	SAINT JOSEPH	MI		04/10/2023	3.625	544,535		853,000
6602685023	WINTER PARK	FL		04/10/2023	2.625	923,882		1,750,000
6600676065	JACKSONVILLE	FL		04/10/2023	0.000	24,000		110,000
6602690619	PRESCOTT	AZ		04/10/2023	3.250	611,897		1,000,000
6601822536	OAKLAND	CA		04/10/2023	3.000	562,026		1,100,000
6600839051	NORTH TRURO	MA		04/10/2023	4.875	552,476		1,460,000
6600024670	JACKSONVILLE	FL		04/10/2023	0.000	165		44,625
6602701556	HERMOSA BEACH	CA		04/10/2023	3.000	928,384		1,750,000
6600678228	JACKSONVILLE	FL		04/10/2023	0.000	35,004		113,000
6601696039	EUCHA	OK		04/10/2023	3.250	235,775		1,160,000
6602704329	RANCHO CUCAMONGA	CA		04/10/2023	3.875	842,696		1,400,000
6602682426	LOS ANGELES	CA		04/10/2023	3.125	1,171,709		1,812,000
6601735415	SAN DIEGO	CA		04/10/2023	3.000	662,691		1,350,000
6600910225	LOS ANGELES	CA		04/10/2023	2.500	1,044,880		3,500,000
6601696104	TALLAHASSEE	FL		04/10/2023	3.375	968,025		2,200,000
6602674670	CONCORD	MA		04/10/2023	2.875	753,206		1,278,000
6601804765	ST PETERSBURG	FL		04/10/2023	3.000	447,462		750,000
6602704576	BARRINGTON	IL		04/10/2023	2.875	1,201,865		3,007,000
6601682542	BROOKLYN	NY		04/10/2023	2.875	134,287		1,325,000
6600852682	SAN JOSE	CA		04/10/2023	3.000	713,203		1,150,000
6601483065	WELLESLEY	MA		04/10/2023	3.500	265,410		1,750,000
6600137324	CORAL GABLES	FL		04/10/2023	4.250	637,343		1,525,000
6602689694	CONCORD	CA		04/10/2023	3.000	523,839		1,075,000
6602683366	FAIRFIELD	CA		04/10/2023	2.875	1,199,056		1,875,000
6600839291	HANOVER	VA		04/10/2023	4.750	581,209		1,185,000
6601743849	ST PETERSBURG	FL		04/10/2023	3.125	523,593		900,000
6602675644	RANCHO MIRAGE	CA		04/10/2023	3.875	644,845		1,850,000
6601286369	COLUMBIA FALLS	MT		04/10/2023	3.000	137,119		364,605
6601709733	WASHINGTON	DC		04/10/2023	3.000	891,168		1,425,000
6602687557	BURBANK	CA		04/10/2023	3.250	850,389		1,350,000
6601225466	JACKSONVILLE	FL		04/10/2023	0.000	18,045		81,143
6602680594	CHICAGO	IL		04/10/2023	2.875	589,409		985,000
6602692292	FAIRFIELD	CA		04/10/2023	2.750	205,246		475,000
6601485870	CHICAGO	IL		04/10/2023	3.625	524,978		1,470,000
6602698968	SHERMAN OAKS	CA		04/10/2023	2.750	868,748		1,675,000
6601202093	ATLANTIC BEACH	FL		04/10/2023	0.000	28,015		80,000
6602676337	NEW YORK	NY		04/10/2023	2.750	715,830		3,000,000
6600852559	YORKTOWN	VA		04/10/2023	2.875	863,010		1,410,000
6602700673	MIAMI	FL		04/10/2023	3.125	671,723		1,050,000

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6601750588	BELMONT	CA		04/10/2023	3.250	757,096		2,000,000
6602686914	CAVE CREEK	AZ		04/10/2023	2.875	454,424		1,238,000
6601699009	ENCINITAS	CA		04/10/2023	3.000	609,884		1,820,000
6600010471	JACKSONVILLE	FL		04/10/2023	0.000	5,264		49,185
6601742353	PEORIA	AZ		04/10/2023	2.750	514,236		1,325,000
6602705227	ALTADENA	CA		04/10/2023	3.875	1,080,248		1,420,000
6601468991	ATLANTIC BEACH	FL		04/10/2023	0.000	36,061		125,000
6600994526	FALMOUTH	MA		04/10/2023	3.000	950,921		1,508,000
6601812156	EL CERRITO	CA		04/10/2023	3.125	675,553		1,250,000
6602686567	CULVER CITY	CA		04/10/2023	2.625	1,042,434		1,790,000
6601684597	BELMONT	MA		04/10/2023	3.625	255,238		1,375,000
6602678887	SAINT AUGUSTINE	FL		04/10/2023	3.375	636,284		1,680,000
6601679621	NEW YORK	NY		04/10/2023	3.750	152,038		2,600,000
6602688175	LIVINGSTON	MT		04/10/2023	3.250	587,752		900,000
6601471045	ATLANTIC BEACH	FL		04/10/2023	0.000	71,787		175,000
6600678939	JACKSONVILLE	FL		04/10/2023	0.000	35,567		102,000
6602688944	SAN JOSE	CA		04/10/2023	2.875	730,626		2,150,000
6600679424	JACKSONVILLE	FL		04/10/2023	0.000	37,974		101,000
6600850447	NAPLES	FL		04/10/2023	3.875	508,393		925,000
6601680884	GLENDORA	CA		04/10/2023	3.250	445,764		1,213,000
6602679141	CHICAGO	IL		04/10/2023	3.500	495,687		710,000
6602677756	WILMETTE	IL		04/10/2023	2.625	627,370		1,160,000
6601810069	COTO DE CAZA	CA		04/10/2023	3.375	971,449		1,510,000
6602679190	PHOENIX	AZ		04/10/2023	3.375	1,078,316		2,430,000
6601679043	NEWBURYPORT	MA		04/10/2023	3.375	88,481		1,000,000
6601699546	CHICAGO	IL		04/10/2023	2.875	973,020		1,750,000
6601225086	JACKSONVILLE	FL		04/10/2023	0.000	15,550		69,487
6600851684	SCOTTSDALE	AZ		04/10/2023	3.750	576,198		883,000
6601021162	ROLLING HILLS ESTATES	CA		04/10/2023	3.875	1,740,357		2,550,000
6600852989	GRAYSLAKE	IL		04/10/2023	4.625	200,328		350,000
6602711993	PLAYA DEL REY	CA		04/10/2023	3.875	548,934		3,500,000
6601693168	LINCOLN	MA		04/10/2023	3.500	895,376		1,405,000
6601716472	JACKSONVILLE	FL		04/10/2023	2.500	762,341		1,650,000
6601685792	WASHINGTON	DC		04/10/2023	3.000	409,151		2,178,000
6601490342	SAN RAFAEL	CA		04/10/2023	2.708	346,523		1,100,000
6602694678	DANA POINT	CA		04/10/2023	3.750	1,046,570		1,925,000
6601818559	REHOBOTH BEACH	DE		04/10/2023	3.125	927,204		2,160,000
6602685387	GLENDALE	CA		04/10/2023	3.375	755,326		1,160,000
6602717263	DEERFIELD	IL		04/10/2023	3.750	986,184		1,500,000
6600681057	JACKSONVILLE	FL		04/10/2023	0.000	44,100		178,000
6602689397	SAN MARINO	CA		04/10/2023	3.000	1,006,844		3,380,000
6601684324	HIGHLAND PARK	IL		04/10/2023	3.000	64,707		1,150,000
6602683515	DANVILLE	CA		04/10/2023	3.500	791,480		1,300,000
6602690130	VILLA PARK	CA		04/10/2023	3.250	791,951		2,000,000
6602700236	SANTA FE	NM		04/10/2023	2.990	509,058		830,000
6601729236	PHOENIX	AZ		04/10/2023	3.375	338,918		1,035,000
6602690528	ARLINGTON	MA		04/10/2023	2.875	617,053		1,150,000
6600849647	TUCSON	AZ		04/10/2023	3.250	632,973		1,150,000
6601732024	REDLANDS	CA		04/10/2023	3.125	790,674		1,225,000
6601709477	REDWOOD CITY	CA		04/10/2023	2.990	760,208		3,425,000
6601286252	DELTONA	FL		04/10/2023	4.000	194,007		120,000
6602691674	NAPERVILLE	IL		04/10/2023	3.125	720,116		1,095,000
6600677360	JACKSONVILLE	FL		04/10/2023	0.000	29,949		78,000
6601471086	ATLANTIC BEACH	FL		04/10/2023	0.000	68,852		177,900
6600675869	JACKSONVILLE	FL		04/10/2023	0.000	23,655		105,000

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6601224451	JACKSONVILLE	FL		04/10/2023	0.000	18,861		80,000
6600675257	JACKSONVILLE	FL		04/10/2023	0.000	26,940		95,000
6601717876	BROOKLYN	NY		04/10/2023	3.125	748,947		1,600,000
6602688357	SCOTTSDALE	AZ		04/10/2023	3.500	1,071,339		1,900,000
6601728113	OAKLAND	CA		04/10/2023	2.990	910,898		1,725,000
6601482554	HIGHLAND PARK	IL		04/10/2023	3.000	358,171		1,455,000
6601005835	STUDIO CITY	CA		04/10/2023	3.750	647,290		1,475,000
6601818971	WOODLAND HILLS	CA		04/10/2023	3.500	1,109,580		1,860,000
6601202416	JACKSONVILLE	FL		04/10/2023	0.000	5,640		266,000
6602700830	PACIFIC GROVE	CA		04/10/2023	3.250	1,002,823		1,530,000
6601685347	CHICAGO	IL		04/10/2023	3.125	277,166		990,000
6602699636	NAPLES	FL		04/10/2023	2.990	545,843		1,200,000
6601817890	PASADENA	CA		04/10/2023	2.990	453,426		975,000
6601680504	BROOKLYN	NY		04/10/2023	3.000	296,269		1,675,000
6602696608	SAN RAFAEL	CA		04/10/2023	3.125	843,712		1,300,000
6601819052	ALAMO	CA		04/10/2023	3.125	1,790,463		3,325,000
6600842071	LOS ANGELES	CA		04/10/2023	3.750	635,673		1,500,000
6600027491	JACKSONVILLE	FL		04/10/2023	0.000	5,481		59,321
6600024167	JACKSONVILLE	FL		04/10/2023	0.000	1,414		44,625
6601679340	MC LEAN	VA		04/10/2023	3.375	36,679		1,710,000
6602674332	PLEASANTON	CA		04/10/2023	2.625	876,586		2,380,000
6601696484	WINTER PARK	FL		04/10/2023	3.750	711,170		1,395,000
6602681956	S LAKE TAHOE	CA		04/10/2023	3.250	758,202		1,167,000
6602681675	TEMECULA	CA		04/10/2023	3.250	487,459		800,000
6602689025	TAMARACK	ID		04/10/2023	2.750	532,922		925,000
6601708768	SANTA BARBARA	CA		04/10/2023	2.875	1,204,824		3,350,000
6601685651	NEEDHAM	MA		04/10/2023	3.250	214,122		900,000
6601471102	ATLANTIC BEACH	FL		04/10/2023	0.000	69,056		177,900
6602696715	PHOENIX	AZ		04/10/2023	3.250	490,720		1,100,000
6601476499	BRENTWOOD	TN		04/10/2023	2.990	285,131		685,000
6602683804	ARRINGTON	TN		04/10/2023	3.250	798,685		1,400,000
6602674266	LOS ANGELES	CA		04/10/2023	2.625	943,365		2,300,000
6602690643	FLAGSTAFF	AZ		04/10/2023	3.125	485,887		760,000
6601680371	BROOKLYN	NY		04/10/2023	3.000	185,553		1,800,000
6601680488	BAYSIDE	NY		04/10/2023	2.750	27,257		565,000
6601809996	LAFAYETTE	CA		04/10/2023	3.125	799,314		1,915,000
6600994716	OAKLAND	CA		04/10/2023	3.375	581,806		1,450,000
6602678457	RIVERSIDE	CA		04/10/2023	3.500	572,667		895,000
6601681361	WILMETTE	IL		04/10/2023	3.500	214,920		1,000,000
6600932419	SAN LUIS OBISPO	CA		04/10/2023	3.375	948,203		2,005,000
6602711696	LOS ANGELES	CA		04/10/2023	4.375	1,294,151		1,750,000
6601692061	DULUTH	MN		04/10/2023	3.500	485,905		976,000
6601673848	MANHASSET	NY		04/10/2023	3.250	363,183		1,575,000
6602694389	SHERMAN OAKS	CA		04/10/2023	3.375	703,657		1,350,000
6602696590	TRUCKEE	CA		04/10/2023	3.500	463,143		750,000
6601491704	MONTROSS	VA		04/10/2023	3.625	252,797		677,500
6602683010	SACRAMENTO	CA		04/10/2023	3.250	626,927		905,000
6601818716	DIX HILLS	NY		04/10/2023	3.000	1,044,297		2,500,000
6601714469	WESTPORT	MA		04/10/2023	2.750	397,084		1,305,000
6601687095	NEW YORK	NY		04/10/2023	3.375	263,707		2,050,000
6602671270	RANCHO PALOS VERDES	CA		04/10/2023	3.500	525,796		1,810,000
6601700252	VENICE	CA		04/10/2023	3.500	792,071		1,215,000
6602711183	SAN LUIS OBISPO	CA		04/10/2023	3.500	681,617		1,635,000
6602678176	BURR RIDGE	IL		04/10/2023	3.000	841,739		1,350,000
6601747360	OAKTON	VA		04/10/2023	3.125	520,572		1,100,000

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6602692144	BEVERLY HILLS	FL		04/10/2023	2.990	163,347		480,000
6602694124	SOUTH DARTMOUTH	MA		04/10/2023	2.875	630,866		1,800,000
6602690064	SAN FRANCISCO	CA		04/10/2023	3.000	958,812		1,600,000
6601201848	ATLANTIC BEACH	FL		04/10/2023	0.000	7,663		80,000
6602704808	BOSTON	MA		04/10/2023	3.750	863,192		1,725,000
6601804096	WAYZATA	MN		04/10/2023	3.125	619,113		1,010,000
6601000547	MIAMI	FL		04/10/2023	3.875	112,724		550,000
6601678318	EAST HAMPTON	NY		04/10/2023	3.000	170,311		570,000
6601751248	SEDONA	AZ		04/10/2023	3.990	674,109		998,000
6601724666	BROOKLYN	NY		04/10/2023	3.625	853,450		1,425,000
6601023531	SAN JUAN CAPISTRANO	CA		04/10/2023	3.625	588,432		1,215,000
6600024159	JACKSONVILLE	FL		04/10/2023	0.000	2,486		50,915
6602674621	LOS ANGELES	CA		04/10/2023	2.625	1,220,281		2,258,000
6602711340	SCOTTSDALE	AZ		04/10/2023	4.250	839,072		1,095,000
6600768862	FRESH MEADOWS	NY		04/10/2023	4.000	88,220		607,944
6602696020	MINNEAPOLIS	MN		04/10/2023	3.250	1,695,169		2,760,000
6601679266	HOWELL	MI		04/10/2023	2.875	177,505		693,000
6602676865	PALO ALTO	CA		04/10/2023	2.625	646,969		2,570,000
6602692474	STOCKTON	CA		04/10/2023	4.000	211,593		345,000
6600677162	JACKSONVILLE	FL		04/10/2023	0.000	30,984		82,000
6602676014	SAN FRANCISCO	CA		04/10/2023	2.750	1,175,745		2,800,000
6601481960	WASHINGTON	DC		04/10/2023	3.250	295,984		1,300,000
6602674712	FREMONT	CA		04/10/2023	2.625	775,049		1,800,000
6601488114	HINGHAM	MA		04/10/2023	3.167	127,695		770,000
6601691840	LOS ANGELES	CA		04/10/2023	3.500	239,529		1,250,000
6600564162	NEW YORK	NY		04/10/2023	3.125	574,055		2,000,000
6602674357	LOS ANGELES	CA		04/10/2023	2.750	1,006,617		1,825,000
6601818492	LITHIA	FL		04/10/2023	3.375	502,825		890,000
6602688910	MILL VALLEY	CA		04/10/2023	2.875	780,948		2,200,000
6600851544	WOODLAND HILLS	CA		04/10/2023	3.750	775,651		1,183,000
6601224691	JACKSONVILLE	FL		04/10/2023	0.000	16,946		80,000
6600925090	ORLANDO	FL		04/10/2023	3.750	146,720		365,000
6602676048	LOS ALTOS	CA		04/10/2023	2.625	1,414,929		3,400,000
6601203828	JACKSONVILLE	FL		04/10/2023	0.000	1,681		80,000
6601686253	SCITUATE	MA		04/10/2023	3.375	133,930		1,100,000
6600979303	ZIONSVILLE	IN		04/10/2023	4.250	105,802		215,000
6601687046	NEW YORK	NY		04/10/2023	3.375	213,032		2,600,000
6601696278	LEWES	DE		04/10/2023	3.750	670,562		1,300,000
6601696930	CARMICHAEL	CA		04/10/2023	3.375	492,935		815,000
6602674191	CHICAGO	IL		04/10/2023	2.750	584,048		1,275,000
6601476879	SAINT LOUIS	MO		04/10/2023	2.875	24,941		86,000
6602705698	PLEASANT HILL	CA		04/10/2023	3.625	651,105		1,325,000
6601729368	BOCA RATON	FL		04/10/2023	3.375	490,100		820,000
6601697292	WASHINGTON	DC		04/10/2023	3.250	664,366		1,900,000
6601818690	NEW YORK	NY		04/10/2023	3.250	556,240		1,710,000
6601827667	PIEDMONT	CA		04/10/2023	2.625	824,158		2,750,000
6601203398	JACKSONVILLE	FL		04/10/2023	0.000	6,513		80,000
6601678680	CAMBRIDGE	MA		04/10/2023	3.500	432,989		1,600,000
6601203737	JACKSONVILLE	FL		04/10/2023	0.000	8,728		66,887
6600851411	SANIBEL	FL		04/10/2023	3.500	598,715		945,000
6602690254	ARLINGTON HEIGHTS	IL		04/10/2023	3.125	597,702		925,000
6601489930	WELLESLEY	MA		04/10/2023	4.018	102,370		810,000
6602676469	WASHINGTON	DC		04/10/2023	2.750	986,893		1,920,000
6602689801	GLENVIEW	IL		04/10/2023	2.875	1,097,672		1,730,000
6601715391	LA JOLLA	CA		04/10/2023	2.875	740,740		2,700,000

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6602711894	GREENBRAE	CA		04/10/2023	3.750	858,640		2,040,000
6600434192	SAN JOSE	CA		04/10/2023	3.625	567,708		1,152,000
6602700277	SAN FRANCISCO	CA		04/10/2023	3.125	1,384,572		2,430,000
6601697797	NEW YORK	NY		04/10/2023	3.750	464,637		815,000
6601808717	RIDGEWOOD	NY		04/10/2023	3.250	617,674		1,215,000
6602671247	THOUSAND OAKS	CA		04/10/2023	3.375	388,655		1,045,000
6600036799	PLAYA DEL REY	CA		04/10/2023	3.500	479,830		750,000
6602680230	FREMONT	CA		04/10/2023	3.000	1,037,905		2,300,000
6600849969	ALEXANDRIA	VA		04/10/2023	3.750	1,037,499		1,590,000
6602685858	WALTHAM	MA		04/10/2023	2.875	811,503		1,330,000
6602676063	KENILWORTH	IL		04/10/2023	2.625	784,242		2,085,000
6601490896	CLAREMONT	CA		04/10/2023	2.950	109,409		630,000
6602705565	LOS ANGELES	CA		04/10/2023	3.875	946,808		1,252,000
6601677815	MASSAPEQUA	NY		04/10/2023	2.000	83,905		595,000
6602673508	CLARENDON HILLS	IL		04/10/2023	3.000	834,225		1,500,000
6602682301	REDWOOD CITY	CA		04/10/2023	3.125	735,448		1,140,000
6601726083	SAYVILLE	NY		04/10/2023	3.750	930,895		1,425,000
6601673384	CHICAGO	IL		04/10/2023	3.500	386,422		947,000
6600487075	NOVATO	CA		04/10/2023	3.125	304,881		420,000
6600851007	TUCSON	AZ		04/10/2023	3.625	472,697		725,000
6602685627	ENCINITAS	CA		04/10/2023	3.125	1,001,978		1,608,000
6600435256	SAN FRANCISCO	CA		04/10/2023	3.500	816,260		1,270,000
6601733238	NASHVILLE	TN		04/10/2023	3.125	786,439		1,300,000
6601201970	ATLANTIC BEACH	FL		04/10/2023	0.000	12,725		66,621
6602693688	PORT ST JOE	FL		04/10/2023	2.875	775,271		1,200,000
6601812024	SANTA MONICA	CA		04/10/2023	3.000	1,269,181		2,411,000
6600094772	IRVINGTON	NY		04/10/2023	2.500	79,731		265,000
6600675927	JACKSONVILLE	FL		04/10/2023	0.000	23,857		103,000
6602700525	WINTER PARK	FL		04/10/2023	2.990	968,032		2,200,000
6601680728	WILMETTE	IL		04/10/2023	2.875	436,688		2,750,000
6601683482	LAKE FOREST	IL		04/10/2023	3.875	255,931		1,750,000
6601677930	NEWTON	MA		04/10/2023	3.250	281,608		1,385,000
6602685304	BOISE	ID		04/10/2023	3.125	630,904		1,000,000
6601482984	SUFFOLK	VA		04/10/2023	3.750	173,543		890,000
6602695519	WHITEFISH	MT		04/10/2023	3.125	633,595		2,428,500
6601470807	ATLANTIC BEACH	FL		04/10/2023	0.000	46,193		96,122
6601681510	HIGHLAND PARK	IL		04/10/2023	3.375	182,102		1,500,000
6602681766	LIVERMORE	CA		04/10/2023	3.250	715,899		1,275,000
6601809939	FAIRFIELD	CA		04/10/2023	3.125	550,164		938,000
6601203273	JACKSONVILLE	FL		04/10/2023	0.000	7,006		54,015
6602711258	TUCSON	AZ		04/10/2023	3.875	600,410		800,000
6602678010	LONG BEACH	CA		04/10/2023	2.625	666,663		1,844,000
6601734368	SANIBEL	FL		04/10/2023	3.750	666,504		1,135,000
6601807560	NORTHBOROUGH	MA		04/10/2023	2.990	515,721		1,000,000
6602680891	DANVILLE	CA		04/10/2023	3.375	1,316,986		2,600,000
6601747220	CROWN POINT	IN		04/10/2023	3.125	97,351		245,000
6601692988	REDONDO BEACH	CA		04/10/2023	3.500	724,543		1,550,000
6602689728	ARMONK	NY		04/10/2023	3.125	806,191		1,325,000
6601685982	WELLESLEY	MA		04/10/2023	3.375	280,769		1,966,000
6601204537	JACKSONVILLE	FL		04/10/2023	0.000	11,063		80,000
6601482547	CLIFTON	VA		04/10/2023	2.875	300,128		1,700,000
6602697416	JACKSONVILLE BEACH	FL		04/10/2023	3.000	191,170		350,000
6601809889	FT MYERS	FL		04/10/2023	3.125	573,086		907,000
6601747899	BRIARCLIFF MANOR	NY		04/10/2023	3.125	987,934		1,635,000
6601383844	LAKE CLARKE SHORES	FL		04/10/2023	6.375	37,455		440,000

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6601825646	LOS GATOS	CA		04/10/2023	3.375	732,509		1,510,000
6601696468	GLENDALE	CA		04/10/2023	3.875	817,791		1,250,000
6601808782	BETHANY BEACH	DE		04/10/2023	4.250	604,761		950,000
6601469395	ATLANTIC BEACH	FL		04/10/2023	0.000	46,163		148,889
6602686468	INLET BEACH	FL		04/10/2023	2.625	669,962		1,075,000
6601823591	TROY	MI		04/10/2023	2.875	664,549		1,050,000
6602696277	PARK RIDGE	IL		04/10/2023	3.125	1,135,767		1,750,000
6602678747	RANCHO MIRAGE	CA		04/10/2023	3.000	691,350		1,300,000
6600026345	JACKSONVILLE	FL		04/10/2023	0.000	3,414		122,000
6602698703	SHERMAN OAKS	CA		04/10/2023	3.250	1,335,268		2,050,000
6601705657	SAN FRANCISCO	CA		04/10/2023	3.125	968,375		1,650,000
6602683226	TEMECULA	CA		04/10/2023	3.125	753,334		1,165,000
6602678937	POWAY	CA		04/10/2023	3.000	605,182		2,100,000
6601486449	WELLESLEY	MA		04/10/2023	3.250	305,582		1,150,000
6601746685	SANIBEL	FL		04/10/2023	3.500	674,077		1,022,000
6602710722	ENCINO	CA		04/10/2023	3.375	1,215,520		3,000,000
6602693449	SANTA CRUZ	CA		04/10/2023	2.990	745,133		4,950,000
6602689983	WINNETKA	IL		04/10/2023	3.000	618,602		1,100,000
6602694520	LOS ANGELES	CA		04/10/2023	3.250	1,092,837		1,970,000
6601699264	DEERFIELD	IL		04/10/2023	3.375	500,795		950,000
6600478264	BROOKLYN	NY		04/10/2023	3.625	433,724		673,000
6601732651	PHOENIX	AZ		04/10/2023	3.250	775,082		1,540,000
6601696872	SAN DIEGO	CA		04/10/2023	4.250	652,347		990,000
6600490400	SAN JOSE	CA		04/10/2023	3.375	512,587		1,383,000
6601469189	ATLANTIC BEACH	FL		04/10/2023	0.000	41,488		125,900
6602684398	SAN DIEGO	CA		04/10/2023	3.375	799,476		1,250,000
6601708651	LONG BEACH	CA		04/10/2023	3.125	864,103		2,300,000
6601682435	ROSLYN ESTATES	NY		04/10/2023	4.000	95,716		1,900,000
6602677731	LAS VEGAS	NV		04/10/2023	2.625	544,975		904,000
6602674902	CHICAGO	IL		04/10/2023	2.875	931,488		1,821,000
6600731894	DALY CITY	CA		04/10/2023	3.990	478,752		735,000
6600680505	JACKSONVILLE	FL		04/10/2023	0.000	40,680		104,000
6601225532	JACKSONVILLE	FL		04/10/2023	0.000	9,414		80,000
6601746107	TUCSON	AZ		04/10/2023	3.125	495,730		870,000
6601224741	JACKSONVILLE	FL		04/10/2023	0.000	20,150		80,000
6601722702	SOUTHWEST RANCHES	FL		04/10/2023	2.875	771,029		1,695,000
6601484147	BARTLETT	TN		04/10/2023	2.940	45,021		160,000
6601680082	BROOKLYN	NY		04/10/2023	3.250	133,128		650,000
6601685362	LEXINGTON	MA		04/10/2023	3.625	128,788		1,200,000
6602700533	BURR RIDGE	IL		04/10/2023	3.250	876,009		1,360,000
6601696856	NEWPORT BEACH	CA		04/10/2023	3.375	1,313,651		3,350,000
6602687516	GLENVIEW	IL		04/10/2023	3.375	555,571		855,000
6602690338	ORANGE	CA		04/10/2023	3.000	835,903		1,700,000
6602690205	FENNVILLE	MI		04/10/2023	2.875	640,979		2,050,000
6600795451	SAN DIEGO	CA		04/10/2023	2.990	582,529		1,715,000
6602677145	CHICAGO	IL		04/10/2023	2.750	504,597		1,300,000
6602701309	SCOTTSDALE	AZ		04/10/2023	2.875	1,169,105		1,940,000
6601805960	MADEIRA BEACH	FL		04/10/2023	3.875	490,787		905,000
6601816884	PEORIA	AZ		04/10/2023	3.375	575,838		950,000
6600851825	FRANKLIN	TN		04/10/2023	3.500	693,561		1,465,000
6600676594	JACKSONVILLE	FL		04/10/2023	0.000	31,269		120,000
6602704725	MONTAUK	NY		04/10/2023	3.125	660,700		1,490,000
6600679127	JACKSONVILLE	FL		04/10/2023	0.000	35,002		102,000
6600793555	ANNA MARIA	FL		04/10/2023	3.750	654,527		1,135,000
6601811380	VALLEY VILLAGE	CA		04/10/2023	4.125	856,487		1,300,000

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6601699884	VIRGINIA BEACH	VA		04/10/2023	3.375	1,173,312		1,484,000
6601716944	ARLINGTON	VA		04/10/2023	3.125	801,748		2,900,000
6601204248	JACKSONVILLE	FL		04/10/2023	0.000	8,554		80,000
6601224303	JACKSONVILLE	FL		04/10/2023	0.000	13,636		80,000
6602698711	SALINAS	CA		04/10/2023	3.250	163,820		1,155,000
6602699933	MOUNTAIN HOUSE	CA		04/10/2023	2.875	519,963		809,000
6602681923	GOODYEAR	AZ		04/10/2023	3.125	521,199		807,500
6601470831	ATLANTIC BEACH	FL		04/10/2023	0.000	59,960		157,000
6601700104	RYE BROOK	NY		04/10/2023	3.625	699,841		1,090,000
6601706226	ALAMO	CA		04/10/2023	3.125	771,613		2,400,000
6601470849	ATLANTIC BEACH	FL		04/10/2023	0.000	59,602		157,000
6601708990	PRESCOTT	AZ		04/10/2023	3.625	697,180		1,060,000
6601203653	JACKSONVILLE	FL		04/10/2023	0.000	8,258		58,200
6601721043	PHOENIX	AZ		04/10/2023	3.250	507,377		1,135,000
6600794199	SACRAMENTO	CA		04/10/2023	3.625	196,146		470,000
6601480848	DANVILLE	CA		04/10/2023	2.875	726,314		4,000,000
6601680561	LONG GROVE	IL		04/10/2023	3.125	75,117		665,000
6601201673	ATLANTIC BEACH	FL		04/10/2023	0.000	8,003		290,000
6600433681	NEWPORT BEACH	CA		04/10/2023	3.625	511,407		805,000
6602695055	GILBERT	AZ		04/10/2023	3.375	503,077		810,000
6602680156	YORBA LINDA	CA		04/10/2023	3.375	1,129,227		1,725,000
6602711381	WASHINGTON	DC		04/10/2023	3.625	662,383		1,130,000
6601748541	RAYNHAM	MA		04/10/2023	3.375	600,037		915,000
6601723577	YULEE	FL		04/10/2023	2.990	462,104		850,000
6602697978	SIMI VALLEY	CA		04/10/2023	3.250	692,737		1,150,000
6601715854	ORMOND BEACH	FL		04/10/2023	3.000	461,119		825,000
6601470963	ATLANTIC BEACH	FL		04/10/2023	0.000	39,757		77,856
6600384546	BOCA RATON	FL		04/10/2023	4.375	321,255		550,000
6601224550	JACKSONVILLE	FL		04/10/2023	0.000	19,972		122,424
6601750125	WILLIAMSBURG	VA		04/10/2023	3.375	998,317		1,529,000
6602672138	VALENCIA	CA		04/10/2023	3.625	49,613		1,179,000
6601475780	FLORISSANT	MO		04/10/2023	4.375	63,431		118,000
6602702737	MOSS BEACH	CA		04/10/2023	2.875	1,147,138		1,900,000
6601476507	NEWTON CENTER	MA		04/10/2023	2.990	396,487		1,130,000
6601677948	SAINT JAMES	NY		04/10/2023	3.000	188,101		1,100,000
6601483008	NORTHAMPTON	MA		04/10/2023	3.375	131,941		675,000
6601740498	PALM SPRINGS	CA		04/10/2023	3.625	668,855		1,010,000
6601682658	NEW YORK	NY		04/10/2023	2.875	137,480		680,000
6601484329	MANLIUS	NY		04/10/2023	3.500	5,477		186,000
6601712133	BROKEN BOW	OK		04/10/2023	2.750	619,579		1,005,000
6601224428	JACKSONVILLE	FL		04/10/2023	0.000	20,251		80,000
6601470906	ATLANTIC BEACH	FL		04/10/2023	0.000	62,545		124,109
6601485904	EMPIRE	MI		04/10/2023	3.000	83,481		1,125,000
6601825315	NASHVILLE	TN		04/10/2023	3.250	518,901		830,000
6601823146	SAN DIEGO	CA		04/10/2023	3.125	630,883		1,450,000
6600676669	JACKSONVILLE	FL		04/10/2023	0.000	34,043		125,000
6601738724	LAGUNA NIGUEL	CA		04/10/2023	2.875	773,508		1,760,000
6602677616	BOYNTON BEACH	FL		04/10/2023	2.875	597,193		1,730,000
6601681973	EVANSTON	IL		04/10/2023	3.750	148,317		880,000
6600680331	JACKSONVILLE	FL		04/10/2023	0.000	35,135		98,000
6601038752	SANTA BARBARA	CA		04/10/2023	3.990	844,683		1,300,000
6602697655	NAPLES	FL		04/10/2023	2.500	690,166		1,900,000
6601678045	LEXINGTON	MA		04/10/2023	3.375	118,426		900,000
6602677905	OOLTEWAH	TN		04/10/2023	2.875	659,329		1,400,000
6602675883	DANVILLE	CA		04/10/2023	2.750	783,269		2,275,000

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6601805176	MORGAN HILL	CA		04/10/2023	3.375	603,104		1,035,000
6602696483	WINNETKA	IL		04/10/2023	3.125	859,938		1,335,000
6600642315	WHITE LAKE	MI		04/10/2023	5.250	242,156		389,000
6601809871	SAN JOSE	CA		04/10/2023	2.875	746,227		1,183,000
6601699389	POWAY	CA		04/10/2023	3.250	715,662		1,350,000
6601823377	SILVERADO	CA		04/10/2023	2.875	433,802		2,100,000
6600011834	JACKSONVILLE	FL		04/10/2023	0.000	4,852		80,000
6600921800	TEMECULA	CA		04/10/2023	4.750	497,195		770,000
6600681495	JACKSONVILLE	FL		04/10/2023	0.000	41,424		102,000
6602700756	TAMPA	FL		04/10/2023	3.250	805,697		1,230,000
6601203075	JACKSONVILLE	FL		04/10/2023	0.000	7,563		83,000
6600125410	MONTE SERENO	CA		04/10/2023	3.250	1,780,686		4,550,000
6601701110	MORAGA	CA		04/10/2023	3.500	1,057,521		2,200,000
6602677111	LAFAYETTE	CA		04/10/2023	2.875	1,092,691		2,608,000
6601809814	LOS ALTOS	CA		04/10/2023	2.990	1,102,228		2,700,000
6601681072	NEW YORK	NY		04/10/2023	2.875	340,566		2,800,000
6601718569	PALM SPRINGS	CA		04/10/2023	3.625	633,339		970,000
6602687086	FRIANT	CA		04/10/2023	3.250	223,713		1,600,000
6601683086	UPPER BROOKVILLE	NY		04/10/2023	3.750	200,206		2,050,000
6601733352	FALLS CHURCH	VA		04/10/2023	3.375	1,052,375		1,620,000
6601204735	JACKSONVILLE	FL		04/10/2023	0.000	14,241		80,000
6602680115	BENICIA	CA		04/10/2023	2.625	546,084		875,000
6601483677	SARATOGA	CA		04/10/2023	3.000	240,873		1,625,000
6600680414	JACKSONVILLE	FL		04/10/2023	0.000	38,559		99,000
6602682095	LIBERTY	MO		04/10/2023	2.875	447,570		925,000
6602687482	PHOENIX	AZ		04/10/2023	2.875	646,399		1,050,000
6601223990	JACKSONVILLE	FL		04/10/2023	0.000	9,983		80,000
6602675776	SANTA MONICA	CA		04/10/2023	2.750	959,144		2,327,000
6600432030	FULLERTON	CA		04/10/2023	3.625	446,842		820,000
6602689314	SACRAMENTO	CA		04/10/2023	3.250	636,328		1,167,000
6602700798	LAGUNA BEACH	CA		04/10/2023	2.990	1,516,230		2,500,000
6601475798	SAINT LOUIS	MO		04/10/2023	4.180	61,609		90,000
6601818740	WASHINGTON	DC		04/10/2023	3.375	699,900		1,190,000
6602696939	LOS ANGELES	CA		04/10/2023	3.000	958,106		1,500,000
6601686709	BROOKLINE	MA		04/10/2023	3.625	101,199		1,450,000
6601681981	WILMETTE	IL		04/10/2023	3.750	223,327		1,325,000
6601469445	ATLANTIC BEACH	FL		04/10/2023	0.000	53,038		110,764
6600676610	JACKSONVILLE	FL		04/10/2023	0.000	26,075		80,000
6602680198	WASHINGTON	DC		04/10/2023	2.875	896,140		1,410,000
6602676741	LOS ALTOS	CA		04/10/2023	3.000	1,305,133		3,200,000
6600574476	SOUTHAMPTON	NY		04/10/2023	3.250	435,452		1,700,000
6602688753	QUEEN CREEK	AZ		04/10/2023	3.500	539,361		870,000
6600921693	SAN RAFAEL	CA		04/10/2023	4.875	445,272		800,000
6602681998	NIPOMO	CA		04/10/2023	3.250	794,400		1,600,000
6601469379	ATLANTIC BEACH	FL		04/10/2023	0.000	46,613		143,900
6602673748	SAN CARLOS	CA		04/10/2023	2.750	1,163,232		2,600,000
6602685841	ENCINITAS	CA		04/10/2023	3.500	1,229,569		1,939,625
6602698901	LOS ANGELES	CA		04/10/2023	2.875	704,785		1,100,000
6602692128	CHICAGO	IL		04/10/2023	3.125	188,791		420,000
6601225326	JACKSONVILLE	FL		04/10/2023	0.000	15,264		67,732
6601203810	JACKSONVILLE	FL		04/10/2023	0.000	1,566		80,000
6600828492	W SPRINGFIELD	MA		04/10/2023	4.750	63,527		73,000
6602674472	WASHINGTON	DC		04/10/2023	2.875	1,656,258		3,300,000
6602685338	CLARENDON HILLS	IL		04/10/2023	2.875	671,196		1,160,000
6601681403	CHICAGO	IL		04/10/2023	3.250	232,967		1,300,000

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6602695121	CARLSBAD	CA		04/10/2023	3.250	1,051,063		2,250,000
6601812115	STUART	FL		04/10/2023	3.500	490,490		840,000
6601726711	CLOVERDALE	CA		04/10/2023	3.375	839,052		1,300,000
6601680819	EASTCHESTER	NY		04/10/2023	3.000	215,820		1,100,000
6601745786	FAIRFAX	CA		04/10/2023	3.250	692,737		1,450,000
6601681965	CHESTERFIELD	MO		04/10/2023	3.625	170,825		900,000
6601696922	PASADENA	CA		04/10/2023	2.875	818,797		2,150,000
6601685925	DUXBURY	MA		04/10/2023	3.125	203,519		970,000
6601483610	READING	MA		04/10/2023	3.125	207,122		985,000
6601804633	CLARENCE CENTER	NY		04/10/2023	2.875	479,316		775,000
6601225029	JACKSONVILLE	FL		04/10/2023	0.000	22,004		120,901
6602681949	ENNIS	MT		04/10/2023	3.125	484,614		1,205,000
6600923962	SARASOTA	FL		04/10/2023	4.375	684,803		1,750,000
6602694504	SANTA BARBARA	CA		04/10/2023	3.375	944,284		3,250,000
6602700913	SAN DIEGO	CA		04/10/2023	3.250	690,218		1,060,000
6602702455	WILLOW	NY		04/10/2023	3.000	726,817		1,400,000
6602679356	CHICAGO	IL		04/10/2023	3.250	793,997		1,220,000
6600679390	JACKSONVILLE	FL		04/10/2023	0.000	37,656		206,348
6601716233	PEORIA	AZ		04/10/2023	3.125	462,094		843,000
6600681792	ST. JOHNS	FL		04/10/2023	4.750	205,142		273,000
6601681494	SAINT LOUIS	MO		04/10/2023	3.375	138,469		860,000
6602692359	JACKSONVILLE	FL		04/10/2023	4.000	137,607		220,000
6601487967	PASADENA	CA		04/10/2023	3.250	374,536		1,700,000
6602698547	GILBERT	AZ		04/10/2023	3.125	546,383		900,000
6600934852	WINCHESTER	CA		04/10/2023	3.375	477,170		741,000
6601808949	LK WINNEBAGO	MO		04/10/2023	3.125	784,203		1,580,000
6600935016	TEMECULA	CA		04/10/2023	3.750	762,209		1,160,000
6601697938	ROCKVILLE CENTRE	NY		04/10/2023	3.750	753,506		1,230,000
6600679499	JACKSONVILLE	FL		04/10/2023	0.000	29,119		105,000
6601734400	SAN DIEGO	CA		04/10/2023	3.250	725,468		1,190,000
6602678242	SANTA BARBARA	CA		04/10/2023	2.625	731,594		1,650,000
6602676097	SAN MATEO	CA		04/10/2023	2.750	757,934		1,930,000
6601698456	NAPERVILLE	IL		04/10/2023	3.875	615,991		1,500,000
6602678135	CHICAGO	IL		04/10/2023	2.625	367,581		1,825,000
6601687301	JACKSON	TN		04/10/2023	3.750	202,957		1,030,000
6601818757	ARLINGTON	VA		04/10/2023	3.125	782,402		1,935,000
6600490517	BROOKLYN	NY		04/10/2023	3.375	645,998		1,640,000
6600680588	JACKSONVILLE	FL		04/10/2023	4.500	48,932		87,000
6601702753	LAKESIDE	MT		04/10/2023	3.250	477,096		895,000
6601739250	SANTA MARIA	CA		04/10/2023	3.250	162,704		704,000
6601682476	WOODBURY	NY		04/10/2023	3.375	69,247		1,475,000
6601729590	SAN JOSE	CA		04/10/2023	2.875	740,027		1,455,000
6601677534	PONTE VEDRA BEACH	FL		04/10/2023	3.625	466,727		1,000,000
6601699918	BIRMINGHAM	MI		04/10/2023	3.625	1,213,792		1,500,000
6601476747	PALM BEACH GARDENS	FL		04/10/2023	2.990	386,436		1,125,000
6601701177	SUNNYVALE	CA		04/10/2023	4.250	848,086		1,612,000
6601713487	PASADENA	CA		04/10/2023	3.125	507,845		1,250,000
6602711290	SANDPOINT	ID		04/10/2023	4.000	564,242		950,000
6602674662	SAN JOSE	CA		04/10/2023	2.750	784,738		2,050,000
6601286401	MIAMI	FL		04/10/2023	4.000	85,645		365,000
6602675925	SAN FRANCISCO	CA		04/10/2023	2.500	716,178		2,700,000
6602700103	MISSION VIEJO	CA		04/10/2023	2.990	860,410		1,330,000
6602702166	FREMONT	CA		04/10/2023	2.750	437,929		900,000
6602694215	SAINT PAUL	MN		04/10/2023	3.250	506,560		1,045,000
6600028903	JACKSONVILLE	FL		04/10/2023	0.000	1,328		45,054

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6602697754	RANCHO PALOS VERDES	CA		04/10/2023	2.750	838,279		1,955,000
6601683185	CHICAGO	IL		04/10/2023	3.750	89,631		1,900,000
6602687011	FREMONT	CA		04/10/2023	2.875	727,912		1,226,000
6602701077	SUNNYVALE	CA		04/10/2023	3.000	907,824		1,400,000
6600851585	STUART	FL		04/10/2023	3.750	820,969		1,252,000
6602701887	MOUND	MN		04/10/2023	3.000	969,008		1,500,000
6601475822	SAINT ANN	MO		04/10/2023	4.500	64,537		110,000
6601679720	BRENTWOOD	TN		04/10/2023	3.500	178,109		785,000
6602696962	MILL VALLEY	CA		04/10/2023	3.000	904,483		1,400,000
6602675297	WILMINGTON	DE		04/10/2023	3.750	710,593		950,000
6601693275	LOS ALTOS	CA		04/10/2023	3.375	697,950		3,635,000
6602678721	CARLSBAD	CA		04/10/2023	3.250	528,989		820,000
6602701507	SANTA FE	NM		04/10/2023	3.000	606,396		2,195,000
6602682863	CARMICHAEL	CA		04/10/2023	3.250	532,043		935,000
6601014902	LOS ANGELES	CA		04/10/2023	3.000	549,002		1,250,000
6601748509	SUNNYVALE	CA		04/10/2023	3.375	928,733		2,190,000
6600844689	ALBUQUERQUE	NM		04/10/2023	3.875	391,786		706,000
6601203976	JACKSONVILLE	FL		04/10/2023	0.000	1,296		52,614
6602702604	LARCHMONT	NY		04/10/2023	3.000	794,346		1,225,000
6601681171	NEW YORK	NY		04/10/2023	3.125	289,312		1,400,000
6601693531	SAN ANSELMO	CA		04/10/2023	3.375	546,559		1,300,000
6602673581	MENLO PARK	CA		04/10/2023	2.750	951,542		2,800,000
6602699123	RIVERSIDE	CA		04/10/2023	3.375	468,189		976,000
6602674530	SCOTTSDALE	AZ		04/10/2023	2.500	806,345		1,950,000
6602688787	LOS ANGELES	CA		04/10/2023	3.250	1,177,979		1,810,000
6602256361	SAN RAFAEL	CA		04/10/2023	4.375	926,979		2,265,000
6602676949	CUPERTINO	CA		04/10/2023	2.750	700,989		2,450,000
6600934795	POWAY	CA		04/10/2023	3.625	1,222,012		2,300,000
6601480145	WINONA	MN		04/10/2023	3.750	268,964		730,000
6600735481	WALLKILL	NY		04/10/2023	2.500	241,510		320,000
6600845579	SAN JOSE	CA		04/10/2023	3.875	848,712		1,745,000
6601750240	LAKE WORTH	FL		04/10/2023	3.375	492,377		791,710
6602693910	GILBERT	AZ		04/10/2023	2.875	517,261		925,000
6600851668	FREMONT	CA		04/10/2023	3.000	625,540		1,196,000
6601469106	ATLANTIC BEACH	FL		04/10/2023	0.000	43,668		127,774
6602696897	SAN FRANCISCO	CA		04/10/2023	3.125	846,060		1,350,000
6602679810	MARCO ISLAND	FL		04/10/2023	3.500	503,427		865,000
6600011701	JACKSONVILLE	FL		04/10/2023	0.000	6,956		58,200
6601475707	WILMETTE	IL		04/10/2023	3.500	253,588		790,000
6600793779	ALEXANDRIA	VA		04/10/2023	3.625	672,812		1,050,000
6600935040	TRUCKEE	CA		04/10/2023	3.750	532,095		810,000
6601806646	YORBA LINDA	CA		04/10/2023	3.500	580,228		1,350,000
6601735126	BERMUDA DUNES	CA		04/10/2023	2.990	223,471		1,242,000
6602673714	SAN ANSELMO	CA		04/10/2023	2.750	717,594		1,550,000
6601825158	IDYLLWILD	CA		04/10/2023	3.250	450,198		805,000
6601733519	ANNANDALE	VA		04/10/2023	2.875	865,290		1,900,000
6600244450	BOISE	ID		04/10/2023	3.500	180,862		548,418
6601482034	GLENCOE	IL		04/10/2023	3.000	254,603		1,250,000
6602685155	PHOENIX	AZ		04/10/2023	3.000	487,611		830,000
6602687201	MESA	AZ		04/10/2023	3.250	1,298,406		2,000,000
6601720441	PHOENIX	AZ		04/10/2023	2.750	483,574		975,000
6600011321	JACKSONVILLE	FL		04/10/2023	0.000	6,850		68,500
6601069302	WASHINGTON	DC		04/10/2023	4.625	442,786		677,000
6601809491	ORLANDO	FL		04/10/2023	3.500	496,709		767,000
6601683557	SAINT LOUIS	MO		04/10/2023	3.250	384,871		1,475,000

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6601705681	CHICAGO	IL		04/10/2023	2.750	494,555		1,300,000
6602694702	ENCINITAS	CA		04/10/2023	3.000	793,985		2,225,000
6602681576	TAHOE CITY	CA		04/10/2023	3.500	633,739		1,100,000
6601472142	NORTHBROOK	IL		04/10/2023	3.500	384,213		1,100,000
6601203570	JACKSONVILLE	FL		04/10/2023	0.000	12,705		120,000
6602698083	PHOENIX	AZ		04/10/2023	3.125	540,260		860,000
6601224311	JACKSONVILLE	FL		04/10/2023	0.000	21,022		63,000
6602700186	PASADENA	CA		04/10/2023	3.250	1,015,996		1,550,000
6600773870	COLLEGE POINT	NY		04/10/2023	3.750	311,014		817,000
6601032847	SAN FRANCISCO	CA		04/10/2023	3.750	340,421		1,800,000
6600915042	PASADENA	CA		04/10/2023	3.625	636,761		1,070,000
6601682039	NEW YORK	NY		04/10/2023	3.625	299,194		2,275,000
6600011545	JACKSONVILLE	FL		04/10/2023	0.000	7,753		70,164
6601707257	LONGWOOD	FL		04/10/2023	2.875	532,663		1,250,000
6602685353	HINSDALE	IL		04/10/2023	2.875	565,887		890,000
6601713966	MURRIETA	CA		04/10/2023	3.375	525,774		1,000,000
6602686229	PHOENIX	AZ		04/10/2023	2.875	479,916		1,260,000
6602690445	ANTHEM	AZ		04/10/2023	3.250	534,150		1,150,000
6602687896	SOUTH BOSTON	MA		04/10/2023	3.750	620,388		1,300,000
6601730549	NASHVILLE	TN		04/10/2023	3.375	582,472		1,600,000
6600675307	JACKSONVILLE	FL		04/10/2023	0.000	22,241		110,000
6601738955	NASHVILLE	TN		04/10/2023	3.125	570,638		1,850,000
6602685239	PHOENIX	AZ		04/10/2023	3.000	1,163,014		2,100,000
6602682160	SOMIS	CA		04/10/2023	3.125	905,294		1,405,000
6601708552	BROOKLYN	NY		04/10/2023	3.375	902,879		1,470,000
6600794264	WOODMERE	NY		04/10/2023	3.625	439,341		1,000,000
6601827311	MORAGA	CA		04/10/2023	3.500	708,989		1,425,000
6602682905	LINCOLNSHIRE	IL		04/10/2023	3.375	491,834		750,000
6600852336	STAR	ID		04/10/2023	3.500	592,389		955,000
6602683770	SAN MARINO	CA		04/10/2023	3.250	880,184		1,350,000
6602691823	FREDERICKSBURG	VA		04/10/2023	2.750	104,346		205,000
6601811968	HAYMARKET	VA		04/10/2023	3.250	827,271		1,299,000
6602690353	PEORIA	AZ		04/10/2023	3.125	464,853		793,000
6601722116	BRENTWOOD	TN		04/10/2023	2.750	643,616		1,355,000
6602681436	LOS ANGELES	CA		04/10/2023	3.250	1,171,471		1,950,000
6601737304	DANVILLE	CA		04/10/2023	3.375	736,452		1,550,000
6602671619	TRUCKEE	CA		04/10/2023	3.250	343,225		975,000
6601808766	SAN RAFAEL	CA		04/10/2023	3.125	1,119,039		1,750,000
6602691641	YORBA LINDA	CA		04/10/2023	2.500	714,672		1,730,000
6601299156	ATLANTIC BEACH	FL		04/10/2023	0.000	19,402		80,000
6602680628	GROSSE POINTE FARMS	MI		04/10/2023	3.125	550,652		850,000
6600133778	MIAMI	FL		04/10/2023	3.625	407,246		540,000
6601233692	KOKOMO	IN		04/10/2023	4.625	69,449		77,000
6602674423	SAN JUAN CAPISTRANO	CA		04/10/2023	2.625	818,825		2,075,000
6602695691	SAN MARINO	CA		04/10/2023	3.375	1,510,587		2,300,000
6602702182	WOODSIDE	CA		04/10/2023	2.875	836,080		6,850,000
6601483826	BROOKLINE	MA		04/10/2023	2.625	356,412		2,475,000
6601693549	CHICAGO	IL		04/10/2023	3.125	839,916		1,600,000
6602696202	FORT LAUDERDALE	FL		04/10/2023	3.250	802,006		2,450,000
6600679283	JACKSONVILLE	FL		04/10/2023	0.000	38,884		104,000
6600795097	BROOKLYN	NY		04/10/2023	3.750	784,353		1,200,000
6601737494	EL CAJON	CA		04/10/2023	2.750	736,188		1,925,000
6601720789	CORONA	CA		04/10/2023	3.250	605,705		950,000
6601475772	SAINT LOUIS	MO		04/10/2023	4.375	60,609		100,000
6602688894	CHICAGO	IL		04/10/2023	2.750	576,688		1,540,000

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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
6600024357	JACKSONVILLE	FL		04/10/2023	0.000	983		36,293
6600025735	JACKSONVILLE	FL		04/10/2023	0.000	2,942		120,869
6602682723	NASHVILLE	TN		04/10/2023	3.375	648,553		1,095,000
6602684240	DESTIN	FL		04/10/2023	3.250	526,154		909,000
6602704451	SACRAMENTO	CA		04/10/2023	4.000	972,685		1,500,000
6601707638	JUPITER	FL		04/10/2023	3.375	945,636		1,500,000
6600011933	JACKSONVILLE	FL		04/10/2023	0.000	6,903		129,000
6602682129	ALAMO	CA		04/10/2023	3.125	1,212,447		2,000,000
6602676675	LOS GATOS	CA		04/10/2023	2.500	1,168,374		3,105,000
6601683250	CHICAGO	IL		04/10/2023	3.625	126,716		1,200,000
6602696905	OAK PARK	CA		04/10/2023	3.125	954,460		1,678,000
6601679738	BROOKLYN	NY		04/10/2023	3.375	67,515		1,450,000
6602698430	MURRIETA	CA		04/10/2023	2.875	498,432		785,000
6600676693	JACKSONVILLE	FL		04/10/2023	0.000	24,756		74,000
6602678317	SANTA FE	NM		04/10/2023	2.875	477,790		1,136,000
6601203505	JACKSONVILLE	FL		04/10/2023	0.000	7,144		80,000
6601700096	HUNTINGTON BEACH	CA		04/10/2023	3.000	758,555		1,210,000
6601684183	BOSTON	MA		04/10/2023	3.000	208,765		1,950,000
6600851783	SANTA CLARITA	CA		04/10/2023	3.625	814,994		1,250,000
6600677139	JACKSONVILLE	FL		04/10/2023	0.000	24,227		79,000
6601057877	SUNNYVALE	CA		04/10/2023	3.750	476,128		1,460,000
6602695881	CARLSBAD	CA		04/10/2023	3.000	631,965		980,000
6601811802	OAKLAND	CA		04/10/2023	2.750	956,134		1,758,000
6600024050	JACKSONVILLE	FL		04/10/2023	0.000	3,716		162,000
6600931890	SCOTTSDALE	AZ		04/10/2023	3.500	1,435,427		2,500,000
6600981341	SAN FRANCISCO	CA		04/10/2023	3.500	1,518,824		2,599,000
6601711903	WESTHAMPTON	NY		04/10/2023	2.750	540,536		1,075,000
6601821926	SAN FRANCISCO	CA		04/10/2023	3.125	895,390		1,750,000
6600026121	JACKSONVILLE	FL		04/10/2023	0.000	3,612		110,000
6602705193	SAN DIEGO	CA		04/10/2023	3.125	761,287		1,137,000
6601677393	REHOBOTH BEACH	DE		04/10/2023	3.750	995,036		4,000,000
6602689116	DANA POINT	CA		04/10/2023	3.125	850,851		1,315,000
6601695965	RIVER FOREST	IL		04/10/2023	3.875	424,485		790,000
6600847393	RIVIERA BEACH	FL		04/10/2023	4.000	629,963		1,475,000
6602694488	WINTER GARDEN	FL		04/10/2023	3.375	613,710		1,165,000
6601204255	JACKSONVILLE	FL		04/10/2023	0.000	13,186		80,000
6601677757	BROOKLYN	NY		04/10/2023	3.125	166,553		1,200,000
6602698273	MOUNTAIN HOUSE	CA		04/10/2023	3.250	465,577		716,000
6601753855	NEW YORK	NY		04/10/2023	3.125	750,999		2,250,000
6602681345	DALY CITY	CA		04/10/2023	3.125	840,189		1,300,000
6601225391	JACKSONVILLE	FL		04/10/2023	0.000	29,184		99,624
6601733188	LOS ALTOS	CA		04/10/2023	2.990	717,822		3,375,000
6601678409	TARRYTOWN	NY		04/10/2023	2.875	111,230		428,000
6601468942	JACKSONVILLE	FL		04/10/2023	0.000	35,542		118,000
6601809988	LADERA RANCH	CA		04/10/2023	3.250	1,943,248		3,220,000
6601818641	STUART	FL		04/10/2023	2.875	506,691		820,000
6602693746	BOISE	ID		04/10/2023	2.990	107,527		435,000
6601752642	WINTER PARK	FL		04/10/2023	3.500	813,230		1,300,000
6602705425	LOS ANGELES	CA		04/10/2023	3.875	760,752		1,200,000
6602675818	ATHERTON	CA		04/10/2023	3.000	701,376		6,800,000
6601683151	GLENCOVE	IL		04/10/2023	3.625	247,307		1,730,000
6602672153	WILDWOOD	MO		04/10/2023	3.250	267,229		1,550,000
6602680065	NAPERVILLE	IL		04/10/2023	3.500	501,492		905,000
6601746917	SAINT LOUIS	MO		04/10/2023	3.125	787,108		1,400,000
6600026683	JACKSONVILLE	FL		04/10/2023	0.000	5,403		30,000

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6601285999	ROBBINSDALE	MN		04/10/2023	5.125	141,576		185,000
6601682583	SCARSDALE	NY		04/10/2023	3.000	81,646		1,100,000
6602694439	NAPA	CA		04/10/2023	3.375	934,272		1,600,000
6601808535	LONGBOAT KEY	FL		04/10/2023	3.875	661,003		1,040,000
6601692202	FREMONT	CA		04/10/2023	3.750	462,260		1,197,000
6602671577	EL CAJON	CA		04/10/2023	3.250	321,200		900,000
6602699602	RENO	NV		04/10/2023	2.990	634,528		1,450,000
6602689975	JACKSONVILLE BEACH	FL		04/10/2023	3.250	766,152		1,385,000
6602672815	WILDOMAR	CA		04/10/2023	3.875	204,677		700,000
6601698647	CHICAGO	IL		04/10/2023	3.375	502,139		1,150,000
6601808857	LITCHFIELD PARK	AZ		04/10/2023	3.500	715,415		1,100,000
6600815515	OKLAHOMA CITY	OK		04/10/2023	3.375	148,110		205,000
6602685197	ROLLING HILLS ESTATES	CA		04/10/2023	2.875	722,132		1,900,000
6602699222	PHOENIX	AZ		04/10/2023	2.875	915,391		1,440,000
6600427741	SAN FRANCISCO	CA		04/10/2023	3.500	465,118		1,180,000
6602680099	BRENTWOOD	TN		04/10/2023	3.375	533,519		815,000
6601489088	SANTA ROSA BEACH	FL		04/10/2023	3.500	627,684		1,787,000
6601681742	NEW YORK	NY		04/10/2023	3.375	199,494		2,250,000
6601718155	CORONA DL MAR	CA		04/10/2023	3.125	856,457		2,800,000
6601698597	SEVIERVILLE	TN		04/10/2023	3.750	281,328		720,000
6602676402	NORTHBROOK	IL		04/10/2023	2.750	674,245		1,525,000
6602700574	BONITA	CA		04/10/2023	2.990	886,287		1,390,000
6602677012	GARDNERVILLE	NV		04/10/2023	3.250	1,016,534		2,100,000
6601225508	JACKSONVILLE	FL		04/10/2023	0.000	24,539		80,000
6602702596	SAN FRANCISCO	CA		04/10/2023	3.500	1,166,806		1,760,000
6601069377	FAIRFAX STATION	VA		04/10/2023	4.375	746,093		1,168,000
6601717124	SAN JUAN CAPISTRANO	CA		04/10/2023	3.125	1,046,109		2,050,000
6601722637	NEW YORK	NY		04/10/2023	3.250	453,100		1,275,000
6602674217	WINCHESTER	MA		04/10/2023	2.625	730,227		1,777,000
6601728832	MOUNTAIN VIEW	CA		04/10/2023	3.500	1,051,663		1,610,000
6602690775	SUDBURY	MA		04/10/2023	3.000	923,655		1,435,000
6602673649	WALNUT CREEK	CA		04/10/2023	2.750	648,779		1,160,000
6602685056	SHERMAN OAKS	CA		04/10/2023	3.000	789,881		1,700,000
6601682674	NEW YORK	NY		04/10/2023	3.000	18,011		1,825,000
6602704717	SANTA BARBARA	CA		04/10/2023	2.500	981,651		4,850,000
6601702613	SAN FRANCISCO	CA		04/10/2023	3.500	881,208		2,200,000
6602684406	SCOTTSDALE	AZ		04/10/2023	3.125	1,050,206		1,800,000
6602676436	DOWNERS GROVE	IL		04/10/2023	2.625	627,394		1,650,000
6600680497	JACKSONVILLE	FL		04/10/2023	0.000	43,899		107,500
6602691153	BEVERLY HILLS	CA		04/10/2023	2.500	775,029		3,100,000
6602676220	SUNNYVALE	CA		04/10/2023	2.750	839,408		2,405,000
6602684034	SAN ANSELMO	CA		04/10/2023	3.000	1,094,225		1,700,000
6602683945	COTO DE CAZA	CA		04/10/2023	2.750	1,067,246		2,300,000
6602682640	ORLANDO	FL		04/10/2023	3.250	467,965		1,150,000
6600025255	JACKSONVILLE	FL		04/10/2023	0.000	2,375		45,479
6601744458	ORONO	MN		04/10/2023	3.375	551,909		1,325,000
6601819102	UPLAND	CA		04/10/2023	3.000	512,888		1,270,000
6602687151	MALIBU	CA		04/10/2023	2.625	1,003,116		5,100,000
6601697912	MARBLEHEAD	MA		04/10/2023	3.875	656,278		1,293,000
6602701226	CHICAGO	IL		04/10/2023	3.000	726,619		1,165,000
6602692425	MADERA	CA		04/10/2023	3.125	184,961		300,000
6601682625	NEW YORK	NY		04/10/2023	3.000	171,931		1,895,000
6600680885	JACKSONVILLE	FL		04/10/2023	0.000	35,585		141,000
6600923350	PHOENIX	AZ		04/10/2023	4.250	469,646		776,300
6600856154	POPLAR BLUFF	MO		04/10/2023	4.750	26,233		145,000

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6602686831	ST LOUIS PARK	MN		04/10/2023	2.875	590,684		980,000
6601229138	ST LOUIS	MO		04/10/2023	7.125	75,484		230,000
6601741959	GARDEN CITY	NY		04/10/2023	2.625	1,054,304		2,550,000
6602711241	PEORIA	AZ		04/10/2023	4.500	860,263		1,120,000
6601746073	MAMMOTH LAKES	CA		04/10/2023	3.125	265,682		460,000
6601479105	SAINT LOUIS	MO		04/10/2023	3.500	101,629		210,000
6602699743	GILBERT	AZ		04/10/2023	3.375	561,656		852,000
6600025495	JACKSONVILLE	FL		04/10/2023	0.000	2,555		50,915
6601729665	VISTA	CA		04/10/2023	3.125	748,259		1,210,000
6602684661	TIBURON	CA		04/10/2023	2.625	744,322		2,750,000
6601733089	SAN FRANCISCO	CA		04/10/2023	3.250	534,328		1,635,000
6600793100	BROOKLYN	NY		04/10/2023	3.750	660,434		1,695,000
6602698778	LAS VEGAS	NV		04/10/2023	2.990	1,192,362		3,100,000
6600790205	RENO	NV		04/10/2023	4.750	385,433		662,000
6600850538	WESTBOROUGH	MA		04/10/2023	3.875	589,185		905,000
6601695759	MORAGA	CA		04/10/2023	3.250	517,269		1,650,000
6602690049	BELMONT	CA		04/10/2023	3.000	1,200,863		2,125,000
6601711804	PLYMOUTH	MI		04/10/2023	3.000	531,646		837,000
6602685650	BOCA RATON	FL		04/10/2023	3.375	820,724		1,255,000
6601733055	PISMO BEACH	CA		04/10/2023	3.375	1,108,209		2,085,000
6602700160	VERNON HILLS	IL		04/10/2023	2.990	594,649		920,000
6602711498	SACRAMENTO	CA		04/10/2023	4.625	607,864		930,000
6602683630	CAPE CORAL	FL		04/10/2023	3.375	200,637		1,528,000
6601714196	SANTA FE	NM		04/10/2023	3.250	676,225		1,195,000
6602699115	MOUNTAIN HOUSE	CA		04/10/2023	3.000	761,094		1,179,000
6600669680	JACKSONVILLE	FL		04/10/2023	5.875	53,340		103,000
6600939976	BRONX	NY		04/10/2023	6.500	28,707		198,000
6602689447	SAN JOSE	CA		04/10/2023	3.000	1,287,324		2,650,000
6600838616	SAN FRANCISCO	CA		04/10/2023	3.875	680,319		1,229,000
6600024282	JACKSONVILLE	FL		04/10/2023	0.000	1,844		16,000
6601738799	OAKLAND	CA		04/10/2023	2.990	602,457		1,575,000
6601481465	CONCORD	MA		04/10/2023	3.063	214,536		1,450,000
6601747840	CUTCHOGUE	NY		04/10/2023	3.000	549,850		860,000
6601698068	WHITE PLAINS	NY		04/10/2023	3.750	475,598		872,500
6600605072	SAN DIEGO	CA		04/10/2023	3.500	704,422		1,370,000
6602701762	WILMETTE	IL		04/10/2023	3.375	1,046,513		1,775,000
6601738229	PHOENIX	AZ		04/10/2023	2.625	455,104		770,000
6600037227	JACKSONVILLE	FL		04/10/2023	3.500	477,742		760,000
6601747444	TARRYTOWN	NY		04/10/2023	3.500	1,182,274		1,970,000
6602696152	SAN DIEGO	CA		04/10/2023	3.000	763,101		1,250,000
6600011693	JACKSONVILLE	FL		04/10/2023	0.000	5,202		51,200
6602702026	DEERFIELD	IL		04/10/2023	2.875	773,216		1,260,000
6601028712	PORTOLA VALLEY	CA		04/10/2023	3.250	348,012		3,360,000
6600830126	HENDERSONVILLE	TN		04/10/2023	2.750	775,218		1,290,000
6602698109	SANTA CLARITA	CA		04/10/2023	2.875	670,262		1,050,000
6601818021	ARLINGTON	VA		04/10/2023	2.990	525,281		1,650,000
6601685958	ST. JAMES	NY		04/10/2023	3.250	211,067		850,000
6601726125	LOS ANGELES	CA		04/10/2023	3.375	1,177,666		1,900,000
6600814609	WHEELING	IL		04/10/2023	4.375	87,387		81,000
6600555897	WESTON	FL		04/10/2023	2.000	395,263		1,050,000
6601750786	PHOENIX	AZ		04/10/2023	3.500	494,039		1,100,000
6601811901	SAN DIEGO	CA		04/10/2023	2.750	1,015,609		1,910,000
6601486639	PROSPECT	KY		04/10/2023	2.990	161,941		785,000
6601700062	CHICAGO	IL		04/10/2023	4.000	460,031		697,000
6600989013	FOUNTAIN HILLS	AZ		04/10/2023	3.625	432,184		1,220,000

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	2	3						
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6601699397	ENCINITAS	CA		04/10/2023	3.500	639,349		1,095,000
6600717703	MERIDIAN	ID		04/10/2023	3.750	408,057		690,000
6601203513	JACKSONVILLE	FL		04/10/2023	0.000	10,541		32,000
6601686527	HARRISON	NY		04/10/2023	3.375	135,151		1,360,000
6600792706	INWOOD	NY		04/10/2023	3.750	777,299		1,800,000
6601688333	WILKINSON	IN		04/10/2023	4.375	540,238		1,355,000
6600037284	OAKLAND	CA		04/10/2023	3.250	718,158		1,275,000
6600795600	FT. LAUDERDALE	FL		04/10/2023	3.500	593,908		1,290,000
6601711176	SCOTTSDALE	AZ		04/10/2023	2.990	664,031		1,040,000
6602701911	LAS VEGAS	NV		04/10/2023	3.250	1,627,849		3,500,000
6602676592	CALABASAS	CA		04/10/2023	2.500	1,332,028		3,400,000
6602677962	SAN MATEO	CA		04/10/2023	2.750	789,514		3,250,000
6600672163	REHOBOTH BEACH	DE		04/10/2023	2.500	771,510		2,950,000
6600921131	MOUNTAIN HOME	ID		04/10/2023	5.000	463,787		890,000
6602675040	FRANKLIN	TN		04/10/2023	2.625	782,666		1,375,000
6601823187	TUCSON	AZ		04/10/2023	3.250	468,706		730,000
6601742700	WATSONVILLE	CA		04/10/2023	3.375	1,224,923		2,320,000
6602674233	DANVILLE	CA		04/10/2023	2.750	1,089,530		2,000,000
6601203349	JACKSONVILLE	FL		04/10/2023	0.000	7,225		80,000
6600026808	JACKSONVILLE	FL		04/10/2023	0.000	4,930		58,200
6601686584	VERNON HILLS	IL		04/10/2023	2.875	121,735		419,000
6602676915	ALEXANDRIA	VA		04/10/2023	2.625	908,650		2,200,000
6601483347	DUBLIN	CA		04/10/2023	3.125	284,673		1,309,000
6601225540	JACKSONVILLE	FL		04/10/2023	0.000	11,258		80,000
6602702109	LOS ANGELES	CA		04/10/2023	2.875	940,960		3,075,000
6601678466	BRAINTREE	MA		04/10/2023	3.250	199,035		760,000
6602695964	SEBASTOPOL	CA		04/10/2023	3.125	970,269		1,495,000
6601825273	SCOTTSDALE	AZ		04/10/2023	3.125	476,462		1,280,000
6601681148	NEW YORK	NY		04/10/2023	3.000	80,745		5,800,000
6601487876	HENDERSON	NV		04/10/2023	3.375	313,625		1,060,000
6601685123	MC LEAN	VA		04/10/2023	3.500	345,642		2,255,000
6601810036	BRADENTON	FL		04/10/2023	2.990	446,389		710,000
6601482885	WINCHESTER	MA		04/10/2023	2.625	201,394		984,000
6602682830	SAN DIEGO	CA		04/10/2023	3.125	1,214,673		2,340,000
6600011685	JACKSONVILLE	FL		04/10/2023	0.000	5,997		51,200
6601673483	RANCHO CUCAMONGA	CA		04/10/2023	3.625	387,068		1,290,000
6601707489	BROOKLYN	NY		04/10/2023	3.125	485,773		860,000
6602692045	MORONGO VALLEY	CA		04/10/2023	2.990	116,451		370,000
6601682948	BROOKLYN	NY		04/10/2023	3.625	160,204		832,000
6602675867	SAN FRANCISCO	CA		04/10/2023	2.750	1,097,207		2,000,000
6602680354	LOS GATOS	CA		04/10/2023	2.875	1,159,060		4,300,000
6602685999	SAN CARLOS	CA		04/10/2023	2.750	906,820		2,337,000
6601286161	COLONIAL BEACH	VA		04/10/2023	6.750	64,115		145,000
6601202119	ATLANTIC BEACH	FL		04/10/2023	0.000	25,342		313,590
6602684315	WALNUT CREEK	CA		04/10/2023	2.875	913,301		2,025,000
6601825224	SCOTTSDALE	AZ		04/10/2023	3.250	900,572		1,400,000
6601211615	MURFREESBORO	TN		04/10/2023	4.250	109,149		370,000
6602675842	NASHVILLE	TN		04/10/2023	2.625	651,670		1,050,000
6602705300	GILBERT	AZ		04/10/2023	3.875	548,624		725,000
6601748194	BROOKLYN	NY		04/10/2023	3.250	1,167,276		2,345,000
6601693291	MANCHESTER	MA		04/10/2023	3.375	771,641		1,565,000
6600028762	JACKSONVILLE	FL		04/10/2023	0.000	1,825		44,903
6601811430	SACRAMENTO	CA		04/10/2023	3.875	669,224		1,640,000
6602680974	COTO DE CAZA	CA		04/10/2023	3.250	1,096,627		1,685,000
6601204503	JACKSONVILLE	FL		04/10/2023	0.000	9,806		80,000

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6601713115	FORT LAUDERDALE	FL		04/10/2023	3.125	1,046,911		1,625,000
6602688266	LAGUNA NIGUEL	CA		04/10/2023	3.250	667,606		1,200,000
6602705839	TRUCKEE	CA		04/10/2023	3.750	644,438		1,095,000
6602687540	COTO DE CAZA	CA		04/10/2023	3.125	1,115,270		2,500,000
6602692052	CAMARILLO	CA		04/10/2023	2.750	177,075		564,000
6600602160	PLEASANT HILL	CA		04/10/2023	4.500	440,499		880,000
6600931445	ENCINITAS	CA		04/10/2023	3.875	714,439		1,450,000
6601482117	PARK RIDGE	IL		04/10/2023	3.000	205,777		860,000
6602700889	SAN FRANCISCO	CA		04/10/2023	2.990	758,024		1,250,000
6600011362	JACKSONVILLE	FL		04/10/2023	0.000	7,579		70,031
6600624230	ASHBURN	VA		04/10/2023	2.125	373,640		645,000
6601202002	ATLANTIC BEACH	FL		04/10/2023	0.000	12,950		80,000
6602681394	LOOKOUT MOUNTAIN	TN		04/10/2023	3.125	555,060		960,000
6601697128	STUDIO CITY	CA		04/10/2023	3.625	809,195		1,413,000
6600677071	JACKSONVILLE	FL		04/10/2023	0.000	19,283		81,000
6602687656	PHOENIX	AZ		04/10/2023	3.250	497,786		804,000
6602684372	CHICAGO	IL		04/10/2023	3.000	469,928		731,000
6601482000	GALLATIN	TN		04/10/2023	3.375	182,269		670,000
6600682006	JACKSONVILLE	FL		04/10/2023	0.000	46,037		104,000
6600012063	JACKSONVILLE	FL		04/10/2023	0.000	8,838		80,000
6602694710	WILDWOOD	MO		04/10/2023	3.000	1,158,591		1,800,000
6600010489	JACKSONVILLE	FL		04/10/2023	0.000	4,565		284,017
6601477182	NAPERVILLE	IL		04/10/2023	3.250	348,886		790,000
6602705995	SHOW LOW	AZ		04/10/2023	3.625	585,291		1,150,000
6601735472	LAKE CITY	FL		04/10/2023	3.375	472,299		724,000
6601747147	ORANGE	CA		04/10/2023	3.250	834,545		1,280,000
6602685551	UNION CITY	CA		04/10/2023	3.375	754,455		1,300,000
6602702265	APOLLO BEACH	FL		04/10/2023	2.875	624,211		1,350,000
6600675984	JACKSONVILLE	FL		04/10/2023	0.000	31,490		107,000
6601678730	HUNTINGTON	NY		04/10/2023	3.375	273,809		705,000
6602705102	HUNTINGTN BCH	CA		04/10/2023	3.375	495,965		1,120,000
6601225318	JACKSONVILLE	FL		04/10/2023	0.000	15,269		66,731
6601684274	WILMETTE	IL		04/10/2023	3.000	214,148		1,285,000
6600676867	JACKSONVILLE	FL		04/10/2023	0.000	34,593		144,000
6600675828	JACKSONVILLE	FL		04/10/2023	0.000	22,288		111,000
6602696087	RANCHO MIRAGE	CA		04/10/2023	3.250	651,988		1,000,000
6600676321	JACKSONVILLE	FL		04/10/2023	0.000	28,665		120,000
6600028887	JACKSONVILLE	FL		04/10/2023	0.000	1,617		44,904
6601736918	NAPLES	FL		04/10/2023	3.250	516,902		800,000
6601708362	NAPERVILLE	IL		04/10/2023	2.750	479,889		766,000
6602683986	DANVILLE	CA		04/10/2023	3.000	1,045,951		1,830,000
6602694751	RENO	NV		04/10/2023	3.250	400,028		1,250,000
6601698167	NEW YORK	NY		04/10/2023	3.875	1,096,174		1,780,000
6602684109	NEWPORT BEACH	CA		04/10/2023	2.750	756,162		2,300,000
6602682681	FOLSOM	CA		04/10/2023	3.000	799,058		1,390,000
6602686963	CORTE MADERA	CA		04/10/2023	3.250	1,183,451		1,825,000
6602683556	RANCHO CUCAMONGA	CA		04/10/2023	3.250	641,935		1,250,000
6602682400	ALTADENA	CA		04/10/2023	3.000	1,096,582		2,010,000
6601751800	OWASSO	OK		04/10/2023	3.250	685,814		1,050,000
6601741694	FORT LAUDERDALE	FL		04/10/2023	3.250	650,528		1,100,000
6601681130	NEW YORK	NY		04/10/2023	3.125	231,380		1,550,000
6600927641	HENDERSON	NV		04/10/2023	3.750	514,100		871,000
6601713438	TOLUCA LAKE	CA		04/10/2023	2.750	426,338		910,000
6601682971	NEW YORK	NY		04/10/2023	4.750	133,048		1,650,000
6601692376	LOS ALAMITOS	CA		04/10/2023	4.000	548,423		1,120,000

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6601820373	CARMEL	CA		04/10/2023	3.500	651,983		1,520,000
6601203455	JACKSONVILLE	FL		04/10/2023	0.000	9,431		80,000
6600850736	PHOENIX	AZ		04/10/2023	3.375	936,778		2,325,000
6601224139	JACKSONVILLE	FL		04/10/2023	0.000	12,086		80,000
6602710581	FRESNO	CA		04/10/2023	4.500	199,245		308,000
6601809830	NEWBURY PARK	CA		04/10/2023	3.375	1,066,188		1,720,000
6602700723	SANTA CLARA	CA		04/10/2023	2.990	753,894		1,960,000
6601804070	MCLEAN	VA		04/10/2023	3.000	431,973		952,000
6601687053	MC LEAN	VA		04/10/2023	3.375	180,699		1,300,000
6602710532	NAPLES	FL		04/10/2023	3.250	132,593		210,000
6602702034	LONG BEACH	IN		04/10/2023	3.000	470,102		730,000
6601487538	WEST NYACK	NY		04/10/2023	3.500	239,041		675,000
6601691832	BEMIDJI	MN		04/10/2023	3.750	632,242		1,200,000
6600680463	JACKSONVILLE	FL		04/10/2023	0.000	37,803		99,000
6601286757	LAS VEGAS	NV		04/10/2023	4.625	136,750		68,000
6600026972	JACKSONVILLE	FL		04/10/2023	0.000	4,194		58,200
6602674258	SAN JOSE	CA		04/10/2023	2.625	1,015,257		3,250,000
6602688142	PAYSON	AZ		04/10/2023	3.625	627,924		840,000
6600011917	JACKSONVILLE	FL		04/10/2023	0.000	7,522		63,300
6601482083	UPLAND	CA		04/10/2023	3.125	162,283		872,000
6600026428	JACKSONVILLE	FL		04/10/2023	0.000	4,117		61,100
6602698562	UPLAND	CA		04/10/2023	3.000	523,308		810,000
6600024647	JACKSONVILLE	FL		04/10/2023	0.000	2,579		50,915
6600231697	BROOKLYN	NY		04/10/2023	3.500	254,173		791,000
6601224352	JACKSONVILLE	FL		04/10/2023	0.000	16,587		80,000
6602711316	GUALALA	CA		04/10/2023	3.625	553,659		1,040,000
6601486498	SARATOGA	CA		04/10/2023	3.250	446,037		1,750,000
6602701606	LA JOLLA	CA		04/10/2023	2.875	1,225,983		2,140,000
6602675115	CARMEL VALLEY	CA		04/10/2023	3.125	1,169,563		2,450,000
6601685370	DIX HILLS	NY		04/10/2023	4.500	117,772		1,400,000
6600483124	WEST SACRAMENTO	CA		04/10/2023	3.250	452,720		660,000
6601051268	DISCOVERY BAY	CA		04/10/2023	3.875	342,099		875,000
6601819920	BRENTWOOD	TN		04/10/2023	3.125	534,866		934,000
6601469197	ATLANTIC BEACH	FL		04/10/2023	0.000	46,655		135,500
6601808527	ST PETERSBURG	FL		04/10/2023	3.875	823,510		1,600,000
6601486571	JOHNSON CITY	TN		04/10/2023	3.750	437,664		1,251,000
6601472902	SAN DIEGO	CA		04/10/2023	3.375	336,175		1,150,000
6601748665	LOS ANGELES	CA		04/10/2023	3.250	948,160		1,665,000
6601673574	SANTA FE	NM		04/10/2023	4.250	408,428		770,000
6602695840	OAKLAND	CA		04/10/2023	3.250	745,006		1,900,000
6601475426	DAVIS	CA		04/10/2023	3.500	343,674		1,085,000
6602682657	BOISE	ID		04/10/2023	3.375	517,964		755,000
6601825281	SCOTTSDALE	AZ		04/10/2023	3.500	530,231		1,050,000
6601482596	CHICAGO	IL		04/10/2023	3.000	272,252		1,225,000
6601202077	ATLANTIC BEACH	FL		04/10/2023	0.000	23,545		80,000
6602678655	RIVERSIDE	CA		04/10/2023	3.250	1,041,308		1,750,000
6601743831	LOS ANGELES	CA		04/10/2023	3.375	1,630,656		2,880,000
6602683622	TEMECULA	CA		04/10/2023	3.250	692,737		1,070,000
6602679059	OAKLAND	CA		04/10/2023	3.125	726,129		1,260,000
6601483115	MANHATTAN BEACH	CA		04/10/2023	3.500	177,987		1,760,000
6602683499	SCOTTSDALE	AZ		04/10/2023	3.125	1,206,311		2,300,000
6600986696	PASADENA	CA		04/10/2023	4.125	404,826		930,000
6600676487	JACKSONVILLE	FL		04/10/2023	0.000	29,534		98,000
6602704618	LAS VEGAS	NV		04/10/2023	3.625	572,796		769,000
6601685735	WANTAGH	NY		04/10/2023	3.000	234,354		700,000

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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
6601203224	JACKSONVILLE	FL		04/10/2023	0.000	7,555		80,000
6601202226	JACKSONVILLE	FL		04/10/2023	0.000	17,729		74,967
6602698224	ANN ARBOR	MI		04/10/2023	3.250	497,604		800,000
6601732008	WELLINGTON	FL		04/10/2023	3.625	1,549,473		2,500,000
6602672658	WEST BLOOMFIELD	MI		04/10/2023	3.375	74,318		700,000
6602711175	PHOENIX	AZ		04/10/2023	4.000	642,736		839,000
6601716621	SAN JOSE	CA		04/10/2023	2.990	700,202		1,094,569
6601383893	PASO ROBLES	CA		04/10/2023	6.500	206,804		650,000
6602673524	DANVILLE	CA		04/10/2023	2.625	984,621		2,375,000
6600024712	JACKSONVILLE BEACH	FL		04/10/2023	0.000	2,975		50,321
6602701853	SANTA BARBARA	CA		04/10/2023	3.000	1,462,730		2,322,400
6600921610	SAN RAFAEL	CA		04/10/2023	4.875	572,137		1,220,000
6600935370	LAS VEGAS	NV		04/10/2023	3.125	592,268		1,000,000
6602710482	FRANKLIN	TN		04/10/2023	4.125	1,200,063		2,000,000
6602684570	WINTER SPRINGS	FL		04/10/2023	3.250	492,835		1,250,000
6601203612	JACKSONVILLE	FL		04/10/2023	0.000	9,152		80,000
6600795733	CORAL GABLES	FL		04/10/2023	3.125	1,025,176		1,715,000
6602675834	VILLA PARK	CA		04/10/2023	2.750	782,455		1,599,000
6600675240	JACKSONVILLE	FL		04/10/2023	0.000	21,982		96,500
6600675182	JACKSONVILLE	FL		04/10/2023	0.000	14,915		101,000
6600011628	JACKSONVILLE	FL		04/10/2023	0.000	7,401		63,300
6600677030	JACKSONVILLE	FL		04/10/2023	0.000	42,175		116,000
6602674738	BOSTON	MA		04/10/2023	2.875	668,110		1,215,000
6601679290	NEW YORK	NY		04/10/2023	3.625	172,608		1,650,000
6602676238	ATLANTIC BEACH	FL		04/10/2023	2.750	567,609		1,365,000
6601811927	ALBANY	CA		04/10/2023	2.875	712,429		1,305,000
6602701317	SAN FRANCISCO	CA		04/10/2023	3.000	556,638		1,550,000
6601224162	JACKSONVILLE	FL		04/10/2023	0.000	15,658		80,000
6601743518	SANTA FE	NM		04/10/2023	3.875	624,586		950,000
6602704535	CARLSBAD	CA		04/10/2023	3.250	764,455		1,655,000
6601486878	SOUTH BARRINGTON	IL		04/10/2023	2.875	230,605		790,000
6601680017	GARDEN CITY	NY		04/10/2023	3.750	109,713		755,000
6601676296	PALO ALTO	CA		04/10/2023	5.250	915,306		3,200,000
6602689181	RANCHO CUCAMONGA	CA		04/10/2023	3.125	539,489		950,000
6601678458	NEW HYDE PARK	NY		04/10/2023	2.375	165,539		567,500
6602700020	KNOXVILLE	TN		04/10/2023	3.125	1,002,061		1,800,000
6600846056	BOLINAS	CA		04/10/2023	3.500	1,302,870		1,795,288
6601827303	SACRAMENTO	CA		04/10/2023	2.990	578,043		1,150,000
6601742734	IRVINE	CA		04/10/2023	2.875	730,025		1,525,000
6602699362	CHINO HILLS	CA		04/10/2023	3.625	716,274		1,080,000
6601709436	SAN DIEGO	CA		04/10/2023	3.375	675,654		1,435,000
6601719302	TUCSON	AZ		04/10/2023	3.125	719,269		1,650,000
6602694280	PALM CITY	FL		04/10/2023	3.250	688,729		1,100,000
6600680513	JACKSONVILLE	FL		04/10/2023	0.000	37,148		105,000
6602706589	NORTH HILLS	NY		04/10/2023	2.750	1,052,310		1,585,000
6600569625	RIDGEWOOD	NY		04/10/2023	4.375	594,147		915,000
6602710896	LITCHFIELD PARK	AZ		04/10/2023	4.375	774,781		1,250,000
6600425471	VENICE	CA		04/10/2023	4.375	535,344		2,300,000
6600012097	JACKSONVILLE	FL		04/10/2023	0.000	9,140		80,000
6602701234	CHICAGO	IL		04/10/2023	3.000	464,522		815,000
6601710533	ANN ARBOR	MI		04/10/2023	3.125	476,262		1,375,000
6601710178	BOLTON	MA		04/10/2023	3.250	457,909		872,000
6601736934	SAN JOSE	CA		04/10/2023	3.125	793,425		1,240,000
6601477240	SMITHTON	IL		04/10/2023	4.250	82,279		145,000
6601224071	JACKSONVILLE	FL		04/10/2023	0.000	13,840		70,670

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6602673839	SOUTH PASADENA	CA		04/10/2023	2.750	978,830		2,100,000
6601808345	FREMONT	CA		04/10/2023	2.625	901,917		2,435,000
6601698423	ORIENT	NY		04/10/2023	3.750	524,018		1,900,000
6601224154	JACKSONVILLE	FL		04/10/2023	0.000	18,816		80,000
6602689132	LIDO BEACH	NY		04/10/2023	3.000	886,679		1,700,000
6601745521	SONOMA	CA		04/10/2023	3.250	1,892,768		3,500,000
6602692433	SIMI VALLEY	CA		04/10/2023	2.625	351,169		1,000,000
6600842725	PEQUOT LAKES	MN		04/10/2023	4.000	843,053		1,425,000
6600676941	JACKSONVILLE	FL		04/10/2023	0.000	24,785		77,000
6601702597	TIBURON	CA		04/10/2023	3.875	474,390		3,200,000
6601711721	WALTHAM	MA		04/10/2023	2.990	452,752		780,000
6600055823	SANTA ROSA	CA		04/10/2023	3.625	610,123		1,050,000
6602678069	PHOENIX	AZ		04/10/2023	3.375	554,461		825,000
6600010927	JACKSONVILLE	FL		04/10/2023	0.000	8,043		65,417
6601727735	CHICAGO	IL		04/10/2023	3.000	734,183		1,155,000
6601468793	JACKSONVILLE BEACH	FL		04/10/2023	0.000	57,483		125,000
6601706879	SAN FRANCISCO	CA		04/10/2023	2.750	800,653		1,600,000
6602691245	MCLEAN	VA		04/10/2023	2.625	1,102,414		1,900,000
6601725481	CAMARILLO	CA		04/10/2023	3.250	727,362		1,500,000
6601710475	SAN JOSE	CA		04/10/2023	3.125	658,350		1,485,000
6602686807	SCOTTSDALE	AZ		04/10/2023	2.875	543,805		1,100,000
6602682004	COOPER CITY	FL		04/10/2023	3.125	653,032		1,025,000
6601202028	ATLANTIC BEACH	FL		04/10/2023	0.000	13,062		80,000
6600852120	TUCSON	AZ		04/10/2023	3.375	794,314		1,875,000
6601696005	PONTE VEDRA BEACH	FL		04/10/2023	3.750	652,924		1,250,000
6602696574	CHICAGO	IL		04/10/2023	3.000	1,517,695		2,350,000
6601703660	NEWCASTLE	CA		04/10/2023	2.875	816,645		1,650,000
6601709873	NASHVILLE	TN		04/10/2023	2.875	500,540		940,000
6601812123	SANTA ANA	CA		04/10/2023	3.125	890,141		1,400,000
6601681759	NEW CITY	NY		04/10/2023	3.500	192,029		1,700,000
6602710763	TOLUCA LAKE	CA		04/10/2023	3.625	907,785		1,815,000
6601737775	SARATOGA	CA		04/10/2023	2.990	1,562,164		3,865,000
6602705722	RIPON	CA		04/10/2023	4.125	657,548		855,000
6600676370	JACKSONVILLE	FL		04/10/2023	0.000	26,831		110,000
6602701416	TARZANA	CA		04/10/2023	3.000	805,418		1,475,000
6601752543	SIERRA MADRE	CA		04/10/2023	3.500	495,525		1,275,000
6600876400	FREEDOM	CA		04/10/2023	5.000	289,534		365,000
6601805614	SUNNYVALE	CA		04/10/2023	2.875	883,403		2,575,000
6602684380	UPLAND	CA		04/10/2023	3.375	818,209		1,203,000
6602694975	BRIGHTON	MI		04/10/2023	3.250	638,617		978,000
6601680330	BROOKLYN	NY		04/10/2023	3.375	195,691		2,450,000
6601687012	NEW YORK	NY		04/10/2023	3.250	240,381		1,650,000
6600011495	JACKSONVILLE	FL		04/10/2023	0.000	6,433		58,200
6601224964	JACKSONVILLE	FL		04/10/2023	0.000	16,175		78,901
6601827261	THOMPSONS STATION	TN		04/10/2023	2.875	487,791		870,000
6602699032	UNION CITY	CA		04/10/2023	2.875	864,217		1,500,000
6600437567	SAN JOSE	CA		04/10/2023	3.375	390,279		675,000
6602681758	VIRGINIA BEACH	VA		04/10/2023	3.250	509,353		1,250,000
6601203950	JACKSONVILLE	FL		04/10/2023	0.000	1,520		55,000
6601676551	GRASS VALLEY	CA		04/10/2023	5.500	641,403		940,000
6602683614	WESTLAKE VLG	CA		04/10/2023	2.875	1,035,984		1,620,000
6601469031	ATLANTIC BEACH	FL		04/10/2023	0.000	39,341		133,400
6602701580	PLEASANTON	CA		04/10/2023	3.375	854,183		1,298,000
6601696807	SAN MARCOS	CA		04/10/2023	3.500	624,178		1,200,000
6601474833	EDWARDSVILLE	IL		04/10/2023	4.375	101,751		140,000

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6601743930	EVANSTON	IL		04/10/2023	3.375	884,854		1,350,000
6602701564	SAN JOSE	CA		04/10/2023	2.875	930,943		2,400,000
6601742247	SAN MARINO	CA		04/10/2023	3.000	1,173,588		2,400,000
6601818732	ARLINGTON	VA		04/10/2023	3.375	509,709		830,000
6600851932	KNOXVILLE	TN		04/10/2023	3.750	551,945		840,000
6601747477	SANIBEL	FL		04/10/2023	3.500	505,552		768,000
6601817023	CULVER CITY	CA		04/10/2023	3.000	447,123		1,100,000
6602681154	PORTER RANCH	CA		04/10/2023	2.875	749,970		1,180,000
6602682756	PLEASANTON	CA		04/10/2023	3.250	713,112		1,670,000
6601204412	JACKSONVILLE	FL		04/10/2023	0.000	13,512		80,000
6602689488	SANTA BARBARA	CA		04/10/2023	2.625	840,568		3,150,000
6600989252	ARLINGTON	VA		04/10/2023	3.625	583,210		1,177,000
6602673573	SANTA CRUZ	CA		04/10/2023	2.750	941,978		1,675,000
6602671478	DAVIS	CA		04/10/2023	2.625	298,007		1,010,000
6601203935	JACKSONVILLE	FL		04/10/2023	0.000	2,623		80,000
6601727321	PASADENA	CA		04/10/2023	2.625	755,460		2,350,000
6600025370	JACKSONVILLE	FL		04/10/2023	0.000	2,546		52,423
6600025487	JACKSONVILLE	FL		04/10/2023	0.000	5,998		80,000
6601698019	NEW YORK	NY		04/10/2023	3.875	702,771		1,155,000
6602676774	HERMOSA BEACH	CA		04/10/2023	2.625	786,579		1,680,000
6600785718	MCLEAN	VA		04/10/2023	4.250	564,570		940,000
6602690387	SCOTTSDALE	AZ		04/10/2023	3.375	921,343		2,200,000
6600039488	MORAGA	CA		04/10/2023	3.500	634,543		1,390,000
6602675198	TOPANGA	CA		04/10/2023	3.750	1,064,191		1,445,000
6600024548	JACKSONVILLE	FL		04/10/2023	0.000	1,118		39,000
6601718262	CAPTIVA	FL		04/10/2023	2.500	1,611,559		6,000,000
6602710920	CAMBRIDGE	MA		04/10/2023	3.625	645,298		1,580,000
6602673300	FRANKLIN	TN		04/10/2023	2.875	479,589		825,000
6602680792	GLENDORA	CA		04/10/2023	3.500	887,070		1,690,000
6600490392	HUNTINGTON BEACH	CA		04/10/2023	3.375	650,918		1,345,000
6602701085	DELRAY BEACH	FL		04/10/2023	3.000	546,930		875,000
6601685313	BROOKLYN	NY		04/10/2023	3.000	149,515		3,600,000
6601165191	GALAX	VA		04/10/2023	2.750	50,749		80,000
6602685270	GLENCOE	IL		04/10/2023	2.875	744,207		2,750,000
6602680149	BOSTON	MA		04/10/2023	3.000	722,766		1,150,000
6602685882	IRVINE	CA		04/10/2023	2.875	1,409,658		2,230,000
6602699818	SAN FRANCISCO	CA		04/10/2023	3.375	983,063		1,500,000
6600028861	JACKSONVILLE	FL		04/10/2023	0.000	1,733		45,104
6601722785	NAPLES	FL		04/10/2023	3.375	624,764		980,000
6602694744	DALY CITY	CA		04/10/2023	3.250	798,685		1,225,000
6602674696	SAN RAMON	CA		04/10/2023	2.750	678,423		2,430,000
6600430968	CHICAGO	IL		04/10/2023	3.875	437,567		670,000
6601489260	NAPLES	FL		04/10/2023	3.875	319,403		810,000
6601204677	JACKSONVILLE	FL		04/10/2023	0.000	9,839		80,000
6601480095	WASHINGTON	DC		04/10/2023	3.250	422,623		950,000
6601470815	ATLANTIC BEACH	FL		04/10/2023	0.000	47,152		97,787
6601699181	LOS ANGELES	CA		04/10/2023	3.500	864,491		1,600,000
6602705821	OCEANSIDE	CA		04/10/2023	3.375	595,349		1,200,000
6601678128	CHARLESTOWN	MA		04/10/2023	3.500	278,831		1,250,000
6601827576	PALM SPRINGS	CA		04/10/2023	3.875	531,074		925,000
6602688274	MESA	AZ		04/10/2023	3.250	654,320		1,266,000
6602695410	TORRANCE	CA		04/10/2023	3.500	789,537		1,195,000
6601740399	LONG BEACH	CA		04/10/2023	3.000	449,969		1,655,000
6600036773	WESTMONT	IL		04/10/2023	3.500	454,110		725,000
6601686865	WASHINGTON	DC		04/10/2023	3.000	35,428		284,000

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6600086828	CHICAGO	IL		04/10/2023	4.375	17,949		336,808
6601716134	PALM BEACH	FL		04/10/2023	2.875	602,498		1,550,000
6601735266	LAGUNA BEACH	CA		04/10/2023	2.750	669,634		1,715,000
6600057241	DEL MAR	CA		04/10/2023	3.250	730,598		1,250,000
6600024530	JACKSONVILLE	FL		04/10/2023	0.000	1,818		44,173
6602676089	SAN RAMON	CA		04/10/2023	2.750	843,542		1,730,000
6602684505	SCOTTSDALE	AZ		04/10/2023	3.125	560,757		950,000
6600934993	SAN JOSE	CA		04/10/2023	3.500	656,891		1,014,000
6602690833	BURNSVILLE	MN		04/10/2023	3.250	490,740		1,030,000
6600025339	JACKSONVILLE	FL		04/10/2023	0.000	2,611		52,393
6601203638	JACKSONVILLE	FL		04/10/2023	0.000	4,063		58,200
6600441478	SEDONA	AZ		04/10/2023	3.625	476,623		770,000
6602686930	MIROMAR LAKES	FL		04/10/2023	2.625	678,936		2,657,000
6601224329	JACKSONVILLE	FL		04/10/2023	0.000	19,511		80,000
6601224873	JACKSONVILLE	FL		04/10/2023	0.000	20,408		80,000
6601697458	MORGAN HILL	CA		04/10/2023	4.375	377,095		1,020,000
6601718023	MOUNTAIN HOUSE	CA		04/10/2023	3.250	540,209		975,000
6602711746	SAN RAFAEL	CA		04/10/2023	3.750	896,322		2,050,000
6601203497	JACKSONVILLE	FL		04/10/2023	0.000	1,326		80,000
6601821777	SAN FRANCISCO	CA		04/10/2023	2.625	565,588		1,700,000
6600689357	EVERGREEN PARK	IL		04/10/2023	3.875	36,725		180,000
6600554841	PEMBROKE PINES	FL		04/10/2023	3.875	239,806		355,000
6601733550	DUBLIN	CA		04/10/2023	3.125	951,220		1,750,000
6600930918	AREA OF AGOURA HILLS	CA		04/10/2023	3.750	762,739		1,535,000
6602677053	LOS ANGELES	CA		04/10/2023	3.375	1,126,772		2,000,000
6600707134	JACKSONVILLE	FL		04/10/2023	3.625	667,797		422,000
6600676933	JACKSONVILLE	FL		04/10/2023	0.000	21,748		85,000
6602681410	KANSAS CITY	MO		04/10/2023	3.125	500,445		805,000
6600024514	JACKSONVILLE	FL		04/10/2023	0.000	1,935		51,353
6602671551	HUNTINGTON BEACH	CA		04/10/2023	3.875	1,665,572		3,500,000
6602679638	NOVATO	CA		04/10/2023	3.375	767,824		1,425,000
6602704345	MOORESBURG	TN		04/10/2023	4.125	954,255		1,400,000
6602672203	LAGUNA BEACH	CA		04/10/2023	3.750	519,659		1,950,000
6602685437	REDLANDS	CA		04/10/2023	2.875	807,235		1,350,000
6602693308	SCOTTSDALE	AZ		04/10/2023	2.875	790,178		1,680,000
6600039207	TUCSON	AZ		04/10/2023	3.375	679,104		1,110,000
6600680547	JACKSONVILLE	FL		04/10/2023	0.000	37,144		101,000
6600679291	JACKSONVILLE	FL		04/10/2023	0.000	40,367		163,000
6601685610	WAKEFIELD	MA		04/10/2023	3.500	211,099		830,000
6601477281	SAINT LOUIS	MO		04/10/2023	3.250	52,195		160,000
6601475103	FRANKLIN	MI		04/10/2023	3.375	301,462		700,000
6602695311	BOZEMAN	MT		04/10/2023	3.250	519,259		795,000
6602702083	SAN FRANCISCO	CA		04/10/2023	2.875	773,216		1,250,000
6602693837	RESTON	VA		04/10/2023	3.125	202,424		350,000
6601711382	MCLEAN	VA		04/10/2023	3.375	896,861		1,600,000
6601023408	HUNTINGTON BEACH	CA		04/10/2023	3.875	951,718		1,750,000
6601203687	JACKSONVILLE	FL		04/10/2023	0.000	10,839		80,000
6602699693	DANA POINT	CA		04/10/2023	3.125	755,062		2,300,000
6602711167	SAN RAFAEL	CA		04/10/2023	3.500	588,145		2,850,000
6601809343	SCOTTSDALE	AZ		04/10/2023	3.625	459,980		825,000
6600919564	FULLERTON	CA		04/10/2023	4.250	1,215,415		2,090,000
6601686600	NEEDHAM	MA		04/10/2023	3.125	241,646		1,175,000
6601750323	LA JOLLA	CA		04/10/2023	2.875	465,715		2,585,000
6602683663	CHINO HILLS	CA		04/10/2023	3.625	572,003		925,000
6601485078	LAS VEGAS	NV		04/10/2023	3.250	203,233		588,000

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6602701614	SAN FRANCISCO	CA		04/10/2023	2.875	925,778		1,950,000
6602696699	GLEN ELLYN	IL		04/10/2023	3.000	464,542		785,000
6602692193	CHICAGO	IL		04/10/2023	3.375	148,472		250,000
6601736876	PARKLAND	FL		04/10/2023	2.875	636,499		975,000
6602706431	QUEEN CREEK	AZ		04/10/2023	3.750	863,276		1,400,000
6602702398	PACIFICA	CA		04/10/2023	2.875	824,764		1,280,000
6602688720	BOCA RATON	FL		04/10/2023	3.500	705,093		1,290,000
6601693077	LOS ANGELES	CA		04/10/2023	3.500	768,741		1,600,000
6600024480	JACKSONVILLE	FL		04/10/2023	0.000	1,870		44,347
6601224253	JACKSONVILLE	FL		04/10/2023	0.000	19,374		80,000
6602692029	OCEANSIDE	CA		04/10/2023	3.125	634,239		950,000
6601225433	JACKSONVILLE	FL		04/10/2023	0.000	18,717		80,513
6601713271	PASADENA	CA		04/10/2023	2.875	816,988		1,590,000
6602682970	WALNUT CREEK	CA		04/10/2023	3.375	697,175		1,065,000
6602685528	HENDERSON	NV		04/10/2023	3.500	1,085,833		1,700,000
6602680024	THOUSAND OAKS	CA		04/10/2023	3.375	777,200		1,215,000
6602687284	SAN MARCOS	CA		04/10/2023	2.750	709,980		1,290,000
6600677279	JACKSONVILLE	FL		04/10/2023	0.000	29,112		110,000
6602688571	SAN JOSE	CA		04/10/2023	3.625	690,218		2,000,000
6601702639	PHOENIX	AZ		04/10/2023	3.250	503,996		948,000
6602684943	BRENTWOOD	TN		04/10/2023	2.625	684,306		1,280,000
6600935602	MOSS BEACH	CA		04/10/2023	3.375	727,263		1,125,000
6602674092	SANTA CLARA	CA		04/10/2023	2.750	788,725		1,750,000
6601678953	NEW YORK	NY		04/10/2023	4.750	207,211		2,860,000
6602698729	LADERA RANCH	CA		04/10/2023	3.125	887,509		1,390,000
6600925827	IRVINE	CA		04/10/2023	3.875	116,873		678,000
6601678623	ARLINGTON	VA		04/10/2023	3.125	239,416		1,150,000
6601383901	GARDEN GROVE	CA		04/10/2023	6.750	119,062		315,000
6601682823	EVANSTON	IL		04/10/2023	2.875	222,558		860,000
6600011404	JACKSONVILLE	FL		04/10/2023	0.000	5,210		59,515
6602674720	KETCHUM	ID		04/10/2023	2.750	1,395,743		5,422,000
6602689645	WESTLAKE VILLAGE	CA		04/10/2023	3.125	749,344		1,230,000
6600011206	JACKSONVILLE	FL		04/10/2023	0.000	6,399		56,000
6602702745	EDINA	MN		04/10/2023	2.875	518,699		810,000
6601724831	BRENTWOOD	TN		04/10/2023	3.250	657,764		1,020,000
6601684118	ARMONK	NY		04/10/2023	3.000	366,156		1,775,000
6602698463	CALDWELL	ID		04/10/2023	3.000	579,096		1,315,000
6601683359	KINGS POINT	NY		04/10/2023	3.750	255,734		3,850,000
6601040881	SAN MATEO	CA		04/10/2023	3.875	417,465		1,280,000
6600924325	SAN JOSE	CA		04/10/2023	3.875	1,300,219		2,535,000
6601735134	LAS VEGAS	NV		04/10/2023	3.875	840,635		1,255,000
6600852864	MCHENRY	IL		04/10/2023	2.500	119,372		259,000
6600938713	HIGHLAND MILLS	NY		04/10/2023	3.000	245,489		274,000
6601754051	PORT ST JOE	FL		04/10/2023	3.000	1,064,425		1,600,000
6601744383	RENO	NV		04/10/2023	3.250	545,060		2,500,000
6601822130	DANVILLE	CA		04/10/2023	3.375	677,350		1,125,000
6600934654	CARMEL	CA		04/10/2023	3.375	1,579,798		3,800,000
6601682393	SAINT ALBANS	MO		04/10/2023	4.125	75,114		1,100,000
6602674613	DANVILLE	CA		04/10/2023	2.625	891,114		1,620,000
6602696210	SWAMPSCOTT	MA		04/10/2023	3.000	662,348		1,480,000
6600666140	CAVE CREEK	AZ		04/10/2023	3.500	971,091		2,300,000
6601714683	SCOTTSDALE	AZ		04/10/2023	3.000	686,245		1,800,000
6602705557	HUNTINGTON BEACH	CA		04/10/2023	3.625	1,254,195		2,400,000
6602685585	GRETNA	NE		04/10/2023	2.875	820,242		1,250,000
6601717314	SCOTTSDALE	AZ		04/10/2023	3.125	523,015		975,000

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6602685791	SANTA FE	NM		04/10/2023	3.750	833,920		1,250,000
6602683812	SAN DIEGO	CA		04/10/2023	2.875	700,944		1,098,000
6600675331	JACKSONVILLE	FL		04/10/2023	0.000	30,939		108,000
6601706572	SAN FRANCISCO	CA		04/10/2023	2.875	448,936		1,080,000
6602688068	VERDI	NV		04/10/2023	4.125	592,249		930,000
6601486852	PIEDMONT	CA		04/10/2023	2.990	222,272		1,440,000
6601678912	NEW YORK	NY		04/10/2023	3.250	288,694		2,850,000
6601682922	SANDS POINT	NY		04/10/2023	3.375	298,827		2,250,000
6601384032	ATLANTIC BEACH	FL		04/10/2023	0.000	15,992		115,000
6600677428	JACKSONVILLE	FL		04/10/2023	0.000	38,398		104,000
6601739649	GREGORY	MI		04/10/2023	3.125	549,639		900,000
6601681049	NEW YORK	NY		04/10/2023	3.125	214,168		1,025,000
6601692681	SAINT HELENA	CA		04/10/2023	3.500	443,417		1,000,000
6602711605	WHITE STONE	VA		04/10/2023	4.125	1,003,551		1,700,000
6601692475	SYOSSET	NY		04/10/2023	3.625	493,691		1,250,000
6602688605	LA MESA	CA		04/10/2023	3.375	1,141,537		1,750,000
6601678847	BROOKLYN	NY		04/10/2023	3.375	158,198		3,200,000
6602704980	EAGLE	ID		04/10/2023	3.250	616,357		890,000
6602690767	BOLTON	MA		04/10/2023	3.750	577,954		865,000
6601740829	MORGAN HILL	CA		04/10/2023	2.875	449,915		1,370,000
6602711332	MOUNTAIN VIEW	CA		04/10/2023	3.625	810,355		1,625,000
6602680552	SEBASTOPOL	CA		04/10/2023	3.000	660,427		1,600,000
6602694926	EL SEGUNDO	CA		04/10/2023	3.250	1,083,930		1,665,000
6602685312	TUCSON	AZ		04/10/2023	2.875	492,767		775,000
6602688589	SAN BRUNO	CA		04/10/2023	3.375	841,690		1,500,000
6601827477	FREMONT	CA		04/10/2023	3.250	693,405		1,225,000
6602692250	LA VERNE	CA		04/10/2023	3.000	252,684		750,000
6600011644	JACKSONVILLE	FL		04/10/2023	0.000	7,520		181,000
6602699644	TRACY	CA		04/10/2023	2.990	535,228		900,000
6601809202	NASHVILLE	TN		04/10/2023	3.625	889,430		1,400,000
6601679365	EASTHAM	MA		04/10/2023	3.375	241,807		930,000
6601723346	LYNNFIELD	MA		04/10/2023	3.500	852,989		1,300,000
6601728154	SAN CARLOS	CA		04/10/2023	3.250	1,339,890		3,465,000
6602693563	GLENDORA	CA		04/10/2023	3.000	889,144		1,600,000
6601696443	SAN FRANCISCO	CA		04/10/2023	3.250	721,277		1,475,000
6601708875	TUCSON	AZ		04/10/2023	3.250	564,907		1,464,000
6602674654	BERKELEY	CA		04/10/2023	2.750	838,269		1,450,000
6601383018	JACKSONVILLE	FL		04/10/2023	0.000	22,451		121,400
6602675321	SANTA MONICA	CA		04/10/2023	3.375	705,307		1,950,000
6602683101	LINCOLN	CA		04/10/2023	3.250	538,690		924,000
6602700780	OAKLAND	CA		04/10/2023	2.990	927,933		1,530,000
6601485953	SANTA MONICA	CA		04/10/2023	3.875	707,884		2,400,000
6600524570	DAVIE	FL		04/10/2023	3.875	781,401		1,300,000
6602674944	RIVIERA BEACH	FL		04/10/2023	3.125	1,350,399		2,575,000
6602671239	FULLERTON	CA		04/10/2023	3.500	371,081		1,070,000
6601383083	ATLANTIC BEACH	FL		04/10/2023	0.000	28,764		115,070
6601723148	SAN JOSE	CA		04/10/2023	3.125	1,100,578		1,765,000
6602677533	ALEXANDRIA	VA		04/10/2023	2.875	695,835		1,350,000
6602693670	MOUNTAIN HOUSE	CA		04/10/2023	2.500	523,303		930,000
6601817908	OAKLAND	CA		04/10/2023	2.875	691,787		1,860,000
6602687045	SAN JOSE	CA		04/10/2023	3.000	992,266		2,220,000
6602700434	TARZANA	CA		04/10/2023	3.375	922,909		1,400,000
6602691781	CHATTANOOGA	TN		04/10/2023	2.750	149,878		255,000
6600681131	JACKSONVILLE	FL		04/10/2023	0.000	55,595		108,000
6601687160	CAMBRIDGE	MA		04/10/2023	3.625	181,420		2,500,000

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6602681881	FRANKLIN	TN		04/10/2023	3.125	573,326		926,000
6601713123	CAVE CREEK	AZ		04/10/2023	2.990	404,406		795,000
6602702430	NEWCASTLE	CA		04/10/2023	3.000	970,881		2,100,000
6601485292	LOS GATOS	CA		04/10/2023	3.750	639,978		1,515,000
6601812107	YORBA LINDA	CA		04/10/2023	3.125	753,567		1,440,000
6601818815	KEY WEST	FL		04/10/2023	3.375	591,775		1,800,000
6602698745	PEMBROKE PINES	FL		04/10/2023	3.750	621,460		930,000
6602687920	WASHINGTON	DC		04/10/2023	3.250	725,515		1,241,000
6602690429	GILBERT	AZ		04/10/2023	3.000	557,025		920,000
6601203604	JACKSONVILLE	FL		04/10/2023	0.000	8,244		58,200
6601708578	SAN JOSE	CA		04/10/2023	2.875	698,060		1,100,000
6601710657	ALTADENA	CA		04/10/2023	2.875	1,313,787		2,500,000
6601483578	CARMEL	IN		04/10/2023	3.250	192,407		1,000,000
6601714170	NASHVILLE	TN		04/10/2023	2.750	570,061		1,050,000
6602678432	SCOTTSDALE	AZ		04/10/2023	3.250	635,532		
6602695154	SAINT AUGUSTINE	FL		04/10/2023	3.000	789,996		
6601480301	ANN ARBOR	MI		04/10/2023	3.375	280,119		
6601681015	NEW YORK	NY		04/10/2023	3.375	239,764		
6600851403	MALIBU	CA		04/10/2023	3.990	718,529		
6601686816	NEPONSIT	NY		04/10/2023	3.625	64,712		
6601203836	JACKSONVILLE	FL		04/10/2023	0.000	2,106		
6601683839	PURCHASE	NY		04/10/2023	4.875	36,254		
6601673376	FULLERTON	CA		04/10/2023	3.250	352,248		
6601678219	SCARSDALE	NY		04/10/2023	4.500	13,225		
6601684589	BROOKLINE	MA		04/10/2023	3.750	35,615		
6601748202	LOUISVILLE	KY		04/10/2023	3.375	663,774		
6602690510	PHOENIX	AZ		04/10/2023	2.875	950,373		
6602682889	AUBURN	CA		04/10/2023	3.625	604,721		
6601743054	MARCO ISLAND	FL		04/10/2023	3.375	865,627		
6601487991	FAIRFAX	VA		04/10/2023	3.000	5,906		
6601679472	JAMAICA PLAIN	MA		04/10/2023	3.250	11,595		
6600794918	ARLINGTON	VA		04/10/2023	4.250	632,349		
6601203992	JACKSONVILLE	FL		04/10/2023	0.000	1,652		
6601682575	NEW YORK	NY		04/10/2023	4.875	52,197		
6600017997	BROOKLYN	NY		04/10/2023	9.500	33,745		
6601683805	RYE	NY		04/10/2023	3.375	250,417		
6602692920	TUCSON	AZ		04/10/2023	3.490	145,461		
6601681106	NEW YORK	NY		04/10/2023	2.875	16,163		
6601687087	NEW YORK	NY		04/10/2023	3.625	88,925		
6601808725	WASHINGTON	DC		04/10/2023	3.250	1,181,237		
6602686724	EL DORADO HILLS	CA		04/10/2023	2.625	633,507		
6600011222	JACKSONVILLE	FL		04/10/2023	0.000	927		
6601684514	CHICAGO	IL		04/10/2023	3.000	1,939		
6601811687	RANCHO MIRAGE	CA		04/10/2023	3.500	501,328		
6601702621	WATERFORD	VA		04/10/2023	3.250	421,476		
6600934803	TUCSON	AZ		04/10/2023	3.990	645,529		
6602675412	CARDIFF BY THE SEA	CA		04/10/2023	3.500	677,817		
6602699446	SAN MATEO	CA		04/10/2023	3.250	825,087		
6602710599	BIG BEAR LAKE	CA		04/10/2023	4.125	323,576		
6601684480	BELMONT	MA		04/10/2023	2.875	42,115		
6601682690	NEW YORK	NY		04/10/2023	5.375	22,036		
6602682350	GOLETA	CA		04/10/2023	3.250	598,067		
6601490029	CHICAGO	IL		04/10/2023	3.625	322,315		
6602701846	MILL VALLEY	CA		04/10/2023	3.000	857,612		
6601476622	NEEDHAM	MA		04/10/2023	2.990	16,624		

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
6602679216	MINNEAPOLIS	MN		04/10/2023	3.250	568,962		
6600025446	JACKSONVILLE	FL		04/10/2023	0.000	1,899		
6600933235	PALM SPRINGS	CA		04/10/2023	3.375	253,563		
6600929431	LAFAYETTE	CA		04/10/2023	3.875	4,216		
6601475517	EVANSTON	IL		04/10/2023	3.250	34,424		
6601721704	BROOKLYN	NY		04/10/2023	3.250	748,961		
6601680306	BROOKLYN	NY		04/10/2023	4.500	10,404		
6601682864	NEW YORK	NY		04/10/2023	3.625	111,476		
6602675032	SCOTTSDALE	AZ		04/10/2023	3.375	731,938		
0399999. Mortgages in good standing - Residential mortgages-all other						2,587,759,757		5,915,007,102
04132200	Otis Orchards	WA		06/29/2023	5.360	58,000,000		101,480,000
04132100	Ann Arbor	MI		05/24/2023	5.570	106,500,000		206,000,000
0955600	Torrance	CA		12/03/2021	8.018		572,309	86,250,000
04103200	Leander	TX		11/16/2022	8.832		189,173	34,425,000
04126100	North Brunswick	NJ		06/15/2023	5.600	47,000,000		76,200,000
0967200	Carlsbad	CA		03/31/2022	8.801		4,672,871	51,000,000
0967100	Pittsburgh	PA		04/12/2022	3.460		17,000,000	165,900,000
04132300	BOSTON	MA		06/07/2023	6.298	100,000,000		150,689,655
04121400	Melbourne	AUS		12/31/2023	8.860		27,585	14,563,173
04121402	Melbourne	AUS		12/13/2023	6.560		143	6,405,895
04121401	Melbourne	AUS		12/13/2023	6.560		1,403,695	9,120,668
0920700 (EUR 22,950,000)	Frankfurt	DEU		10/07/2020	6.400		24,936,323	433,368,165
04123600 (EUR 54,454,960)	Leopardstown	IRL		06/30/2023	6.510	64,877,252		162,209,520
04123400 (EUR 5,000,000)	Madrid	ESP		03/06/2023	3.171		5,509,500	219,948,089
04098700 (GBP 8,000,000)	London	GBR		11/30/2022	8.907		10,188,800	59,087,660
04120800 (GBP 14,400,000)	Stockton on Tees	GBR		03/31/2023	4.700		6,157,553	16,294,608
04120801	Stockton on Tees	GBR		05/02/2023	7.929	5,607,225		1,810,512
04105600 (GBP 6,811,032)	London	GBR		12/21/2022	8.907		8,483,481	110,666,200
0855501 (GBP 1,563,405)	London	GBR		10/27/2022	7.907		1,810,580	88,637,359
0599999. Mortgages in good standing - Commercial mortgages-all other						381,984,477	80,952,013	1,994,056,504
0955601	Torrance	CA		12/03/2021	8.018		190,770	28,750,000
04103201	Round Rock	TX		11/16/2022	8.832		63,058	11,475,000
0976201	Raleigh	NC		05/19/2022	8.681		721,674	48,840,476
0974801	Philadelphia	PA		07/06/2022	9.324		793,492	108,075,000
0962301	Wellesley	MA		05/04/2022	11.181		815,464	22,060,000
0967201	Carlsbad	CA		03/31/2022	8.801		1,557,624	17,000,000
0967001	Houston	TX		03/07/2022	10.218		236,547	25,250,000
0940101	Bronx	NY		06/30/2021	9.782		176,263	91,150,000
04314500	London	GBR		04/28/2023	17.500	98,654,875		155,175,575
854604 (GBP 78,500,000)	London	GBR		04/28/2023	17.500	98,654,875		155,175,575
0699999. Mortgages in good standing - Mezzanine Loans						197,309,750	4,554,892	662,951,626
0899999. Total Mortgages in good standing						3,167,053,984	85,506,905	8,572,015,232
1699999. Total - Restructured Mortgages								
6601245480	MICHIGAN CITY	IN		04/10/2023	5.250	56,912		197,784
6600011891	JACKSONVILLE	FL		04/10/2023	0.000	6,684		161,158
6601240929	DETROIT	MI		04/10/2023	5.000	135,599		428,465
6601245720	PITTSFIELD	MA		04/10/2023	5.000	51,639		176,167
6600679481	JACKSONVILLE	FL		04/10/2023	0.000	23,825		138,000
6601286005	HOFFMAN ESTATES	IL		04/10/2023	4.625	136,530		375,036
6600023060	JACKSONVILLE	FL		04/10/2023	7.250	22,220		283,841
6601204289	JACKSONVILLE	FL		04/10/2023	0.000	14,720		164,661
6600913260	OJAI	CA		04/10/2023	3.625	523,053		1,932,650
6601039651	SAN FRANCISCO	CA		04/10/2023	4.750	265,582		613,126
6601203729	JACKSONVILLE	FL		04/10/2023	0.000	3,622		176,568

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
6600675463	JACKSONVILLE	FL		04/10/2023	0.000	19,333		174,000
6601204016	JACKSONVILLE	FL		04/10/2023	0.000	10,523		183,696
6601204578	JACKSONVILLE	FL		04/10/2023	0.000	9,831		144,021
6600134743	MIRAMAR	FL		04/10/2023	4.750	74,434		447,218
6600675893	JACKSONVILLE	FL		04/10/2023	0.000	16,852		139,925
6601062299	BRENTWOOD	CA		04/10/2023	4.250	350,258		949,675
6601224188	JACKSONVILLE	FL		04/10/2023	0.000	17,399		164,805
6601224519	JACKSONVILLE	FL		04/10/2023	0.000	16,175		187,581
6601204628	JACKSONVILLE	FL		04/10/2023	0.000	12,481		145,602
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						1,767,672		7,183,979
2499999. Total - Mortgages with overdue interest over 90 days						1,767,672		7,183,979
6600669656	JACKSONVILLE	FL		04/10/2023	6.250	29,041		266,081
6601246165	HAUPPAUGE	NY		04/10/2023	6.000	106,083		605,000
6601201905	ATLANTIC BEACH	FL		04/10/2023	0.000	13,105		309,662
6600012071	JACKSONVILLE	FL		04/10/2023	0.000	9,292		144,702
6600132895	KEY BISCAYNE	FL		04/10/2023	3.500	209,024		1,084,089
6600593351	CORTLANDT MANOR	NY		04/10/2023	4.375	152,930		474,238
6600011461	JACKSONVILLE	FL		04/10/2023	0.000	8,722		165,274
6601805945	SUFFERN	NY		04/10/2023	6.000	107,073		623,447
6601224436	JACKSONVILLE	FL		04/10/2023	0.000	17,155		158,919
2799999. Mortgages in process of foreclosure-Residential mortgages-all other						652,425		3,831,412
3299999. Total - Mortgages in the process of foreclosure						652,425		3,831,412
3399999 - Totals						3,169,474,081	85,506,905	8,583,030,623

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
6602678432	SCOTTSDALE	AZ		04/10/2023	06/01/2023			117,969			117,969		750,747	750,747			
6602695154	SAINT AUGUSTINE	FL		04/10/2023	06/01/2023			157,370			157,370		242,871	242,871			
6601480301	ANN ARBOR	MI		04/10/2023	06/01/2023			26,968			26,968		298,597	298,597			
6601681015	NEW YORK	NY		04/10/2023	06/01/2023			23,082			23,082		254,364	254,364			
6600851403	MALIBU	CA		04/10/2023	04/28/2023			108,431			108,431		826,960	826,960			
FR125692496	SAN FRANCISCO	CA		10/07/2016	05/01/2023	846,436		2,391			2,391		841,164	841,164			
PH7132968541	COLUMBUS	OH		02/26/2015	04/01/2023	384,870		2,005			2,005		382,219	382,219			
6601686816	NEPONSIT	NY		04/10/2023	06/01/2023			5,868			5,868		52,456	52,456			
6601203836	JACKSONVILLE	FL		04/10/2023	06/01/2023			1,387			1,387		2,704	2,704			
6601683839	PURCHASE	NY		04/10/2023	06/01/2023			2,377			2,377		21,892	21,892			
0691300	HOUSTON	TX		02/21/2013	06/23/2023	62,837,145							61,543,362	61,543,362			
FR125727805	TIBURON	CA		11/04/2016	05/01/2023	1,619,733		5,760			5,760		1,610,933	1,610,933			
6601673376	FULLERTON	CA		04/10/2023	06/01/2023			34,904			34,904		374,453	374,453			
6601678219	SCARSDALE	NY		04/10/2023	06/01/2023			1,775			1,775		5,756	5,756			
PH7136100851	CAMBRIA	CA		04/08/2016	04/01/2023	576,432		(1,645)			(1,645)		569,898	569,898			
6601684589	BROOKLINE	MA		04/10/2023	04/28/2023			3,131			3,131		21,039	21,039			

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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
6601748202	LOUISVILLE	KY		04/10/2023	06/01/2023			119,223			119,223		777,564	777,564			
6602690510	PHOENIX	AZ		04/10/2023	06/01/2023			195,881			195,881		1,139,736	1,139,736			
6602682889	AUBURN	CA		04/10/2023	04/28/2023			101,456			101,456		704,973	704,973			
EB1541040460	VESTAVIA	AL		08/19/2016	04/05/2023	468,741		(3,717)			(3,717)		461,887	461,887			
6601743054	MARCO ISLAND	FL		04/10/2023	06/01/2023			155,479			155,479		1,015,701	1,015,701			
6601487991	FAIRFAX	VA		04/10/2023	06/01/2023			621			621		2,365	2,365			
6601679472	JAMAICA PLAIN	MA		04/10/2023	06/01/2023			1,149			1,149		3,451	3,451			
6600794918	ARLINGTON	VA		04/10/2023	04/28/2023			91,163			91,163		721,750	721,750			
6601203992	JACKSONVILLE	FL		04/10/2023	06/01/2023			1,090			1,090		1,952	1,952			
6601682575	NEW YORK	NY		04/10/2023	04/28/2023			3,422			3,422		55,619	55,619			
6600017997	BROOKLYN	NY		04/10/2023	06/01/2023			(1,123)			(1,123)		29,585	29,585			
PEB1541042600	EDMOND	OK		01/11/2018	06/05/2023	396,398		(4,881)			(4,881)		387,653	387,653			
6601683805	RYE	NY		04/10/2023	04/28/2023			24,108			24,108		268,198	268,198			
6602692920	TUCSON	AZ		04/10/2023	06/01/2023			13,628			13,628		157,498	157,498			
0548901	Atlanta	GA		05/03/2013	05/26/2023	62,872,367							62,100,851	62,100,851			
6601681106	NEW YORK	NY		04/10/2023	06/01/2023			1,748			1,748		5,984	5,984			
EB1725002346	PALM SPRINGS	CA		11/20/2015	04/05/2023	380,593		(3,271)			(3,271)		373,754	373,754			
6601687087	NEW YORK	NY		04/10/2023	04/28/2023			8,064			8,064		93,782	93,782			
6601808725	WASHINGTON	DC		04/10/2023	04/28/2023			219,265			219,265		1,397,907	1,397,907			
6602686724	EL DORADO HILLS	CA		04/10/2023	06/01/2023			139,476			139,476		768,140	768,140			
0719600	BOSTON	MA		11/17/2015	06/07/2023	275,923,679							272,730,147	272,730,147			
6600011222	JACKSONVILLE	FL		04/10/2023	04/28/2023			611			611		1,319	1,319			
6601684514	CHICAGO	IL		04/10/2023	04/28/2023			204			204		2,143	2,143			
6601811687	RANCHO MIRAGE	CA		04/10/2023	06/01/2023			87,062			87,062		585,177	585,177			
6601702621	WATERFORD	VA		04/10/2023	04/28/2023			41,764			41,764		460,648	460,648			
EB1540093154	CANTON	MA		10/07/2016	04/05/2023	226,160		(16)			(16)		4,234	4,234			
6600934803	TUCSON	AZ		04/10/2023	04/28/2023			97,415			97,415		742,943	742,943			
PEB1541043008	EL MACERO	CA		03/21/2018	06/05/2023	785,537		1,574			1,574		781,011	781,011			
6602675412	CARDIFF BY THE SEA	CA		04/10/2023	04/28/2023			117,712			117,712		794,145	794,145			
6602699446	SAN MATEO	CA		04/10/2023	06/01/2023			153,155			153,155		973,029	973,029			
6602710599	BIG BEAR LAKE	CA		04/10/2023	06/01/2023			46,851			46,851		368,728	368,728			
6601684480	BELMONT	MA		04/10/2023	06/01/2023			4,554			4,554		22,844	22,844			
PH7134310114	SAN RAMON	CA		10/16/2015	04/01/2023	648,949		(1,800)			(1,800)		641,467	641,467			
6601682690	NEW YORK	NY		04/10/2023	06/01/2023			1,227			1,227		7,789	7,789			
6602682350	GOLETA	CA		04/10/2023	04/28/2023			111,015			111,015		707,752	707,752			
6601490029	CHICAGO	IL		04/10/2023	06/01/2023			29,226			29,226		341,794	341,794			
6602701846	MILL VALLEY	CA		04/10/2023	06/01/2023			170,839			170,839		1,022,743	1,022,743			
6601476622	NEEDHAM	MA		04/10/2023	04/28/2023			1,751			1,751		10,820	10,820			
6602679216	MINNEAPOLIS	MN		04/10/2023	06/01/2023			105,613			105,613		670,852	670,852			
6600025446	JACKSONVILLE	FL		04/10/2023	06/01/2023			1,252			1,252		2,485	2,485			
6600933235	PALM SPRINGS	CA		04/10/2023	06/01/2023			24,411			24,411		273,331	273,331			
6600929431	LAFAYETTE	CA		04/10/2023	04/28/2023			658			658		4,874	4,874			
6601475517	EVANSTON	IL		04/10/2023	06/01/2023			3,411			3,411		28,893	28,893			
6601721704	BROOKLYN	NY		04/10/2023	06/01/2023			139,025			139,025		883,123	883,123			
6601680306	BROOKLYN	NY		04/10/2023	06/01/2023			761			761		3,283	3,283			
6601682864	NEW YORK	NY		04/10/2023	04/28/2023			18,702			18,702		127,511	127,511			
6602675032	SCOTTSDALE	AZ		04/10/2023	06/01/2023			131,467			131,467		858,639	858,639			
0854604	London	GBR		04/28/2023	04/28/2023								98,654,875	98,654,875			
0199999. Mortgages closed by repayment						407,967,040		2,842,998			2,842,998		519,974,364	519,974,364			
6602693027	CAVE CREEK	AZ		04/10/2023									3,217	3,217			
0956100	Tampa	FL		11/16/2021													

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6602681873	TRABUCO CANYON	CA		04/10/2023									6,126	6,126			
6601204487	JACKSONVILLE	FL		04/10/2023									596	596			
6602694777	CHINO	CA		04/10/2023									3,154	3,154			
6601680256	BAYSIDE	NY		04/10/2023									4,930	4,930			
6601825109	BROOKLYN	NY		04/10/2023									5,433	5,433			
EB1249003968	PUNTA GORDA	FL		12/16/2016		613,747							8,253	8,253			
6601680967	CHARLOTTESVILLE	VA		04/10/2023									5,636	5,636			
6602690536	GLENDALE	CA		04/10/2023									6,607	6,607			
6602701382	BEVERLY HILLS	CA		04/10/2023									5,286	5,286			
6601708248	ALBANY	CA		04/10/2023									4,017	4,017			
PEB1540094412	PARKLAND	FL		11/18/2016		841,505							5,714	5,714			
6602679992	WALNUT CREEK	CA		04/10/2023									3,424	3,424			
6602675354	LIVERMORE	CA		04/10/2023									2,559	2,559			
PEB1596053342	RANCHO MIRAGE	CA		11/18/2016		303,095							18,560	18,560			
0923400	Milpitas	CA		01/13/2021													
6601808352	RANCHO MIRAGE	CA		04/10/2023									2,117	2,117			
6602692185	ALBUQUERQUE	NM		04/10/2023									2,211	2,211			
6601682062	BRONXVILLE	NY		04/10/2023									26,780	26,780			
6601731166	PALM SPRINGS	CA		04/10/2023									13,051	13,051			
6601707752	ENCINITAS	CA		04/10/2023									4,985	4,985			
6602678432	SCOTTSDALE	AZ		04/10/2023									2,755	2,755			
6602676543	MANHASSET	NY		04/10/2023									17,027	17,027			
6602692466	HERMOSA BEACH	CA		04/10/2023									3,624	3,624			
6601686147	WELLESLEY HILLS	MA		04/10/2023									9,285	9,285			
6601224493	JACKSONVILLE	FL		04/10/2023									504	504			
6602694348	DEL MAR	CA		04/10/2023									4,222	4,222			
6600068818	GENESEO	IL		04/10/2023									253	253			
6601677799	COHASSET	MA		04/10/2023									9,997	9,997			
6600677345	JACKSONVILLE	FL		04/10/2023									841	841			
6601488288	PALM BEACH	FL		04/10/2023									4,681	4,681			
0919000	Sandy Springs	GA		10/14/2020													
6602700855	PASADENA	CA		04/10/2023									6,669	6,669			
6602682327	HERCULES	CA		04/10/2023									5,826	5,826			
6601479162	CHICAGO	IL		04/10/2023									7,310	7,310			
6602688332	EAGLE	ID		04/10/2023									3,339	3,339			
6602686757	FT LAUDERDALE	FL		04/10/2023									3,908	3,908			
6600675885	JACKSONVILLE	FL		04/10/2023									440	440			
6602690742	BOCA RATON	FL		04/10/2023									2,476	2,476			
6602678846	COLLIERVILLE	TN		04/10/2023									2,264	2,264			
6601722744	REDONDO BEACH	CA		04/10/2023									3,795	3,795			
EB1540093211	SHARON	MA		10/09/2015		499,288							3,519	3,519			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		591,099							4,066	4,066			
6602687490	GLENVIEW	IL		04/10/2023									3,524	3,524			
6600838871	HOLMES BEACH	FL		04/10/2023									10,141	10,141			
6601473322	SALINAS	CA		04/10/2023									6,756	6,756			
6601224147	JACKSONVILLE	FL		04/10/2023									657	657			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		376,897							2,881	2,881			
6602676790	BERKELEY	CA		04/10/2023									3,110	3,110			
6602683507	RANCHO MIRAGE	CA		04/10/2023									3,559	3,559			
6601809053	DUXBURY	MA		04/10/2023									2,988	2,988			
6602695717	IDYLLWILD	CA		04/10/2023									3,821	3,821			

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6602688779	MURRIETA	CA		04/10/2023									3,639	3,639			
6601223982	JACKSONVILLE	FL		04/10/2023									555	555			
6602676071	BURR RIDGE	IL		04/10/2023									4,029	4,029			
6602697390	AVENTURA	FL		04/10/2023									4,247	4,247			
6600675646	JACKSONVILLE	FL		04/10/2023									570	570			
6601274928	MIAMI GARDENS	FL		04/10/2023									375	375			
6600676974	JACKSONVILLE	FL		04/10/2023									774	774			
6600679085	JACKSONVILLE	FL		04/10/2023									866	866			
6601675967	LAS VEGAS	NV		04/10/2023									5,836	5,836			
6601485466	HUNTINGTON	NY		04/10/2023									27,033	27,033			
6601383539	NAPLES	FL		04/10/2023									451	451			
6600681016	JACKSONVILLE	FL		04/10/2023									877	877			
0701103	SEATTLE	WA		04/04/2014													
0853900	San Mateo	CA		03/26/2018													
PEB1541040872	HAM LAKE	MN		11/18/2016		433,940							2,822	2,822			
0942200	Miami	FL		06/08/2021													
6600940172	MOUNT SINAI	NY		04/10/2023									3,122	3,122			
6602676444	BERKELEY	CA		04/10/2023									9,778	9,778			
6600060476	NEWBURY PARK	CA		04/10/2023									3,046	3,046			
6602679679	LOS ANGELES	CA		04/10/2023									7,391	7,391			
6600847708	LONG BEACH	CA		04/10/2023									8,256	8,256			
6602678309	FORT PIERCE	FL		04/10/2023									2,345	2,345			
6600024381	JACKSONVILLE	FL		04/10/2023									294	294			
6601711655	NEEDHAM	MA		04/10/2023									4,999	4,999			
0879500	Bothell	WA		03/01/2019													
6601806240	SETAUKET	NY		04/10/2023									2,677	2,677			
0582812	DFW Airport	TX		06/03/2014		52,198,310							313,450	313,450			
6602702158	SAN DIEGO	CA		04/10/2023									3,182	3,182			
6600778960	FRESH MEADOWS	NY		04/10/2023									5,982	5,982			
6602686161	BROOKLINE	MA		04/10/2023									8,883	8,883			
6600411422	BROOKLYN	NY		04/10/2023									7,154	7,154			
EB1596051083	REDWOOD CITY	CA		09/25/2015		675,713							4,757	4,757			
EB1144000136	BROOKLYN	NY		11/20/2015		357,412							2,529	2,529			
6602671601	SCOTTSDALE	AZ		04/10/2023									7,698	7,698			
6600845959	SOLANA BEACH	CA		04/10/2023									4,719	4,719			
6602675966	SAN FRANCISCO	CA		04/10/2023									5,429	5,429			
6600838665	LAKE BLUFF	IL		04/10/2023									3,402	3,402			
6602697952	IDAHO FALLS	ID		04/10/2023									10,764	10,764			
6602695154	SAINT AUGUSTINE	FL		04/10/2023									704,495	704,495			
6602699941	LOS ANGELES	CA		04/10/2023									5,662	5,662			
6602690601	ALHAMBRA	CA		04/10/2023									4,272	4,272			
6602699412	HIGHLAND PARK	IL		04/10/2023									9,890	9,890			
6600441684	SCOTTSDALE	AZ		04/10/2023									13,902	13,902			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		497,925							4,692	4,692			
6601679761	STATEN ISLAND	NY		04/10/2023									10,919	10,919			
6601225177	JACKSONVILLE	FL		04/10/2023									770	770			
0838000	Austin	TX		05/11/2017		57,849,998							270,556	270,556			
6601686998	NEW YORK	NY		04/10/2023									10,060	10,060			
6601709501	SAN DIEGO	CA		04/10/2023									6,296	6,296			
6601725788	RAMONA	CA		04/10/2023									5,151	5,151			
6602686625	CARLSBAD	CA		04/10/2023									6,393	6,393			

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6602687664	GLENVIEW	IL		04/10/2023									3,818	3,818			
6602700848	TUCSON	AZ		04/10/2023									4,396	4,396			
6601685214	HEWLETT HARBOR	NY		04/10/2023									11,951	11,951			
6602688001	BELLEVUE	ID		04/10/2023									4,704	4,704			
6601202085	ATLANTIC BEACH	FL		04/10/2023									551	551			
6602710623	PHOENIX	AZ		04/10/2023									4,921	4,921			
6600602483	DEL MAR	CA		04/10/2023									4,708	4,708			
6601483321	CHICAGO	IL		04/10/2023									10,319	10,319			
6600789702	LAGUNA BEACH	CA		04/10/2023									5,222	5,222			
6601203562	JACKSONVILLE	FL		04/10/2023									702	702			
6601383745	CHICAGO	IL		04/10/2023									7,145	7,145			
6601729889	NASHVILLE	TN		04/10/2023									3,879	3,879			
6602684141	WASHINGTON	DC		04/10/2023									7,859	7,859			
6601224279	JACKSONVILLE	FL		04/10/2023									620	620			
6600722125	OAKLAND	CA		04/10/2023									3,845	3,845			
0694300	NEW YORK	NY		03/06/2013		48,475,198							164,060	164,060			
6600490137	LAGUNA NIGUEL	CA		04/10/2023									4,241	4,241			
PH7132976726	GLENSIDE	PA		05/08/2015		610,443							4,301	4,301			
6602679208	LOS ALTOS	CA		04/10/2023									4,645	4,645			
6602702380	DANVILLE	CA		04/10/2023									7,138	7,138			
6600830951	SANTA FE	NM		04/10/2023									3,148	3,148			
6600681974	JACKSONVILLE	FL		04/10/2023									838	838			
6601682344	SOUTH BARRINGTON	IL		04/10/2023									16,432	16,432			
6600845629	BROOKLYN	NY		04/10/2023									6,874	6,874			
PEB1540095141	VIRGINIA BEACH	VA		06/13/2017		552,291							3,150	3,150			
6601489716	WELLESLEY	MA		04/10/2023									7,552	7,552			
6602701689	MORAGA	CA		04/10/2023									6,403	6,403			
6602698117	NEWPORT BEACH	CA		04/10/2023									5,219	5,219			
6601225490	JACKSONVILLE	FL		04/10/2023									699	699			
EB1787003973	DUBLIN	CA		12/16/2016		543,855							3,785	3,785			
6601744433	FOLSOM	CA		04/10/2023									4,070	4,070			
6602682368	WHITTIER	CA		04/10/2023									5,756	5,756			
6601683375	AURORA	IL		04/10/2023									7,002	7,002			
6600679192	JACKSONVILLE	FL		04/10/2023									893	893			
6600273681	HERNDON	VA		04/10/2023									4,640	4,640			
6600676107	JACKSONVILLE	FL		04/10/2023									856	856			
6601697813	OAKLAND	MI		04/10/2023									2,160	2,160			
0919400	Boston	MA		09/24/2020													
6602699586	OMAHA	NE		04/10/2023									3,649	3,649			
6601204776	JACKSONVILLE	FL		04/10/2023									538	538			
6600676230	JACKSONVILLE	FL		04/10/2023									452	452			
6602700418	SCOTTSDALE	AZ		04/10/2023									5,322	5,322			
6602698950	POWAY	CA		04/10/2023									4,902	4,902			
6601822510	HENRICO	VA		04/10/2023									3,270	3,270			
6600772476	JERICHO	NY		04/10/2023									1,763	1,763			
6600425729	MELBOURNE	FL		04/10/2023									588	588			
FR125709076	SONOMA	CA		11/18/2016		667,734							4,418	4,418			
6601806083	LAKE FOREST	IL		04/10/2023									5,651	5,651			
0881500	San Francisco	CA		07/11/2019													
6601685750	WEST HARRISON	NY		04/10/2023									8,660	8,660			
6602679562	PARKLAND	FL		04/10/2023									3,144	3,144			

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	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
6602699180	MOUNTAIN HOUSE	CA		04/10/2023									4,394	4,394			
6602700640	REDWOOD CITY	CA		04/10/2023									8,232	8,232			
6602712173	JOHNSON CITY	TN		04/10/2023									8,209	8,209			
6601702696	GLENVIEW	IL		04/10/2023									5,230	5,230			
EB1596053283	MALIBU	CA		10/12/2016		1,307,583							11,727	11,727			
6600682105	JACKSONVILLE	FL		04/10/2023									634	634			
6602686716	ENCINO	CA		04/10/2023									4,513	4,513			
0869500	Chicago	IL		11/07/2018													
6601679837	CLIFTON	VA		04/10/2023									6,168	6,168			
PEB1784004692	MILL VALLEY	CA		11/18/2016		771,726							5,422	5,422			
6602695428	LAMY	NM		04/10/2023									3,389	3,389			
6601752964	BROOKLYN	NY		04/10/2023									6,003	6,003			
6602684828	FLAGSTAFF	AZ		04/10/2023									17,118	17,118			
6602710847	INDIAN SHORES	FL		04/10/2023									1,802	1,802			
6602705375	CALABASAS	CA		04/10/2023									4,709	4,709			
6602687995	STILLWATER	MN		04/10/2023									2,658	2,658			
PEB1353007729	MORRISTOWN	NJ		11/17/2017		748,841							5,225	5,225			
6601698126	BROOKLYN	NY		04/10/2023									3,846	3,846			
6602678036	SAN FRANCISCO	CA		04/10/2023									8,188	8,188			
6602698349	OAKLAND	CA		04/10/2023									5,638	5,638			
6600987389	SAN FRANCISCO	CA		04/10/2023									3,281	3,281			
6601224857	JACKSONVILLE	FL		04/10/2023									621	621			
6600682170	JACKSONVILLE	FL		04/10/2023									946	946			
6601827642	TEMECULA	CA		04/10/2023									3,424	3,424			
6600672478	UPPER BROOKVILLE	NY		04/10/2023									10,055	10,055			
EB1540094649	CARROLLTON	TX		12/16/2016		394,695							2,599	2,599			
6602682988	ARLINGTON	VA		04/10/2023									6,751	6,751			
0956700	Frisco	TX		12/15/2021													
6601687004	NEW YORK	NY		04/10/2023									24,516	24,516			
6602673540	DANVILLE	CA		04/10/2023									8,508	8,508			
6600783051	GREAT FALLS	VA		04/10/2023									5,681	5,681			
6601810176	LAS VEGAS	NV		04/10/2023									3,723	3,723			
6600490822	CHESTNUT HILL	MA		04/10/2023									6,064	6,064			
6600779018	FLUSHING	NY		04/10/2023									2,210	2,210			
6601735233	EL SEGUNDO	CA		04/10/2023									4,426	4,426			
6602702638	FOSTER CITY	CA		04/10/2023									6,332	6,332			
6601700054	CAMPBELL	CA		04/10/2023									5,238	5,238			
6600746694	RINGGOLD	VA		04/10/2023									408	408			
6601709006	HEATHROW	FL		04/10/2023									8,247	8,247			
6602675339	CHICAGO	IL		04/10/2023									3,087	3,087			
6602676329	NEWTON	MA		04/10/2023									4,129	4,129			
6601687269	NEW YORK	NY		04/10/2023									3,144	3,144			
6602681170	MISSION VIEJO	CA		04/10/2023									4,645	4,645			
6601481382	NEW YORK	NY		04/10/2023									2,035	2,035			
6600681784	JACKSONVILLE	FL		04/10/2023									922	922			
PEB1382003168	CLOVIS	CA		11/18/2016		870,258							9,411	9,411			
6601747352	BOCA RATON	FL		04/10/2023									9,540	9,540			
6602676055	CULVER CITY	CA		04/10/2023									3,778	3,778			
PEB1171015499	BELLEVUE	WA		11/18/2016		845,518							2,423	2,423			
0720500	SUWANEE	GA		12/17/2015													
6601804021	MILL VALLEY	CA		04/10/2023									4,471	4,471			

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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
6600683608	GREENACRES	FL		04/10/2023									4,893	4,893			
EB1393008998	BROOKLYN	NY		06/24/2016		600,453							5,458	5,458			
6600935743	MILTON	MA		04/10/2023									4,350	4,350			
6600011438	JACKSONVILLE	FL		04/10/2023									596	596			
6602688100	OAKDALE	CA		04/10/2023									4,978	4,978			
6600985656	ALEXANDRIA	VA		04/10/2023									1,249	1,249			
6602689017	MILL VALLEY	CA		04/10/2023									7,368	7,368			
6601482588	LEXINGTON	MA		04/10/2023									7,288	7,288			
PEB1393010534	FOREST HILLS	NY		11/17/2017		710,784							4,470	4,470			
6602673821	SANTA BARBARA	CA		04/10/2023									6,371	6,371			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		852,701							7,108	7,108			
6601744656	SAN DIEGO	CA		04/10/2023									6,192	6,192			
6601819854	BRENTWOOD	TN		04/10/2023									5,025	5,025			
0938400	San Diego	CA		04/30/2021													
6601202135	ATLANTIC BEACH	FL		04/10/2023									690	690			
6602695923	PARADISE VLY	AZ		04/10/2023									6,548	6,548			
6601677872	SMITHTOWN	NY		04/10/2023									4,499	4,499			
EB1541039289	KATY	TX		08/07/2015		593,817							4,184	4,184			
PEB1351006877	HOLMDEL	NJ		11/17/2017		777,628							6,089	6,089			
6600732769	PASADENA	CA		04/10/2023									6,607	6,607			
6602702257	DAVIE	FL		04/10/2023									11,754	11,754			
6601734483	RANCHO MIRAGE	CA		04/10/2023									4,250	4,250			
0834300	Charlotte	NC		03/01/2017		153,078,254							653,826	653,826			
6602700558	JAMUL	CA		04/10/2023									5,051	5,051			
6601740761	NAPERVILLE	IL		04/10/2023									3,850	3,850			
6601698381	NEWTON	MA		04/10/2023									3,556	3,556			
6602686096	BERKELEY	CA		04/10/2023									3,404	3,404			
6602682582	HENDERSON	NV		04/10/2023									4,928	4,928			
6601716753	LONG GROVE	IL		04/10/2023									3,481	3,481			
6601202382	ATLANTIC BEACH	FL		04/10/2023									690	690			
0717000	Bellevue	WA		09/24/2015		215,619,485							977,073	977,073			
0721000	Seattle	WA		01/20/2016		50,755,759							250,163	250,163			
6600026113	JACKSONVILLE	FL		04/10/2023									519	519			
EB1351003930	NEW YORK	NY		11/20/2015		2,184,545							24,674	24,674			
6602673219	MOUNTAIN HOUSE	CA		04/10/2023									6,379	6,379			
6601286716	SAINT LOUIS	MO		04/10/2023									396	396			
6601204651	JACKSONVILLE	FL		04/10/2023									696	696			
6602690460	CORONA	CA		04/10/2023									5,850	5,850			
6601684357	BARRINGTON	IL		04/10/2023									12,106	12,106			
EB1369003522	SARASOTA	FL		12/16/2016		454,703							2,978	2,978			
6600010521	JACKSONVILLE	FL		04/10/2023									492	492			
6600011453	JACKSONVILLE	FL		04/10/2023									701	701			
6601700070	SAN DIEGO	CA		04/10/2023									3,849	3,849			
6602679489	MCCALL	ID		04/10/2023									6,825	6,825			
6602671544	HOMEWOOD	CA		04/10/2023									5,277	5,277			
6601708511	SARATOGA	CA		04/10/2023									17,734	17,734			
6600680927	JACKSONVILLE	FL		04/10/2023									805	805			
6600065152	GOLETA	CA		04/10/2023									4,235	4,235			
6601736132	LAKE MARY	FL		04/10/2023									4,271	4,271			
6601691931	OAKLAND	CA		04/10/2023									13,133	13,133			
6601683698	CHESTERFIELD	MO		04/10/2023									19,628	19,628			

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	2	3					8	9	10	11	12	13					
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6601383042	JACKSONVILLE	FL		04/10/2023									726	726			
6602685734	VENTURA	CA		04/10/2023									6,136	6,136			
6601471482	NEWTON	MA		04/10/2023									12,317	12,317			
6601725325	LONG GROVE	IL		04/10/2023									8,513	8,513			
6601717017	SAN FRANCISCO	CA		04/10/2023									3,476	3,476			
6600680372	JACKSONVILLE	FL		04/10/2023									395	395			
6602698794	ALPINE	CA		04/10/2023									4,849	4,849			
6601827410	GEORGETOWN	KY		04/10/2023									9,181	9,181			
0705800	Chicago	IL		07/17/2014													
6602700343	CHINO HILLS	CA		04/10/2023									5,100	5,100			
6601749572	SOUTH SAN FRANCISCO	CA		04/10/2023									4,192	4,192			
EB1540094366	AVON	NC		08/19/2016		415,209							3,113	3,113			
6601745828	NEW YORK	NY		04/10/2023									41,271	41,271			
6601748939	PHOENIX	AZ		04/10/2023									8,812	8,812			
EB1259002723	NAPERVILLE	IL		12/16/2016		396,917							2,802	2,802			
6602688233	WASHINGTON	DC		04/10/2023									4,890	4,890			
PEB1215003457	LIGHTHOUSE POINT	FL		08/14/2017		585,878							3,700	3,700			
6601224477	JACKSONVILLE	FL		04/10/2023									1,423	1,423			
PEB1541042433	LIBERTYVILLE	IL		11/17/2017		453,387							3,572	3,572			
0715200	KEARNY	NJ		10/21/2015		38,616,038							260,245	260,245			
6601821850	MILL VALLEY	CA		04/10/2023									3,909	3,909			
6602695105	SAN JOSE	CA		04/10/2023									3,534	3,534			
6602687227	MORRO BAY	CA		04/10/2023									4,040	4,040			
0842300	Dallas	TX		08/15/2017													
6601809590	CORAL GABLES	FL		04/10/2023									11,526	11,526			
6601203869	JACKSONVILLE	FL		04/10/2023									435	435			
6600011891	JACKSONVILLE	FL		04/10/2023									436	436			
6600604315	SAN DIEGO	CA		04/10/2023									4,993	4,993			
6602697986	VENICE	CA		04/10/2023									8,637	8,637			
6600636689	LAKE FOREST	CA		04/10/2023									4,036	4,036			
6601483388	CHICAGO	IL		04/10/2023									9,122	9,122			
6601709071	SANTA FE	NM		04/10/2023									4,104	4,104			
6600838954	DOWNEY	CA		04/10/2023									4,635	4,635			
PEB1259003719	WELLESLEY	MA		11/17/2017		587,325							2,399	2,399			
6601679209	NAVARRE BEACH	FL		04/10/2023									2,343	2,343			
6602700400	ORINDA	CA		04/10/2023									8,862	8,862			
6600846122	HOLMES BEACH	FL		04/10/2023									6,832	6,832			
6602694553	OAK VIEW	CA		04/10/2023									6,087	6,087			
6601679571	CAMBRIDGE	MA		04/10/2023									8,360	8,360			
0712200	Weehawken	NJ		02/27/2015													
0704700	STAMFORD	CT		06/19/2014		75,661,374							351,314	351,314			
6601010835	SCOTTSDALE	AZ		04/10/2023									1,268	1,268			
6602711142	FREMONT	CA		04/10/2023									3,442	3,442			
6602705508	SCOTTSDALE	AZ		04/10/2023									4,037	4,037			
PEB1540095063	FRISCO	TX		11/17/2017		419,697							2,458	2,458			
EB1351005922	PLAINVIEW	NY		12/16/2016		393,432							3,726	3,726			
6601678094	BROOKLINE	MA		04/10/2023									11,959	11,959			
6601715482	HERMOSA BEACH	CA		04/10/2023									7,459	7,459			
6601746925	CHESAPEAKE	VA		04/10/2023									4,717	4,717			
6601475806	SAINT LOUIS	MO		04/10/2023									1,446	1,446			
6600676180	JACKSONVILLE	FL		04/10/2023									684	684			

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6601477257	SMITHTON	IL		04/10/2023									609	609			
6602687714	MIRAMAR BEACH	FL		04/10/2023									2,436	2,436			
0663700	NEW YORK	NY		04/01/2008		23,638,226							554,335	554,335			
0719500	Woodland Hills	CA		11/18/2015		41,850,622							216,808	216,808			
6600564816	NEW YORK	NY		04/10/2023									4,242	4,242			
6600795378	NAPLES	FL		04/10/2023									2,456	2,456			
6602696525	LINCOLNSHIRE	IL		04/10/2023									3,232	3,232			
6602698059	LAWRENCE	NY		04/10/2023									9,509	9,509			
6601202010	ATLANTIC BEACH	FL		04/10/2023									666	666			
6602698257	SCOTTSDALE	AZ		04/10/2023									2,205	2,205			
6602691096	FRANKLIN	TN		04/10/2023									16,421	16,421			
6601730531	ENCINO	CA		04/10/2023									4,329	4,329			
PEB1596055586	SAN DIEGO	CA		01/11/2018		667,034							4,671	4,671			
6601685164	SHERBORN	MA		04/10/2023									17,570	17,570			
6602696582	SAN RAMON	CA		04/10/2023									4,790	4,790			
6600675935	JACKSONVILLE	FL		04/10/2023									554	554			
6602691617	DANVILLE	CA		04/10/2023									13,485	13,485			
6602695246	INDIAN RIVER SHORES	FL		04/10/2023									3,271	3,271			
6600847492	SCOTTSDALE	AZ		04/10/2023									4,276	4,276			
6601724880	WALNUT CREEK	CA		04/10/2023									3,082	3,082			
6601478479	MARYLAND HEIGHTS	MO		04/10/2023									446	446			
6602701671	FAIR OAKS	CA		04/10/2023									4,533	4,533			
6601686949	NEW YORK	NY		04/10/2023									8,779	8,779			
6602681030	BRADENTON	FL		04/10/2023									3,685	3,685			
6601488411	BAYSIDE	NY		04/10/2023									8,040	8,040			
6601204461	JACKSONVILLE	FL		04/10/2023									594	594			
6602691526	BOSTON	MA		04/10/2023									14,015	14,015			
0871400	Austin	TX		12/14/2018													
6601683789	SAINT LOUIS	MO		04/10/2023									11,942	11,942			
6600056870	SAN MATEO	CA		04/10/2023									3,471	3,471			
6602702174	WINNETKA	IL		04/10/2023									4,329	4,329			
6601679670	BROOKLYN	NY		04/10/2023									18,818	18,818			
6601744615	SAINT LOUIS	MO		04/10/2023									3,760	3,760			
6601724310	VIRGINIA BEACH	VA		04/10/2023									3,426	3,426			
6601708271	NEWPORT BEACH	CA		04/10/2023									17,223	17,223			
6601477844	GREAT FALLS	VA		04/10/2023									12,570	12,570			
6600852468	NASHVILLE	TN		04/10/2023									3,347	3,347			
0843600	Mt Arlington	NJ		09/19/2017		69,285,085							332,946	332,946			
6601682799	NEW YORK	NY		04/10/2023									3,062	3,062			
6600127234	DEERFIELD BEACH	FL		04/10/2023									6,161	6,161			
6600676016	JACKSONVILLE	FL		04/10/2023									389	389			
6600852203	FRANKLIN	TN		04/10/2023									3,930	3,930			
6601383463	NAPLES	FL		04/10/2023									432	432			
0851900	Houston	TX		02/16/2018									165,440	165,440			
6600861014	CHICAGO	IL		04/10/2023									10,258	10,258			
6601203877	JACKSONVILLE	FL		04/10/2023									788	788			
6601685933	WELLESLEY	MA		04/10/2023									10,890	10,890			
6601681833	NASHVILLE	TN		04/10/2023									22,817	22,817			
0705801	Chicago	IL		04/19/2018													
6600680638	JACKSONVILLE	FL		04/10/2023									609	609			
6600011735	JACKSONVILLE	FL		04/10/2023									596	596			

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

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	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
6601699090	CORTE MADERA	CA		04/10/2023									4,433	4,433			
6600676701	JACKSONVILLE	FL		04/10/2023									604	604			
6602705052	LOS ANGELES	CA		04/10/2023									5,386	5,386			
6601682815	NEW YORK	NY		04/10/2023									8,371	8,371			
EB1247002667	DELRAY BEACH	FL		07/17/2015		368,518							2,721	2,721			
EB1596052367	SEATTLE	WA		12/18/2015		540,322							3,557	3,557			
6600839721	SAINT PETERSBURG	FL		04/10/2023									4,463	4,463			
6601697045	LAGUNA NIGUEL	CA		04/10/2023									5,538	5,538			
6602702505	DEL MAR	CA		04/10/2023									5,155	5,155			
6601470856	ATLANTIC BEACH	FL		04/10/2023									1,094	1,094			
6602689884	NEW YORK	NY		04/10/2023									3,704	3,704			
6601819706	MANHATTAN BEACH	CA		04/10/2023									4,886	4,886			
6602701143	SAN JOSE	CA		04/10/2023									5,976	5,976			
6602695949	LOS ANGELES	CA		04/10/2023									4,306	4,306			
0838500	Frederick	MD		05/11/2017		110,969,265							620,686	620,686			
6600478371	JACKSONVILLE	FL		04/10/2023									3,813	3,813			
6602700715	NEW ROCHELLE	NY		04/10/2023									4,519	4,519			
EB1541040459	SUGAR LAND	TX		08/19/2016		444,665							2,997	2,997			
6600676776	JACKSONVILLE	FL		04/10/2023									887	887			
6601811836	SAN DIEGO	CA		04/10/2023									5,085	5,085			
0911200	Playa Vista	CA		02/14/2020													
6600934258	ORINDA	CA		04/10/2023									4,279	4,279			
6600876889	SAN LEANDRO	CA		04/10/2023									2,905	2,905			
0584501	Seattle	WA		12/29/2011		66,052,327							475,825	475,825			
6602674415	VALLEY GLEN	CA		04/10/2023									6,577	6,577			
6602676352	BURR RIDGE	IL		04/10/2023									10,730	10,730			
6600025966	JACKSONVILLE	FL		04/10/2023									529	529			
6602701093	LA MESA	CA		04/10/2023									4,209	4,209			
6601700567	BREWSTER	NY		04/10/2023									3,665	3,665			
6601225375	JACKSONVILLE	FL		04/10/2023									676	676			
6602700210	SONOMA	CA		04/10/2023									2,736	2,736			
6601733436	SAN BRUNO	CA		04/10/2023									5,155	5,155			
6601482463	OAKLAND	CA		04/10/2023									16,864	16,864			
PEB1541041994	LAKE ZURICH	IL		11/17/2017		425,591							2,447	2,447			
6600024316	JACKSONVILLE	FL		04/10/2023									599	599			
0717300	Coppell	TX		08/28/2015		62,376,311							309,597	309,597			
PH7135056070	TRAFFORD	PA		04/22/2016		435,755							7,917	7,917			
6600011420	JACKSONVILLE	FL		04/10/2023									653	653			
6600669656	JACKSONVILLE	FL		04/10/2023									601	601			
6600679580	JACKSONVILLE	FL		04/10/2023									589	589			
PH7132732681	BEDFORD	NY		01/29/2015		466,084							3,335	3,335			
PEB1221074267	SAINT AUGUSTINE	FL		03/21/2018		286,431							9,846	9,846			
6600935164	EL CAJON	CA		04/10/2023									5,462	5,462			
6602691518	TUSTIN	CA		04/10/2023									26,684	26,684			
6600489980	SALINAS	CA		04/10/2023									3,446	3,446			
6602697010	ODESSA	FL		04/10/2023									2,246	2,246			
6602671148	SAN DIEGO	CA		04/10/2023									33,379	33,379			
6600021858	JACKSONVILLE	FL		04/10/2023									1,003	1,003			
6601681205	NEW YORK	NY		04/10/2023									13,825	13,825			
6600677113	JACKSONVILLE	FL		04/10/2023									777	777			
0703700	MCLEAN	VA		04/29/2014		88,940,892							614,035	614,035			

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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
6601717157	NEWARK	CA		04/10/2023									6,114	6,114			
6602679711	EL DORADO HILLS	CA		04/10/2023									3,654	3,654			
6601809087	TEMECULA	CA		04/10/2023									4,522	4,522			
6601680033	NOKESVILLE	VA		04/10/2023									6,567	6,567			
6602676006	CHICAGO	IL		04/10/2023									3,448	3,448			
6602685510	FERNANDINA BEACH	FL		04/10/2023									4,685	4,685			
6602684927	MOORPARK	CA		04/10/2023									12,149	12,149			
6601811653	RIVIERA BEACH	FL		04/10/2023									7,444	7,444			
6602676345	SAN FRANCISCO	CA		04/10/2023									3,859	3,859			
6602684430	SAN ANSELMO	CA		04/10/2023									4,846	4,846			
0841700	Irvine	CA		07/27/2017													
6602697762	NEWPORT BEACH	CA		04/10/2023									18,692	18,692			
6601683276	DEERFIELD	IL		04/10/2023									7,175	7,175			
6602700475	FRANKLIN	TN		04/10/2023									7,247	7,247			
6602705797	WASHINGTON	DC		04/10/2023									4,675	4,675			
EB1541039088	DEERFIELD	IL		08/19/2016		803,775							5,607	5,607			
6601747261	NAPLES	FL		04/10/2023									6,092	6,092			
6600678277	JACKSONVILLE	FL		04/10/2023									907	907			
6602687136	WESTWOOD	CA		04/10/2023									4,919	4,919			
0582814	San Bernardino	CA		06/03/2014		46,012,220							276,303	276,303			
6602680248	OAKLAND	CA		04/10/2023									4,718	4,718			
6601746875	LOS GATOS	CA		04/10/2023									8,990	8,990			
6601684670	LARCHMONT	NY		04/10/2023									9,178	9,178			
6601744482	DIX HILLS	NY		04/10/2023									5,525	5,525			
6600822933	CHICAGO	IL		04/10/2023									3,878	3,878			
6602685130	WASHINGTON	DC		04/10/2023									12,745	12,745			
6602696541	MORAGA	CA		04/10/2023									5,044	5,044			
6602691591	TEMPLETON	CA		04/10/2023									21,977	21,977			
0937600	Mesa	AZ		08/05/2021													
6600676347	JACKSONVILLE	FL		04/10/2023									492	492			
6602700384	SAN JOSE	CA		04/10/2023									10,151	10,151			
6601245753	ORLANDO	FL		04/10/2023									879	879			
EB1793000960	ARLINGTON	VA		07/17/2015		674,267							4,739	4,739			
6602678523	SANTA FE	NM		04/10/2023									3,699	3,699			
6602677830	VIRGINIA BEACH	VA		04/10/2023									4,178	4,178			
6602676824	CAMPBELL	CA		04/10/2023									5,930	5,930			
0877201	East Elmhurst	NY		11/13/2020													
6601709675	MARCO ISLAND	FL		04/10/2023									9,273	9,273			
6600796673	DUARTE	CA		04/10/2023									1,685	1,685			
6602674167	BOSTON	MA		04/10/2023									4,697	4,697			
6600771122	EAST ELMHURST	NY		04/10/2023									5,733	5,733			
6600037060	CHASKA	MN		04/10/2023									3,485	3,485			
6601823070	RENO	NV		04/10/2023									9,710	9,710			
6601680991	SAINT LOUIS	MO		04/10/2023									6,713	6,713			
6602705755	SANTA ROSA BEACH	FL		04/10/2023									6,326	6,326			
0704801	Houston	TX		06/01/2023													
0864100	Montvale	NJ		10/09/2018													
0835100	Boston	MA		03/29/2017													
6601204453	JACKSONVILLE	FL		04/10/2023									699	699			
6602698687	ORINDA	CA		04/10/2023									8,223	8,223			
6601697870	BROOKLYN	NY		04/10/2023									2,926	2,926			

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	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
6600680893	JACKSONVILLE	FL		04/10/2023									903	903			
6601699587	FORT LAUDERDALE	FL		04/10/2023									3,329	3,329			
6602711431	MIRAMAR BEACH	FL		04/10/2023									2,906	2,906			
6602705250	SAN TAN VALLEY	AZ		04/10/2023									8,935	8,935			
6602676139	DUBLIN	CA		04/10/2023									5,352	5,352			
6600934175	BURLINGAME	CA		04/10/2023									16,055	16,055			
6601713636	SOLVANG	CA		04/10/2023									3,725	3,725			
6602674340	SAN FRANCISCO	CA		04/10/2023									6,073	6,073			
6602685916	LOS ANGELES	CA		04/10/2023									9,040	9,040			
6602684448	VALLEY VILLAGE	CA		04/10/2023									5,841	5,841			
6601204479	JACKSONVILLE	FL		04/10/2023									837	837			
6600011396	JACKSONVILLE	FL		04/10/2023									648	648			
6601721365	CARLSBAD	CA		04/10/2023									5,131	5,131			
0906900	Austin	TX		02/20/2020													
6601750455	LOS ALAMITOS	CA		04/10/2023									4,853	4,853			
6601480301	ANN ARBOR	MI		04/10/2023									8,489	8,489			
6601201996	ATLANTIC BEACH	FL		04/10/2023									888	888			
6601475137	ORO VALLEY	AZ		04/10/2023									10,069	10,069			
6600845223	TUCSON	AZ		04/10/2023									10,373	10,373			
6602683044	CLAYTON	CA		04/10/2023									3,665	3,665			
EB1784003927	SAN JOSE	CA		06/24/2016		882,562							6,271	6,271			
EB1351005094	NEW YORK	NY		06/24/2016		870,687							5,959	5,959			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		495,548							3,641	3,641			
PH7132483319	KELLER	TX		01/16/2015		747,199							5,138	5,138			
6601225524	JACKSONVILLE	FL		04/10/2023									786	786			
6602685346	CHICAGO	IL		04/10/2023									6,241	6,241			
0870600	Maplewood	NJ		04/16/2019		31,704,348							130,600	130,600			
6600026485	JACKSONVILLE	FL		04/10/2023									531	531			
6602675909	PARKLAND	FL		04/10/2023									5,913	5,913			
6601274407	BRENTWOOD	CA		04/10/2023									4,274	4,274			
PH7131930971	PHILADELPHIA	PA		10/24/2014		382,223							2,721	2,721			
6602696632	SAN RAMON	CA		04/10/2023									7,450	7,450			
PEB1785004746	SAN JOSE	CA		11/18/2016		566,997							3,718	3,718			
6601696815	REDWOOD CITY	CA		04/10/2023									7,451	7,451			
6600985284	GILBERT	AZ		04/10/2023									3,763	3,763			
6600025479	JACKSONVILLE	FL		04/10/2023									462	462			
6601720391	HOLMES BEACH	FL		04/10/2023									3,913	3,913			
6601487223	KATONAH	NY		04/10/2023									4,829	4,829			
6601479535	BLOOMFIELD TOWNSHIP	MI		04/10/2023									5,597	5,597			
6601224345	JACKSONVILLE	FL		04/10/2023									658	658			
6601204032	JACKSONVILLE	FL		04/10/2023									976	976			
6600591447	ATLANTIC BEACH	FL		04/10/2023									11,123	11,123			
PH7133827191	MANHASSET	NY		08/07/2015		684,867							6,058	6,058			
6601819912	SANTA FE	NM		04/10/2023									6,016	6,016			
6601816777	OXNARD	CA		04/10/2023									5,520	5,520			
PH7134275929	FREMONT	CA		10/29/2015		470,231							3,086	3,086			
6602705920	EDEN PRAIRIE	MN		04/10/2023									4,294	4,294			
6602695600	LOS ANGELES	CA		04/10/2023									7,042	7,042			
6600793803	CAMBRIDGE	MA		04/10/2023									4,722	4,722			
6601698332	IRVINGTON	NY		04/10/2023									2,895	2,895			
PEB1789005670	LOS ALTOS	CA		03/21/2018		591,065							4,050	4,050			

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	2	3					8	9	10	11	12	13					
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PEB1596053852	FORT LAUDERDALE	FL		11/18/2016		645,685							11,980	11,980			
PH7134162812	REDMOND	WA		08/21/2015		510,545							3,519	3,519			
6601742932	NEW YORK	NY		04/10/2023									6,065	6,065			
6602710839	LONG BEACH	CA		04/10/2023									4,577	4,577			
6601825356	SCOTTSDALE	AZ		04/10/2023									3,349	3,349			
6602711852	SCOTTSDALE	AZ		04/10/2023									2,163	2,163			
6602705706	LONG GROVE	IL		04/10/2023									4,076	4,076			
6602695808	RIVER FOREST	IL		04/10/2023									3,139	3,139			
6602680842	ALEXANDRIA	VA		04/10/2023									9,297	9,297			
6602699339	QUOGUE	NY		04/10/2023									6,538	6,538			
6601488346	CAMBRIDGE	MA		04/10/2023									3,933	3,933			
6600722786	LA QUINTA	CA		04/10/2023									3,579	3,579			
6600792557	MOUNTAIN HOUSE	CA		04/10/2023									13,026	13,026			
6601486514	GERMANTOWN	TN		04/10/2023									10,642	10,642			
6601204149	JACKSONVILLE	FL		04/10/2023									923	923			
6600026923	JACKSONVILLE	FL		04/10/2023									595	595			
6601686238	SUDBURY	MA		04/10/2023									7,360	7,360			
6601805887	SAN MATEO	CA		04/10/2023									7,298	7,298			
6601733428	BEDFORD	NY		04/10/2023									8,816	8,816			
6602678903	SAN MATEO	CA		04/10/2023									5,124	5,124			
6601681080	BARDONIA	NY		04/10/2023									3,651	3,651			
6601685198	GREAT NECK	NY		04/10/2023									20,464	20,464			
6600681347	ORANGE PARK	FL		04/10/2023									903	903			
6601469221	ATLANTIC BEACH	FL		04/10/2023									627	627			
6600606336	SAN DIEGO	CA		04/10/2023									4,153	4,153			
6602696772	POMPANO BEACH	FL		04/10/2023									6,246	6,246			
04096900	Moorpark	CA		03/17/2023													
6600092446	LOCUST VALLEY	NY		04/10/2023									13,470	13,470			
6602686187	LOS ANGELES	CA		04/10/2023									5,047	5,047			
6601224881	JACKSONVILLE	FL		04/10/2023									834	834			
6601745794	HARRISON	NY		04/10/2023									6,578	6,578			
6602702687	OAKLAND	CA		04/10/2023									4,820	4,820			
6601204511	JACKSONVILLE	FL		04/10/2023									598	598			
6602682954	NEWARK	CA		04/10/2023									6,785	6,785			
PEB1789004768	MENLO PARK	CA		11/18/2016		829,173							7,398	7,398			
6600729443	JACKSONVILLE	FL		04/10/2023									1,651	1,651			
6602702331	LOS ANGELES	CA		04/10/2023									5,725	5,725			
6602676121	CHICAGO	IL		04/10/2023									4,745	4,745			
6600926981	SAN JOSE	CA		04/10/2023									2,458	2,458			
6601713370	WASHINGTON	DC		04/10/2023									4,861	4,861			
6600490632	MIAMI	FL		04/10/2023									2,697	2,697			
6602683952	BONSALL	CA		04/10/2023									6,527	6,527			
6602694967	SANTA ANA	CA		04/10/2023									5,195	5,195			
6600676446	JACKSONVILLE	FL		04/10/2023									455	455			
6600915349	GLENDALE	CA		04/10/2023									2,532	2,532			
6601680496	HOWARD BEACH	NY		04/10/2023									4,942	4,942			
6601681015	NEW YORK	NY		04/10/2023									8,483	8,483			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		811,160							6,479	6,479			
0873900	Shelby Charter	MI		03/18/2019													
6600935099	CHINO HILLS	CA		04/10/2023									3,613	3,613			
6600569930	OAKLAND GARDENS	NY		04/10/2023									2,820	2,820			

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6601485318	LAKE FOREST	IL		04/10/2023									10,337	10,337			
EB1400003749	CAVE CREEK	AZ		08/19/2016		453,010							3,188	3,188			
6601486712	SCOTTSDALE	AZ		04/10/2023									12,102	12,102			
6601825372	EDMOND	OK		04/10/2023									9,391	9,391			
PEB1540095376	COOPER CITY	FL		08/14/2017		279,655							5,683	5,683			
6602696954	PASADENA	CA		04/10/2023									3,520	3,520			
6602685536	TUCSON	AZ		04/10/2023									4,939	4,939			
6602698695	HAYWARD	CA		04/10/2023									6,993	6,993			
6601473272	PARKLAND	FL		04/10/2023									10,769	10,769			
6602692599	SAN MATEO	CA		04/10/2023									18,012	18,012			
PH7133741137	MEDFORD	NJ		08/21/2015		401,382							2,750	2,750			
EB1541039282	ARCADIA	OK		10/09/2015		1,360,503							8,539	8,539			
0877202	East Elmhurst	NY		03/01/2022													
6602704741	CAPE CORAL	FL		04/10/2023									4,658	4,658			
6600795493	SARASOTA	FL		04/10/2023									5,512	5,512			
6601687384	BROOKLINE	MA		04/10/2023									14,173	14,173			
6601018135	LOS ANGELES	CA		04/10/2023									6,601	6,601			
6601698043	NEW YORK	NY		04/10/2023									4,341	4,341			
0857200	Washington	DC		06/01/2018													
EB1789004889	REDWOOD CITY	CA		12/16/2016		250,854							1,895	1,895			
6601752709	BROOKLYN	NY		04/10/2023									4,310	4,310			
6600839135	PROSPECT	KY		04/10/2023									7,263	7,263			
6601485045	RENO	NV		04/10/2023									15,240	15,240			
PEB1540095676	BROOKLYN	NY		11/17/2017		1,088,797							6,461	6,461			
6602681212	SAINT LOUIS	MO		04/10/2023									3,734	3,734			
6601483636	LAFAYETTE	CA		04/10/2023									14,358	14,358			
PEB1369003269	LONGBOAT KEY	FL		11/18/2016		573,178							3,758	3,758			
6602702067	NOVATO	CA		04/10/2023									5,457	5,457			
6600847922	ST PETERSBURG	FL		04/10/2023									2,880	2,880			
6600871468	WALPOLE	MA		04/10/2023									1,501	1,501			
6602681139	WESTLAKE VILLAGE	CA		04/10/2023									4,396	4,396			
6602684836	BAY SHORE	NY		04/10/2023									16,341	16,341			
6601747063	SHERMAN OAKS	CA		04/10/2023									8,325	8,325			
6602701648	MILPITAS	CA		04/10/2023									6,162	6,162			
6601709550	GLEN HEAD	NY		04/10/2023									3,959	3,959			
6601204164	JACKSONVILLE	FL		04/10/2023									904	904			
EB1400003619	CAVE CREEK	AZ		08/19/2016		486,341							3,211	3,211			
6601719336	SAN DIEGO	CA		04/10/2023									4,489	4,489			
EB1367014513	VISTA	CA		10/12/2016		509,848							3,607	3,607			
6601469346	ATLANTIC BEACH	FL		04/10/2023									734	734			
6602698356	SAN FRANCISCO	CA		04/10/2023									7,100	7,100			
6602711423	SANTA CRUZ	CA		04/10/2023									3,764	3,764			
6602687102	SAN JOSE	CA		04/10/2023									2,653	2,653			
6600011180	JACKSONVILLE	FL		04/10/2023									650	650			
6600598053	NEWTON	MA		04/10/2023									1,679	1,679			
6601725259	NEW YORK	NY		04/10/2023									6,967	6,967			
6601818435	GREAT FALLS	MT		04/10/2023									5,656	5,656			
6601286732	LEHIGH ACRES	FL		04/10/2023									1,905	1,905			
6602687029	ENCINITAS	CA		04/10/2023									5,877	5,877			
6601827444	BROOKLYN	NY		04/10/2023									4,717	4,717			
6602688936	HIGHLAND PARK	IL		04/10/2023									4,273	4,273			

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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
6601482174	SYOSSET	NY		04/10/2023									23,705	23,705			
6601204297	JACKSONVILLE	FL		04/10/2023									707	707			
0850400	Washington	DC		12/27/2017													
6602698307	MOUNTAIN HOUSE	CA		04/10/2023									4,249	4,249			
6602687060	NEWPORT BEACH	CA		04/10/2023									6,364	6,364			
6601224410	JACKSONVILLE	FL		04/10/2023									620	620			
6601680579	NEW YORK	NY		04/10/2023									19,499	19,499			
PH7134457956	RALEIGH	NC		09/18/2015		500,524							3,401	3,401			
6601679407	NEW YORK	NY		04/10/2023									12,774	12,774			
6602696368	OAKLAND	CA		04/10/2023									3,603	3,603			
6600026949	JACKSONVILLE	FL		04/10/2023									728	728			
6600026626	JACKSONVILLE	FL		04/10/2023									796	796			
6601685891	WELLESLEY HILLS	MA		04/10/2023									9,648	9,648			
PEB1540094529	COROLLA	NC		11/18/2016		513,340							4,942	4,942			
6601481895	STUDIO CITY	CA		04/10/2023									27,712	27,712			
6601022756	FULLERTON	CA		04/10/2023									1,673	1,673			
0875600	Pearland	TX		01/24/2019													
6601486019	NEW YORK	NY		04/10/2023									2,706	2,706			
PEB1541040558	OKLAHOMA CITY	OK		11/18/2016		498,430							6,649	6,649			
6602693738	LOS ANGELES	CA		04/10/2023									4,978	4,978			
6601682278	NASHVILLE	TN		04/10/2023									10,617	10,617			
6601725390	FRANKLIN	TN		04/10/2023									3,348	3,348			
6601684126	KINGS POINT	NY		04/10/2023									8,733	8,733			
PEB1541042494	SEATTLE	WA		01/11/2018		811,001							4,851	4,851			
6601809210	TUCSON	AZ		04/10/2023									16,101	16,101			
6601204644	JACKSONVILLE	FL		04/10/2023									1,163	1,163			
6601724187	NASHVILLE	TN		04/10/2023									2,523	2,523			
6600852062	PRESCOTT	AZ		04/10/2023									2,432	2,432			
6601685396	LEXINGTON	MA		04/10/2023									8,099	8,099			
6601725333	LAGUNA NIGUEL	CA		04/10/2023									3,301	3,301			
PEB1541042840	DAVIDSON	NC		03/21/2018		689,207							3,746	3,746			
6601687228	NEW YORK	NY		04/10/2023									16,760	16,760			
6602710524	BAKERSFIELD	CA		04/10/2023									922	922			
6601718460	FORT LAUDERDALE	FL		04/10/2023									6,871	6,871			
EB1540092407	NEW YORK	NY		10/09/2015		848,035							5,989	5,989			
6600793910	WOODMERE	NY		04/10/2023									3,905	3,905			
6602700442	LAS VEGAS	NV		04/10/2023									1,202	1,202			
6601715318	BOCA RATON	FL		04/10/2023									14,949	14,949			
EB1222516505	SAN GABRIEL	CA		12/18/2015		631,266							4,519	4,519			
6602691831	KNOXVILLE	TN		04/10/2023									2,826	2,826			
6602688985	ARCADIA	CA		04/10/2023									3,157	3,157			
6600028788	JACKSONVILLE	FL		04/10/2023									513	513			
6601753400	SCOTTSDALE	AZ		04/10/2023									2,891	2,891			
6600773524	COLLEGE POINT	NY		04/10/2023									1,588	1,588			
EB1541039760	PITTSBURGH	PA		12/18/2015		504,992							3,431	3,431			
6602702117	EL CERRITO	CA		04/10/2023									5,076	5,076			
6601383984	ATLANTIC BEACH	FL		04/10/2023									634	634			
6602690056	CAMBRIDGE	MA		04/10/2023									4,496	4,496			
EB1789003711	SANTA CRUZ	CA		10/12/2016		575,031							4,077	4,077			
6601823138	BROOKLYN	NY		04/10/2023									5,305	5,305			
6601024992	HUNTINGTON BEACH	CA		04/10/2023									4,392	4,392			

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6601682088	NEW YORK	NY		04/10/2023									2,477	2,477			
6601822866	EDMOND	OK		04/10/2023									1,972	1,972			
6601703140	PALM SPRINGS	CA		04/10/2023									9,718	9,718			
FR125722053	DANVILLE	CA		11/04/2016		567,630							3,878	3,878			
6602674399	STILLWATER	MN		04/10/2023									4,494	4,494			
FR125692496	SAN FRANCISCO	CA		10/07/2016		846,436							1,934	1,934			
6601716068	NEWTON	MA		04/10/2023									2,843	2,843			
6601722538	CHICAGO	IL		04/10/2023									5,687	5,687			
6601822593	GRANITE BAY	CA		04/10/2023									2,374	2,374			
6602674225	KENTFIELD	CA		04/10/2023									4,317	4,317			
EB1596050604	SAN RAMON	CA		10/09/2015		1,156,864							7,703	7,703			
6601816892	LONG LAKE	MN		04/10/2023									9,035	9,035			
6602679588	RICE	MN		04/10/2023									5,904	5,904			
6602690122	SAN FRANCISCO	CA		04/10/2023									4,039	4,039			
6601679183	BROOKLYN	NY		04/10/2023									21,404	21,404			
6600011677	JACKSONVILLE	FL		04/10/2023									596	596			
0802800	YORK	PA		12/14/2016									72,939,365	72,939,365			
6601714907	EL SEGUNDO	CA		04/10/2023									6,084	6,084			
6602689157	GLENDORA	CA		04/10/2023									4,713	4,713			
6602684125	SAN CARLOS	CA		04/10/2023									5,832	5,832			
0870400	Fontana	CA		12/11/2018													
6602702653	LA MESA	CA		04/10/2023									3,086	3,086			
EB1171013474	SEATTLE	WA		03/24/2016		528,161							3,343	3,343			
6601678060	BRADENTON	FL		04/10/2023									6,423	6,423			
6601680454	BROOKLYN	NY		04/10/2023									4,316	4,316			
EB1540093412	CHANTILLY	VA		11/20/2015		828,498							8,147	8,147			
6600924309	SOUTH SAN FRANCISCO	CA		04/10/2023									4,816	4,816			
6600852526	SANTA FE	NM		04/10/2023									8,958	8,958			
6600039066	CHANTILLY	VA		04/10/2023									2,538	2,538			
6600849787	NASHVILLE	TN		04/10/2023									2,861	2,861			
6602676428	MARBLEHEAD	MA		04/10/2023									4,228	4,228			
6602690544	WESTLAKE VILLAGE	CA		04/10/2023									10,000	10,000			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		408,768							3,239	3,239			
6602695337	LA QUINTA	CA		04/10/2023									7,774	7,774			
6601471623	SOMERVILLE	MA		04/10/2023									11,101	11,101			
6601681007	ALEXANDRIA	VA		04/10/2023									20,677	20,677			
6602683119	APACHE JCT	AZ		04/10/2023									4,330	4,330			
6601742650	MONTE SERENO	CA		04/10/2023									4,241	4,241			
6601818906	MILLSBORO	DE		04/10/2023									6,637	6,637			
6601203463	JACKSONVILLE	FL		04/10/2023									234	234			
6601821827	FALLS CHURCH	VA		04/10/2023									8,303	8,303			
6602673664	LOS ANGELES	CA		04/10/2023									8,608	8,608			
6602705144	SANTA CRUZ	CA		04/10/2023									3,054	3,054			
6602700079	WESTLAKE VILLAGE	CA		04/10/2023									4,660	4,660			
0719900	Cerritos	CA		10/30/2015		171,655,770							800,460	800,460			
6600542374	DEWEY BEACH	DE		04/10/2023									7,959	7,959			
6600504846	GRANT VALKARIA	FL		04/10/2023									3,727	3,727			
6602702323	PLAYA DEL REY	CA		04/10/2023									7,284	7,284			
6601488254	ONEONTA	NY		04/10/2023									2,177	2,177			
PH7134723019	WESTPORT	CT		12/23/2015		759,684							5,324	5,324			
6601715102	BROOKLYN	NY		04/10/2023									5,452	5,452			

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	2	3					8	9	10	11	12	13					
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6602692136	BELLEVUE	NE		04/10/2023									1,987	1,987			
6601675629	ANN ARBOR	MI		04/10/2023									3,131	3,131			
EB1541040757	FAIRFIELD	CT		12/16/2016		688,147							3,102	3,102			
EB1216002934	CORAL GABLES	FL		06/24/2016		360,706							2,490	2,490			
6601224782	JACKSONVILLE	FL		04/10/2023									758	758			
6600679200	JACKSONVILLE	FL		04/10/2023									916	916			
FR125727854	NEEDHAM	MA		11/04/2016		312,334							9,376	9,376			
6601696401	SHERMAN OAKS AREA	CA		04/10/2023									5,191	5,191			
6602700905	MORGAN HILL	CA		04/10/2023									3,145	3,145			
6601223958	JACKSONVILLE	FL		04/10/2023									416	416			
EB1541039816	TELLURIDE	CO		12/18/2015		507,804							8,061	8,061			
6601749440	BRENTWOOD	TN		04/10/2023									2,706	2,706			
PH7132968541	COLUMBUS	OH		02/26/2015		384,870							1,025	1,025			
6601680546	BROOKLYN	NY		04/10/2023									12,945	12,945			
6602673797	SAN DIEGO	CA		04/10/2023									6,053	6,053			
6601468892	JACKSONVILLE	FL		04/10/2023									448	448			
6601680348	BROOKLYN	NY		04/10/2023									6,148	6,148			
6601811760	OAK PARK	IL		04/10/2023									4,096	4,096			
6601488767	NEW YORK	NY		04/10/2023									15,619	15,619			
6602695774	SAN DIEGO	CA		04/10/2023									4,895	4,895			
6601203844	JACKSONVILLE	FL		04/10/2023									589	589			
6602705748	ZIONSVILLE	IN		04/10/2023									4,957	4,957			
6600107806	DOBBS FERRY	NY		04/10/2023									6,358	6,358			
6600026360	JACKSONVILLE	FL		04/10/2023									530	530			
6601673327	CHICAGO	IL		04/10/2023									7,719	7,719			
6601009845	CAPE GIRARDEAU	MO		04/10/2023									10,338	10,338			
6601754119	BROOKLYN	NY		04/10/2023									5,793	5,793			
6602696160	LAGUNA HILLS	CA		04/10/2023									5,215	5,215			
6602701218	EASTVALE	CA		04/10/2023									3,611	3,611			
6602698737	HENDERSON	NV		04/10/2023									3,559	3,559			
6602696459	SUNNYVALE	CA		04/10/2023									7,360	7,360			
6600107194	BROOKLYN	NY		04/10/2023									3,291	3,291			
6601245720	PITTSFIELD	MA		04/10/2023									160	160			
6602687862	RIVERSIDE	CA		04/10/2023									3,236	3,236			
6602676030	FREMONT	CA		04/10/2023									5,500	5,500			
6600667726	SCOTTSDALE	AZ		04/10/2023									1,233	1,233			
6602701739	CLAYTON	CA		04/10/2023									3,620	3,620			
6601286310	POCATELLO	ID		04/10/2023									512	512			
6601224717	JACKSONVILLE	FL		04/10/2023									778	778			
6600851817	SCOTTSDALE	AZ		04/10/2023									5,008	5,008			
6602688902	EAGLE	ID		04/10/2023									8,280	8,280			
6600679606	JACKSONVILLE	FL		04/10/2023									801	801			
6602677020	TALLAHASSEE	FL		04/10/2023									17,549	17,549			
6601487827	CORONA	CA		04/10/2023									12,047	12,047			
6602671445	PLEASANTON	CA		04/10/2023									14,169	14,169			
6601746446	GOLETA	CA		04/10/2023									6,078	6,078			
6602698992	POWAY	CA		04/10/2023									4,144	4,144			
PEB1216003388	DAVIE	FL		11/18/2016		447,034							3,089	3,089			
0858300	San Mateo	CA		07/02/2018													
6602675453	POWAY	CA		04/10/2023									4,265	4,265			
6602701721	GRANITE BAY	CA		04/10/2023									11,132	11,132			

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	2	3					8	9	10	11	12	13					
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EB1351003676	NEW YORK	NY		11/20/2015		366,146							2,619	2,619			
6602683572	SAN JOSE	CA		04/10/2023									5,315	5,315			
PEB1215003188	AVENTURA	FL		11/18/2016		405,089							2,699	2,699			
6601483651	SACRAMENTO	CA		04/10/2023									11,181	11,181			
6602683887	SANTA CRUZ	CA		04/10/2023									5,859	5,859			
6602252345	PHOENIX	AZ		04/10/2023									18,385	18,385			
6602704287	TAMPA	FL		04/10/2023									4,628	4,628			
6601681411	NEW YORK	NY		04/10/2023									21,638	21,638			
6600795618	SAN MARTIN	CA		04/10/2023									6,827	6,827			
6601685404	HASTINGS-ON-HUDSON	NY		04/10/2023									7,560	7,560			
6602710698	TUCSON	AZ		04/10/2023									2,468	2,468			
6601686816	NEPONSIT	NY		04/10/2023									18,124	18,124			
6601204495	JACKSONVILLE	FL		04/10/2023									397	397			
6601808394	CHICAGO	IL		04/10/2023									4,183	4,183			
6600011826	JACKSONVILLE	FL		04/10/2023									539	539			
PEB1351006742	STATEN ISLAND	NY		11/17/2017		445,349							2,767	2,767			
0708401	San Juan Capistrano	CA		08/19/2014		1,536,269							15,788	15,788			
6601203174	JACKSONVILLE	FL		04/10/2023									657	657			
6600778366	BROOKLYN	NY		04/10/2023									2,898	2,898			
6602688027	PLYMOUTH	MN		04/10/2023									3,226	3,226			
6601684738	WELLESLEY	MA		04/10/2023									16,905	16,905			
6601696179	SACRAMENTO	CA		04/10/2023									11,319	11,319			
6600107764	NEW YORK	NY		04/10/2023									2,065	2,065			
6600024324	JACKSONVILLE	FL		04/10/2023									596	596			
6600028820	JACKSONVILLE	FL		04/10/2023									451	451			
EB1789003454	APTOS	CA		06/24/2016		591,981							4,216	4,216			
6602710797	LOS ANGELES	CA		04/10/2023									5,856	5,856			
6602701374	CARLSBAD	CA		04/10/2023									2,864	2,864			
6600848508	KANSAS CITY	MO		04/10/2023									6,391	6,391			
6601747931	LOS ANGELES	CA		04/10/2023									5,912	5,912			
6600681610	JACKSONVILLE	FL		04/10/2023									766	766			
0718800	New York	NY		08/26/2015													
6600676123	JACKSONVILLE	FL		04/10/2023									677	677			
6600194374	BAY SHORE	NY		04/10/2023									8,491	8,491			
6600011784	JACKSONVILLE	FL		04/10/2023									539	539			
0884601	Rialto	CA		07/10/2020													
6602678507	BOISE	ID		04/10/2023									4,603	4,603			
6601821389	LONGBOAT KEY	FL		04/10/2023									3,186	3,186			
EB1787004002	PENNGROVE	CA		12/16/2016		605,562							2,800	2,800			
6601692384	JUPITER	FL		04/10/2023									8,911	8,911			
6601818211	LOS ANGELES	CA		04/10/2023									13,168	13,168			
6602675677	LA JOLLA AREA	CA		04/10/2023									8,092	8,092			
0860800	Philadelphia	PA		07/10/2018		83,125,299							367,911	367,911			
6601203489	JACKSONVILLE	FL		04/10/2023									672	672			
6601225185	JACKSONVILLE	FL		04/10/2023									657	657			
FR125769161	EL CERRITO	CA		12/02/2016		597,504							4,087	4,087			
6601692871	MANHATTAN BEACH	CA		04/10/2023									4,491	4,491			
6601821900	ALBUQUERQUE	NM		04/10/2023									3,310	3,310			
6601675934	HERMOSA BEACH	CA		04/10/2023									4,534	4,534			
6602700517	POWAY	CA		04/10/2023									10,139	10,139			
6601049254	SONOMA	CA		04/10/2023									2,483	2,483			

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	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
6600011925	JACKSONVILLE	FL		04/10/2023									398	398			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		229,079							79,268	79,268			
6602671262	GILROY	CA		04/10/2023									13,710	13,710			
6601716670	MILPITAS	CA		04/10/2023									5,012	5,012			
6601485961	LANEXA	VA		04/10/2023									6,786	6,786			
6601816959	PEORIA	AZ		04/10/2023									6,264	6,264			
6602712157	LOUISVILLE	KY		04/10/2023									1,913	1,913			
PEB1540096030	REISTERSTOWN	MD		03/21/2018		451,530							3,003	3,003			
6602685908	PACIFIC PALISADES	CA		04/10/2023									14,104	14,104			
0855901	San Francisco	CA		03/26/2018													
6601471052	ATLANTIC BEACH	FL		04/10/2023									1,030	1,030			
0872000	Bothell	WA		12/31/2018													
6600768961	FRESH MEADOWS	NY		04/10/2023									2,374	2,374			
6602692094	WOODBRIDGE	VA		04/10/2023									2,101	2,101			
6602688183	GALLATIN	TN		04/10/2023									5,043	5,043			
6600025743	JACKSONVILLE	FL		04/10/2023									468	468			
6601680280	NEW YORK	NY		04/10/2023									2,293	2,293			
6601745075	HENDERSON	NV		04/10/2023									3,190	3,190			
6600817693	HIGHLAND	IN		04/10/2023									1,428	1,428			
6601723437	NORTH FALMOUTH	MA		04/10/2023									5,401	5,401			
EB1171012482	BELLEVUE	WA		12/18/2015		458,484							5,140	5,140			
6601482307	CHESTNUT HILL	MA		04/10/2023									11,450	11,450			
6601479790	SHILOH	IL		04/10/2023									1,389	1,389			
0943700	Glendale	AZ		09/09/2021													
6601483461	NORTHPORT	NY		04/10/2023									17,627	17,627			
6600784109	GREAT NECK	NY		04/10/2023									9,440	9,440			
6602685411	SCOTTSDALE	AZ		04/10/2023									3,929	3,929			
6602699529	NORCO	CA		04/10/2023									2,057	2,057			
6602685486	FORT MYERS	FL		04/10/2023									4,473	4,473			
PH7133829791	FLOWER MOUND	TX		07/10/2015		383,523							2,711	2,711			
6601487397	SAN LUIS OBISPO	CA		04/10/2023									9,951	9,951			
6600471400	HUNTINGTON	NY		04/10/2023									2,114	2,114			
6600846577	ALBUQUERQUE	NM		04/10/2023									3,947	3,947			
6601708677	MERRICK	NY		04/10/2023									4,390	4,390			
6602684794	SAN DIEGO	CA		04/10/2023									18,012	18,012			
6602696384	CHATSWORTH	CA		04/10/2023									6,455	6,455			
6601752550	SAN CARLOS	CA		04/10/2023									12,608	12,608			
6602689215	SIMI VALLEY	CA		04/10/2023									4,562	4,562			
6600024795	JACKSONVILLE	FL		04/10/2023									500	500			
6600679176	JACKSONVILLE	FL		04/10/2023									854	854			
6601821454	ARLINGTON	VA		04/10/2023									13,872	13,872			
6602681691	LA JOLLA	CA		04/10/2023									7,746	7,746			
6601683342	BROOKVILLE	NY		04/10/2023									15,090	15,090			
0708402	Los Angeles	CA		08/19/2014		1,825,044							20,169	20,169			
6601477067	GLENVIEW	IL		04/10/2023									9,786	9,786			
6601478990	SCOTTSDALE	AZ		04/10/2023									10,775	10,775			
6600675919	JACKSONVILLE	FL		04/10/2023									517	517			
EB1725002836	LOS ANGELES	CA		06/24/2016		358,305							5,013	5,013			
6601487710	WASHOE VALLEY	NV		04/10/2023									11,200	11,200			
6601211672	BEAR	DE		04/10/2023									1,306	1,306			
6602674563	CHICAGO	IL		04/10/2023									11,806	11,806			

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	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
6602692391	SANTA CLARA	CA		04/10/2023									7,774	7,774			
EB1144000089	NEW YORK	NY		08/07/2015		918,589							6,657	6,657			
6601812065	EL CERRITO	CA		04/10/2023									4,743	4,743			
6602710813	ROSEVILLE	CA		04/10/2023									1,617	1,617			
6602676659	SAN DIEGO	CA		04/10/2023									4,413	4,413			
PEB1596053362	KINGS BEACH	CA		11/18/2016		588,418							4,309	4,309			
6601201723	ATLANTIC BEACH	FL		04/10/2023									408	408			
6601741512	BURLINGAME	CA		04/10/2023									7,559	7,559			
6601718486	NEWPORT BEACH	CA		04/10/2023									4,643	4,643			
0837800	Oklahoma City	OK		05/11/2017		52,310,750							239,890	239,890			
6602686948	CHICAGO	IL		04/10/2023									3,232	3,232			
6601725291	EASTCHESTER	NY		04/10/2023									6,668	6,668			
6600934340	FORT LAUDERDALE	FL		04/10/2023									4,179	4,179			
6600026287	JACKSONVILLE	FL		04/10/2023									531	531			
6601224360	JACKSONVILLE	FL		04/10/2023									612	612			
6601680702	ASTORIA	NY		04/10/2023									2,518	2,518			
EB1367014476	SAN DIEGO	CA		08/17/2016		653,225							6,210	6,210			
6600675844	JACKSONVILLE	FL		04/10/2023									442	442			
6602676840	NEWTON	MA		04/10/2023									4,445	4,445			
6601696302	SARATOGA	CA		04/10/2023									20,672	20,672			
PH7118677595	MINNETONKA	MN		02/26/2015		494,375							7,473	7,473			
6601224949	JACKSONVILLE	FL		04/10/2023									788	788			
6601719088	NAPLES	FL		04/10/2023									2,140	2,140			
6601818500	HOLLYWOOD	FL		04/10/2023									3,184	3,184			
6600852609	JUPITER	FL		04/10/2023									4,025	4,025			
6602695113	FAIR OAKS	CA		04/10/2023									4,494	4,494			
6600720228	SUFFOLK	VA		04/10/2023									1,614	1,614			
6601751446	RUSHVILLE	NY		04/10/2023									7,920	7,920			
6602685817	STUDIO CITY	CA		04/10/2023									5,986	5,986			
6601224105	JACKSONVILLE	FL		04/10/2023									185	185			
6600669698	JACKSONVILLE	FL		04/10/2023									1,351	1,351			
PEB1785005454	SANTA CRUZ	CA		08/14/2017		337,760							5,122	5,122			
6601482687	BURR RIDGE	IL		04/10/2023									10,305	10,305			
6602697960	SAN JUAN CAPISTRANO	CA		04/10/2023									23,502	23,502			
6602678325	PARRISH	FL		04/10/2023									1,695	1,695			
6601740357	SAN CARLOS	CA		04/10/2023									4,802	4,802			
6601682831	GREAT NECK	NY		04/10/2023									7,274	7,274			
6602696251	WALNUT CREEK	CA		04/10/2023									7,808	7,808			
6602696756	CORTE MADERA	CA		04/10/2023									7,075	7,075			
6601812164	CARMICHAEL	CA		04/10/2023									6,158	6,158			
6601483685	CUPERTINO	CA		04/10/2023									17,645	17,645			
6602696517	WILMETTE	IL		04/10/2023									3,734	3,734			
6601733063	ALPINE	CA		04/10/2023									3,583	3,583			
EB1221066985	JACKSONVILLE	FL		06/24/2016		520,680							3,538	3,538			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		738,793							10,445	10,445			
6602671643	LA CANADA FLINTRIDGE	CA		04/10/2023									51,778	51,778			
6601719682	LAS VEGAS	NV		04/10/2023									2,471	2,471			
6601744607	LOS GATOS	CA		04/10/2023									8,112	8,112			
6601203836	JACKSONVILLE	FL		04/10/2023									789	789			
6602687748	BIG SKY	MT		04/10/2023									3,038	3,038			
6600795527	SPOTSYLVANIA	VA		04/10/2023									9,579	9,579			

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	2	3					8	9	10	11	12	13					
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04099800	Charleston	SC		09/06/2022													
FR125694955	WELLESLEY	MA		09/23/2016		1,095,325							7,503	7,503			
6601823278	CHICAGO	IL		04/10/2023									8,630	8,630			
6602698885	SAN JOSE	CA		04/10/2023									7,183	7,183			
6600915471	PHOENIX	AZ		04/10/2023									3,498	3,498			
6602696467	MOUNTAIN VIEW	CA		04/10/2023									5,766	5,766			
6602702042	CHUALAR	CA		04/10/2023									5,583	5,583			
0700300	ANDOVER	MA		12/20/2013		33,005,333							202,503	202,503			
PEB1541041914	AUSTIN	TX		11/17/2017		438,292							3,280	3,280			
6601679092	EDGARTOWN	MA		04/10/2023									12,495	12,495			
EB1353005061	SUMMIT	NJ		07/17/2015		974,076							7,059	7,059			
6601811489	NEW YORK	NY		04/10/2023									5,979	5,979			
6602696228	SANTA BARBARA	CA		04/10/2023									4,353	4,353			
6601808733	WILLIAMSBURG	VA		04/10/2023									5,153	5,153			
6600484510	ANNA MARIA	FL		04/10/2023									7,386	7,386			
6602680776	MERIDIAN	ID		04/10/2023									5,654	5,654			
6602704501	SANTA BARBARA	CA		04/10/2023									3,791	3,791			
6601723056	NEW YORK	NY		04/10/2023									5,702	5,702			
6601724468	SAN RAMON	CA		04/10/2023									12,912	12,912			
6600676503	JACKSONVILLE	FL		04/10/2023									522	522			
6601724872	REHOBOTH BEACH	DE		04/10/2023									4,559	4,559			
6601719542	SARASOTA	FL		04/10/2023									3,551	3,551			
6600681685	JACKSONVILLE	FL		04/10/2023									531	531			
0858900	Chicago	IL		06/19/2018													
6601683839	PURCHASE	NY		04/10/2023									16,739	16,739			
6601225482	JACKSONVILLE	FL		04/10/2023									542	542			
6602676105	BROOKLINE	MA		04/10/2023									14,954	14,954			
EB1382002872	SAN DIEGO	CA		03/24/2016		546,274							3,884	3,884			
6602682715	CARLSBAD	CA		04/10/2023									7,268	7,268			
PEB1540093538	PONTE VEDRA	FL		11/18/2016		461,238							5,243	5,243			
6601225292	JACKSONVILLE	FL		04/10/2023									710	710			
6601808576	RIVERSIDE	CA		04/10/2023									9,527	9,527			
PEB1540095581	TAMPA	FL		11/17/2017		700,944							13,672	13,672			
6601686667	NORWELL	MA		04/10/2023									8,194	8,194			
6602689223	LAKE FOREST	CA		04/10/2023									4,817	4,817			
6602679380	EXCELSIOR	MN		04/10/2023									5,016	5,016			
6601673467	LADERA RANCH	CA		04/10/2023									15,320	15,320			
6602701457	CHULA VISTA	CA		04/10/2023									2,177	2,177			
6602685544	PEORIA	AZ		04/10/2023									1,228	1,228			
6600026543	JACKSONVILLE	FL		04/10/2023									1,360	1,360			
6601821504	SATELLITE BEACH	FL		04/10/2023									3,056	3,056			
6601686972	NEW YORK	NY		04/10/2023									11,679	11,679			
6601808642	LATHROP	CA		04/10/2023									3,452	3,452			
0864700	Seattle	WA		08/24/2018													
0840100	New York	NY		05/19/2017													
6602701572	TOPANGA	CA		04/10/2023									6,327	6,327			
6602251206	SANTA ANA	CA		04/10/2023									24,067	24,067			
6601473215	WESTMONT	IL		04/10/2023									7,291	7,291			
6600684408	LINDENHURST	NY		04/10/2023									2,056	2,056			
6601716936	NEW YORK	NY		04/10/2023									5,521	5,521			
6601683813	SCARSDALE	NY		04/10/2023									17,511	17,511			

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6600847898	POMPANO BEACH	FL		04/10/2023									1,731	1,731			
6600681305	JACKSONVILLE	FL		04/10/2023									761	761			
6602691013	FAIR OAKS	CA		04/10/2023									3,110	3,110			
6600679481	JACKSONVILLE	FL		04/10/2023									1,055	1,055			
6600830738	LINCOLN	CA		04/10/2023									3,461	3,461			
0894300	Nashville	TN		09/30/2019													
6600780727	BROOKLYN	NY		04/10/2023									5,084	5,084			
6601486746	WESTON	MA		04/10/2023									7,247	7,247			
6601224527	JACKSONVILLE	FL		04/10/2023									758	758			
PEB1382003283	TEMECULA	CA		11/18/2016		1,115,705							9,559	9,559			
6601273953	CHICAGO	IL		04/10/2023									2,119	2,119			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		381,115							3,235	3,235			
6602690213	SAN FRANCISCO	CA		04/10/2023									5,478	5,478			
6600428418	TRUCKEE	CA		04/10/2023									6,979	6,979			
6602677954	WINCHESTER	MA		04/10/2023									4,123	4,123			
6601686352	CHESTNUT HILL	MA		04/10/2023									16,391	16,391			
6601686170	DEER PARK	IL		04/10/2023									5,382	5,382			
6601001966	SPARKS	NV		04/10/2023									3,941	3,941			
6602685288	NORTHBROOK	IL		04/10/2023									3,168	3,168			
6602717347	SOUTH PASADENA	CA		04/10/2023									17,924	17,924			
6602692409	CHICAGO	IL		04/10/2023									6,864	6,864			
6602671205	CUPERTINO	CA		04/10/2023									9,679	9,679			
EB1795001933	ROCKAWAY	NJ		12/16/2016		607,928							4,048	4,048			
6602698943	SAFETY HARBOR	FL		04/10/2023									3,425	3,425			
6600428772	LOS ANGELES	CA		04/10/2023									2,968	2,968			
6602692383	BIG BEAR LAKE	CA		04/10/2023									4,002	4,002			
6602683820	OLYMPIC VLY	CA		04/10/2023									2,428	2,428			
6600011552	JACKSONVILLE	FL		04/10/2023									398	398			
6601679076	ROCKVILLE CENTRE	NY		04/10/2023									5,080	5,080			
6602671502	ORINDA	CA		04/10/2023									10,609	10,609			
6602674837	WINCHESTER	MA		04/10/2023									6,658	6,658			
6600852096	HENDERSON	NV		04/10/2023									7,289	7,289			
6602677525	STUART	FL		04/10/2023									2,955	2,955			
6602698554	WILDWOOD	MO		04/10/2023									2,682	2,682			
0874900	Brooklyn	NY		03/14/2019													
6601752485	NEW YORK	NY		04/10/2023									5,334	5,334			
6602704758	KESWICK	VA		04/10/2023									3,126	3,126			
6600681859	JACKSONVILLE	FL		04/10/2023									602	602			
6600675125	JACKSONVILLE	FL		04/10/2023									543	543			
6600935560	HUNTINGTON BEACH	CA		04/10/2023									10,344	10,344			
6601486399	WILMINGTON	DE		04/10/2023									15,529	15,529			
6601680231	WHITESTONE	NY		04/10/2023									7,453	7,453			
6602682319	SACRAMENTO	CA		04/10/2023									3,255	3,255			
6601680249	SOUTH OZONE PARK	NY		04/10/2023									5,474	5,474			
6602704683	ASTORIA	NY		04/10/2023									2,850	2,850			
6602701408	SAN FRANCISCO	CA		04/10/2023									8,156	8,156			
6600506056	LIGHTHOUSE POINT	FL		04/10/2023									10,916	10,916			
6601689992	LOS ANGELES	CA		04/10/2023									8,145	8,145			
6600927674	RENO	NV		04/10/2023									2,293	2,293			
6601825851	CLOVIS	CA		04/10/2023									4,628	4,628			
PEB1221068700	SAINT AUGUSTINE	FL		11/18/2016		477,731							2,367	2,367			

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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
0708404	San Diego	CA		08/19/2014		800,844							11,319	11,319			
EB1787003938	SAN JOSE	CA		12/16/2016		387,811							2,632	2,632			
6600063678	KNOXVILLE	TN		04/10/2023									1,883	1,883			
0691300	HOUSTON	TX		02/21/2013		62,837,145							650,016	650,016			
6602673656	WALNUT CREEK	CA		04/10/2023									4,494	4,494			
6602676485	REDONDO BEACH	CA		04/10/2023									5,657	5,657			
6601678367	SHERBORN	MA		04/10/2023									6,097	6,097			
6600923707	LIVERMORE	CA		04/10/2023									11,425	11,425			
6602699925	PORT SAINT LUCIE	FL		04/10/2023									3,306	3,306			
PH7119133564	LA JOLLA	CA		09/18/2015		383,899							10,825	10,825			
6602704303	NAPLES	FL		04/10/2023									3,447	3,447			
6602695394	FREMONT	CA		04/10/2023									6,986	6,986			
6600457094	SANTA FE	NM		04/10/2023									7,207	7,207			
6602684844	SAN DIEGO	CA		04/10/2023									19,164	19,164			
6601680843	PITTSFORD	NY		04/10/2023									10,994	10,994			
0722300	CEDAR PARK	TX		03/07/2016													
6600681867	JACKSONVILLE	FL		04/10/2023									476	476			
6601750794	LOUISVILLE	KY		04/10/2023									13,894	13,894			
6600679598	JACKSONVILLE	FL		04/10/2023									475	475			
6602685759	DOVER	MA		04/10/2023									6,600	6,600			
6600934316	FREMONT	CA		04/10/2023									6,862	6,862			
6602688456	PLEASANT HILL	CA		04/10/2023									3,354	3,354			
EB1784004775	BELMONT	CA		12/16/2016		730,219							10,265	10,265			
FR125774310	SAN FRANCISCO	CA		12/02/2016		680,655							4,658	4,658			
6601708289	SANTA BARBARA	CA		04/10/2023									6,229	6,229			
6602694496	CORONA	CA		04/10/2023									2,063	2,063			
6600793894	BROOKLYN	NY		04/10/2023									3,326	3,326			
6600932625	GLEN ELLYN	IL		04/10/2023									8,377	8,377			
6601821421	SANIBEL	FL		04/10/2023									14,124	14,124			
6600654450	BRONXVILLE	NY		04/10/2023									2,946	2,946			
0701104	SUNNYVALE	CA		04/04/2014													
6600675190	JACKSONVILLE	FL		04/10/2023									446	446			
6601224899	JACKSONVILLE	FL		04/10/2023									789	789			
6601682138	CHICAGO	IL		04/10/2023									18,142	18,142			
6602688662	COTATI	CA		04/10/2023									3,571	3,571			
6602694447	BRIGHTON	MI		04/10/2023									3,312	3,312			
6601827493	GREAT FALLS	VA		04/10/2023									5,161	5,161			
6601043372	PALO ALTO	CA		04/10/2023									8,680	8,680			
6601707018	SARASOTA	FL		04/10/2023									2,354	2,354			
0545702	SAN DIEGO	CA		02/11/2013		67,305,951							481,207	481,207			
6602679042	KINGSTON SPRINGS	TN		04/10/2023									4,597	4,597			
6601733790	BRENTWOOD	TN		04/10/2023									3,964	3,964			
6602697473	ST AUGUSTINE	FL		04/10/2023									9,420	9,420			
6601720516	NASHVILLE	TN		04/10/2023									5,685	5,685			
6600025941	JACKSONVILLE	FL		04/10/2023									313	313			
6602687888	SAN FRANCISCO	CA		04/10/2023									4,007	4,007			
6601479485	CHICAGO	IL		04/10/2023									8,852	8,852			
6602702620	SALINAS	CA		04/10/2023									5,106	5,106			
6602705540	FENTON	MI		04/10/2023									2,498	2,498			
6602701630	KANSAS CITY	MO		04/10/2023									3,217	3,217			
6600027566	JACKSONVILLE	FL		04/10/2023									648	648			

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6600933482	PHOENIX	AZ		04/10/2023									2,127	2,127			
6602673680	SAN MARINO	CA		04/10/2023									6,259	6,259			
6602700632	IRVINE	CA		04/10/2023									7,982	7,982			
6601681569	NORTHFIELD	IL		04/10/2023									15,426	15,426			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		631,089							4,929	4,929			
6601684753	BROOKLINE	MA		04/10/2023									14,532	14,532			
6600493263	FALLS CHURCH	VA		04/10/2023									2,805	2,805			
6601223974	JACKSONVILLE	FL		04/10/2023									629	629			
6600676271	JACKSONVILLE	FL		04/10/2023									705	705			
6600676461	JACKSONVILLE	FL		04/10/2023									419	419			
6601821520	DIX HILLS	NY		04/10/2023									4,397	4,397			
6601706424	ST AUGUSTINE	FL		04/10/2023									3,560	3,560			
6602689272	CAVE CREEK	AZ		04/10/2023									3,432	3,432			
6601204305	JACKSONVILLE	FL		04/10/2023									596	596			
6602678226	SANTA BARBARA	CA		04/10/2023									3,983	3,983			
6601224725	JACKSONVILLE	FL		04/10/2023									473	473			
6602711761	EAGLE	ID		04/10/2023									3,698	3,698			
6600011412	JACKSONVILLE	FL		04/10/2023									525	525			
6601709337	DANVILLE	CA		04/10/2023									4,411	4,411			
0552701	NEW YORK	NY		09/13/2013		43,015,267							189,326	189,326			
PEB1564001298	PARKER	CO		11/17/2017		736,775							4,929	4,929			
0717900	Austin	TX		08/11/2015		28,267,556							203,029	203,029			
EB1223010541	MELBOURNE	FL		06/24/2016		51,023							17,645	17,645			
6602691807	HARRISONBURG	VA		04/10/2023									1,054	1,054			
6601809194	VISTA	CA		04/10/2023									4,682	4,682			
6602700749	MISSION VIEJO	CA		04/10/2023									6,992	6,992			
6600675950	JACKSONVILLE	FL		04/10/2023									407	407			
6601486357	ALTADENA	CA		04/10/2023									7,477	7,477			
6601479550	WASHINGTON	DC		04/10/2023									15,634	15,634			
6600842295	WATERTOWN	MA		04/10/2023									3,006	3,006			
6600088881	CHICAGO	IL		04/10/2023									3,556	3,556			
6601476952	MILTON	MA		04/10/2023									9,450	9,450			
6600140948	JACKSONVILLE BEACH	FL		04/10/2023									7,514	7,514			
6601204727	JACKSONVILLE	FL		04/10/2023									437	437			
6601827345	SHADOW HILLS	CA		04/10/2023									3,227	3,227			
6600852633	RANCHO PALOS VERDES	CA		04/10/2023									5,629	5,629			
6602689389	PHOENIX	AZ		04/10/2023									3,359	3,359			
6601718007	MEDFIELD	MA		04/10/2023									3,559	3,559			
6600994955	WASHINGTON	DC		04/10/2023									3,142	3,142			
6602685874	MARINA DEL REY	CA		04/10/2023									5,384	5,384			
0923301	Berwyn	PA		12/21/2020													
6600606575	SAN DIEGO	CA		04/10/2023									12,914	12,914			
PEB1259002556	WASHINGTON	DC		11/18/2016		534,735							8,805	8,805			
FR125727805	TIBURON	CA		11/04/2016		1,619,733							3,679	3,679			
6602680727	WILLIAMSBURG	VA		04/10/2023									3,438	3,438			
6602686609	SUNNYVALE	CA		04/10/2023									5,229	5,229			
6601469304	GLENVIEW	IL		04/10/2023									4,009	4,009			
6602692870	IRVINE	CA		04/10/2023									4,633	4,633			
PEB1787004014	LIVERMORE	CA		11/18/2016		888,878							5,767	5,767			
PH7118931331	FAIRFAX	VA		09/26/2014		481,112							3,664	3,664			
PEB1794004229	ARLINGTON	VA		11/17/2017		812,113							6,512	6,512			

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0928001	Riverside	CA		01/28/2022													
6600024662	JACKSONVILLE	FL		04/10/2023									453	453			
6601673376	FULLERTON	CA		04/10/2023									12,699	12,699			
6600129701	FORT LAUDERDALE	FL		04/10/2023									4,588	4,588			
6600932880	GENOA	NV		04/10/2023									16,404	16,404			
6601485037	SAINT AUGUSTINE	FL		04/10/2023									7,383	7,383			
6601204198	JACKSONVILLE	FL		04/10/2023									753	753			
6601225193	JACKSONVILLE	FL		04/10/2023									541	541			
6600564840	BROOKLYN	NY		04/10/2023									4,423	4,423			
6601383927	CONCORD	CA		04/10/2023									3,773	3,773			
6601721472	HOLLYWOOD	FL		04/10/2023									3,911	3,911			
6601045963	HALF MOON BAY	CA		04/10/2023									5,004	5,004			
6600792292	STUDIO CITY	CA		04/10/2023									6,245	6,245			
6602699883	SAINT JOHNS	FL		04/10/2023									2,489	2,489			
6601022764	FULLERTON	CA		04/10/2023									1,294	1,294			
6601686592	COMMACK	NY		04/10/2023									2,677	2,677			
PH7134842876	ARLINGTON	VA		11/13/2015		480,957							3,789	3,789			
6601746420	CAREFREE	AZ		04/10/2023									3,329	3,329			
6600011008	JACKSONVILLE	FL		04/10/2023									597	597			
6601686394	SETAUKET	NY		04/10/2023									1,818	1,818			
6601697060	LAFAYETTE	CA		04/10/2023									3,534	3,534			
6600024290	JACKSONVILLE	FL		04/10/2023									450	450			
6602679877	MILTON	MA		04/10/2023									5,005	5,005			
EB1540094368	INDIALANTIC	FL		08/19/2016		670,653							4,316	4,316			
PEB1540094504	PALM HARBOR	FL		11/18/2016		608,776							4,216	4,216			
6601286021	SCHERERVILLE	IN		04/10/2023									1,869	1,869			
6601488429	NEEDHAM	MA		04/10/2023									11,960	11,960			
6600024225	JACKSONVILLE	FL		04/10/2023									516	516			
6602689652	SEAL BEACH	CA		04/10/2023									4,839	4,839			
PEB1354016435	JERSEY CITY	NJ		06/13/2017		584,537							4,870	4,870			
6601697862	CONCORD	MA		04/10/2023									3,897	3,897			
6600675729	JACKSONVILLE	FL		04/10/2023									331	331			
6601678219	SCARSDALE	NY		04/10/2023									9,244	9,244			
6602695907	ANDOVER	MA		04/10/2023									3,992	3,992			
6601469049	ATLANTIC BEACH	FL		04/10/2023									635	635			
6600850694	FORT LAUDERDALE	FL		04/10/2023									14,533	14,533			
6602698620	EL DORADO HILLS	CA		04/10/2023									4,996	4,996			
6600851015	MESILLA	NM		04/10/2023									4,858	4,858			
6602689637	TRABUCO CANYON	CA		04/10/2023									3,612	3,612			
6601487546	SAINT JAMES	NY		04/10/2023									11,561	11,561			
6601709220	SAN JOSE	CA		04/10/2023									5,080	5,080			
6602676923	CHICAGO	IL		04/10/2023									5,440	5,440			
6602671650	REDDING	CA		04/10/2023									10,025	10,025			
6601687137	NEW YORK	NY		04/10/2023									10,464	10,464			
PEB1028559327	MOORPARK	CA		11/17/2017		387,631							2,258	2,258			
6601819961	GILROY	CA		04/10/2023									5,559	5,559			
FR125716923	NEWTON	MA		11/18/2016		716,846							4,881	4,881			
0923200	Medley	FL		10/16/2020													
PH7135399710	SUMMIT	NJ		01/15/2016		622,989							4,295	4,295			
6602680768	LIBERTYVILLE	IL		04/10/2023									3,196	3,196			
6601685131	NEWBURGH	NY		04/10/2023									10,747	10,747			

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6602686492	WASHINGTON	DC		04/10/2023									4,967	4,967			
6602705441	SPRING HILL	TN		04/10/2023									3,396	3,396			
6601737353	COTTONTOWN	TN		04/10/2023									5,458	5,458			
6601469072	ATLANTIC BEACH	FL		04/10/2023									713	713			
6601683284	BROOKVILLE	NY		04/10/2023									15,675	15,675			
6602676881	SAN FRANCISCO	CA		04/10/2023									7,536	7,536			
6602693803	MURRIETA	CA		04/10/2023									4,947	4,947			
6602677723	CARPINTERIA	CA		04/10/2023									6,355	6,355			
6601491902	WASHINGTON	DC		04/10/2023									10,792	10,792			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		564,550							3,886	3,886			
6602704477	WESTON	FL		04/10/2023									3,044	3,044			
6601486894	CHINO HILLS	CA		04/10/2023									7,458	7,458			
PEB1540095405	SUGAR LAND	TX		11/17/2017		566,971							3,425	3,425			
PEB1784004556	SAN ANSELMO	CA		11/18/2016		620,382							5,290	5,290			
6601685321	SWAMPSCOTT	MA		04/10/2023									20,865	20,865			
PEB1596053737	PINECREST	FL		11/18/2016		532,361							2,525	2,525			
6601225094	JACKSONVILLE	FL		04/10/2023									698	698			
6602691732	FOREST HILLS	NY		04/10/2023									6,021	6,021			
6602681527	PLEASANTON	CA		04/10/2023									6,385	6,385			
6600851197	NASHVILLE	TN		04/10/2023									5,788	5,788			
6602700509	SAN FRANCISCO	CA		04/10/2023									3,352	3,352			
6602688928	LOS ANGELES	CA		04/10/2023									13,088	13,088			
6602680941	SANFORD	FL		04/10/2023									3,342	3,342			
6600931221	SANTA ROSA	CA		04/10/2023									13,408	13,408			
6601741967	LAKE ARROWHEAD	CA		04/10/2023									4,460	4,460			
PH7136100851	CAMBRIA	CA		04/08/2016		576,432							1,222	1,222			
6602696707	CHICAGO	IL		04/10/2023									3,793	3,793			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		451,971							4,260	4,260			
6602674506	DEDHAM	MA		04/10/2023									4,474	4,474			
6602673474	SAN FRANCISCO	CA		04/10/2023									3,564	3,564			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		897,269							32,435	32,435			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		493,883							3,356	3,356			
6600849332	SCOTTSDALE	AZ		04/10/2023									3,126	3,126			
6602700129	CHANDLER	AZ		04/10/2023									3,086	3,086			
6601809301	ARRINGTON	TN		04/10/2023									4,703	4,703			
6602677681	PENNGROVE	CA		04/10/2023									5,533	5,533			
6600991639	GRAND RAPIDS	MI		04/10/2023									2,946	2,946			
0966600	Romeoville	IL		03/01/2022													
EB1784004040	CORTE MADERA	CA		08/17/2016		603,892							4,120	4,120			
6601204826	JACKSONVILLE	FL		04/10/2023									753	753			
6602693167	CLAREMONT	CA		04/10/2023									16,324	16,324			
6601679001	BROOKLYN	NY		04/10/2023									10,353	10,353			
6600064643	NASHVILLE	TN		04/10/2023									6,081	6,081			
0713000	Alexandria	VA		02/17/2015		31,633,883							185,455	185,455			
6601482893	VIENNA	VA		04/10/2023									8,200	8,200			
6601723031	SAN BRUNO	CA		04/10/2023									6,309	6,309			
6602693712	NAPLES	FL		04/10/2023									10,764	10,764			
6601735365	CAVE CREEK	AZ		04/10/2023									12,438	12,438			
6600777921	BROOKLYN	NY		04/10/2023									2,104	2,104			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		458,222							4,411	4,411			
6602688472	SANTA CLARITA	CA		04/10/2023									4,285	4,285			

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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
6601383653	SANTA ISABEL	PR		04/10/2023									836	836			
6600474354	REMSENBURG	NY		04/10/2023									4,807	4,807			
6602696442	ALAMEDA	CA		04/10/2023									4,830	4,830			
6600679333	JACKSONVILLE	FL		04/10/2023									915	915			
6601204743	JACKSONVILLE	FL		04/10/2023									975	975			
EB1596051978	SEATTLE	WA		12/18/2015		554,082							4,917	4,917			
6601727958	OWASSO	OK		04/10/2023									4,907	4,907			
6602684604	SOUTHAMPTON	NY		04/10/2023									6,262	6,262			
6601749911	SANTA FE	NM		04/10/2023									11,599	11,599			
6600425521	JUPITER	FL		04/10/2023									4,198	4,198			
6601204107	JACKSONVILLE	FL		04/10/2023									628	628			
6602679083	LAGUNA BEACH	CA		04/10/2023									3,655	3,655			
6602676394	MANHASSET	NY		04/10/2023									5,105	5,105			
6602674571	SAN DIEGO	CA		04/10/2023									4,927	4,927			
6601745620	LOS ANGELES	CA		04/10/2023									6,472	6,472			
6601682153	NEW YORK	NY		04/10/2023									20,819	20,819			
6601827220	RENO	NV		04/10/2023									5,904	5,904			
6601825562	NORCO	CA		04/10/2023									4,930	4,930			
6601682302	ARMONK	NY		04/10/2023									16,414	16,414			
PEB1789004772	REDWOOD CITY	CA		11/18/2016		751,052							5,100	5,100			
6600935289	FRESNO	CA		04/10/2023									8,094	8,094			
6602684075	BENICIA	CA		04/10/2023									3,352	3,352			
6601673772	MARCO ISLAND	FL		04/10/2023									11,505	11,505			
6600676982	JACKSONVILLE	FL		04/10/2023									827	827			
6602680388	SAN DIEGO	CA		04/10/2023									3,246	3,246			
PEB1541041865	LOCUST GROVE	VA		11/17/2017		408,376							2,404	2,404			
6601486696	CARMICHAEL	CA		04/10/2023									5,476	5,476			
6602699271	MAMMOTH LAKES	CA		04/10/2023									3,940	3,940			
6602701283	NICHOLASVILLE	KY		04/10/2023									4,110	4,110			
PEB1567001879	FORT COLLINS	CO		11/18/2016		679,718							4,540	4,540			
0934400	Henderson	NV		05/07/2021													
6602699560	NICHOLASVILLE	KY		04/10/2023									3,937	3,937			
6600935552	INDIAN WELLS	CA		04/10/2023									5,863	5,863			
6602683861	HAYWARD	CA		04/10/2023									3,494	3,494			
6600676586	JACKSONVILLE	FL		04/10/2023									786	786			
6601734137	BOSTON	MA		04/10/2023									5,580	5,580			
EB1223010671	COCOA BEACH	FL		12/18/2015		285,385							6,250	6,250			
6600921495	MAMMOTH LAKES	CA		04/10/2023									1,628	1,628			
6600026774	JACKSONVILLE	FL		04/10/2023									595	595			
6601724864	SAN JOSE	CA		04/10/2023									4,275	4,275			
6600024522	JACKSONVILLE	FL		04/10/2023									546	546			
6601472548	CHICAGO	IL		04/10/2023									18,051	18,051			
6600468224	SAN RAFAEL	CA		04/10/2023									10,889	10,889			
6602700970	DANVILLE	CA		04/10/2023									5,940	5,940			
6600025552	JACKSONVILLE	FL		04/10/2023									529	529			
6601699330	LAKESIDE	MT		04/10/2023									3,310	3,310			
6602686450	SAN JOSE	CA		04/10/2023									4,746	4,746			
6602674514	MORGAN HILL	CA		04/10/2023									4,700	4,700			
6601704981	TUCSON	AZ		04/10/2023									9,059	9,059			
6601826032	OAKLAND	CA		04/10/2023									3,527	3,527			
PEB1541042447	TOMS RIVER	NJ		01/11/2018		736,626							4,572	4,572			

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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
6601727172	MCLEAN	VA		04/10/2023									6,123	6,123			
6602701937	LAGUNA BEACH	CA		04/10/2023									4,596	4,596			
6600025842	JACKSONVILLE	FL		04/10/2023									532	532			
6602696186	ROSLYN	NY		04/10/2023									6,072	6,072			
6601704676	RIVIERA BEACH	FL		04/10/2023									2,385	2,385			
6602674209	SAN JOSE	CA		04/10/2023									7,101	7,101			
6601204206	JACKSONVILLE	FL		04/10/2023									789	789			
6600786971	HOLLIS	NY		04/10/2023									3,589	3,589			
6601712950	SCOTTSDALE	AZ		04/10/2023									3,487	3,487			
6601481374	NEW YORK	NY		04/10/2023									5,913	5,913			
6601689554	PLEASANTON	CA		04/10/2023									8,941	8,941			
6602711001	CARMEL VALLEY	CA		04/10/2023									6,024	6,024			
6600938770	STATEN ISLAND	NY		04/10/2023									884	884			
6600011990	JACKSONVILLE	FL		04/10/2023									657	657			
6601383455	NAPLES	FL		04/10/2023									348	348			
6602673920	SAN DIEGO	CA		04/10/2023									4,854	4,854			
6601820209	SANTA CLARA	CA		04/10/2023									3,320	3,320			
PH7119108293	LAKE BLUFF	IL		01/29/2015		658,257							4,687	4,687			
6601031096	SAN FRANCISCO	CA		04/10/2023									3,915	3,915			
6602698422	LAS VEGAS	NV		04/10/2023									3,596	3,596			
6601713206	ARLINGTON	VA		04/10/2023									7,147	7,147			
6601698209	SPRINGFIELD	VA		04/10/2023									4,409	4,409			
6600848441	PACIFICA	CA		04/10/2023									7,572	7,572			
6602676584	KENSINGTON	CA		04/10/2023									14,024	14,024			
6600521774	LONGWOOD	FL		04/10/2023									3,506	3,506			
6602692060	SAN LEANDRO	CA		04/10/2023									3,138	3,138			
6600979170	BROOKLYN	NY		04/10/2023									9,599	9,599			
6601477372	GREAT FALLS	VA		04/10/2023									8,769	8,769			
6601029074	SAN FRANCISCO	CA		04/10/2023									3,522	3,522			
6601050096	DALY CITY	CA		04/10/2023									1,674	1,674			
6602682707	ALTADENA	CA		04/10/2023									4,854	4,854			
6602682053	NAMPA	ID		04/10/2023									1,912	1,912			
6602678234	WASHINGTON	DC		04/10/2023									5,460	5,460			
6601471706	DEERFIELD	IL		04/10/2023									17,707	17,707			
6601480285	VIRGINIA BEACH	VA		04/10/2023									7,490	7,490			
6601819607	WATSONVILLE	CA		04/10/2023									10,111	10,111			
6600848995	CHICAGO	IL		04/10/2023									3,513	3,513			
0869600	Brooklyn Park	MN		01/31/2019		94,731,829							394,441	394,441			
6601741769	REMSENBURG	NY		04/10/2023									4,000	4,000			
6601737395	ORO VALLEY	AZ		04/10/2023									5,990	5,990			
6601745463	BOCA RATON	FL		04/10/2023									3,591	3,591			
6600679028	JACKSONVILLE	FL		04/10/2023									888	888			
6601483149	PIEDMONT	CA		04/10/2023									16,877	16,877			
6602682012	SAN FRANCISCO	CA		04/10/2023									4,050	4,050			
6601204768	JACKSONVILLE	FL		04/10/2023									522	522			
6602685726	CORAL GABLES	FL		04/10/2023									11,483	11,483			
6601225425	JACKSONVILLE	FL		04/10/2023									681	681			
6602673862	LOS ANGELES	CA		04/10/2023									8,432	8,432			
0909101	El Segundo	CA		12/23/2019													
6600011529	JACKSONVILLE	FL		04/10/2023									524	524			
6601737957	BLOOMFLD HLS	MI		04/10/2023									23,179	23,179			

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	2	3					8	9	10	11	12	13					
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EB1221070134	ATLANTIC BEACH	FL		12/16/2016		448,651							3,043	3,043			
6601693101	SAN ANSELMO	CA		04/10/2023									5,211	5,211			
6601729830	LLOYD HARBOR	NY		04/10/2023									8,670	8,670			
6601698217	BROOKLYN	NY		04/10/2023									4,202	4,202			
6601203182	JACKSONVILLE	FL		04/10/2023									876	876			
PEB1367015141	SAN DIEGO	CA		11/18/2016		600,869							4,163	4,163			
6602696285	LOS ANGELES	CA		04/10/2023									9,919	9,919			
6602702612	GREAT NECK	NY		04/10/2023									5,183	5,183			
6602673730	CUPERTINO	CA		04/10/2023									6,351	6,351			
6600675836	JACKSONVILLE	FL		04/10/2023									834	834			
6602677939	ARLINGTON	VA		04/10/2023									15,804	15,804			
PEB1784004135	WOODINVILLE	WA		11/18/2016		443,371							3,121	3,121			
6601819888	CARLSBAD	CA		04/10/2023									5,161	5,161			
6600793027	NEWPORT NEWS	VA		04/10/2023									4,521	4,521			
6601749010	NEW YORK	NY		04/10/2023									2,845	2,845			
PEB1785005793	REDWOOD CITY	CA		03/21/2018		524,062							3,667	3,667			
6602696764	LARCHMONT	NY		04/10/2023									6,022	6,022			
6602701002	MOUNTAIN HOUSE	CA		04/10/2023									1,948	1,948			
6600990375	RANCHO SANTA FE	CA		04/10/2023									3,754	3,754			
6600067687	JACKSONVILLE	FL		04/10/2023									3,374	3,374			
6601725952	PISMO BEACH	CA		04/10/2023									5,135	5,135			
6602698331	PETALUMA	CA		04/10/2023									4,644	4,644			
6600011958	JACKSONVILLE	FL		04/10/2023									.359	.359			
6600793852	WASHINGTON	DC		04/10/2023									7,086	7,086			
6602682145	GILBERT	AZ		04/10/2023									2,260	2,260			
6602701176	LAKEWOOD RCH	FL		04/10/2023									7,025	7,025			
6602673888	CUPERTINO	CA		04/10/2023									8,179	8,179			
6602686484	ALPINE MEADOWS	CA		04/10/2023									4,494	4,494			
6601040873	BURLINGAME	CA		04/10/2023									3,879	3,879			
6602691849	VALENCIA	CA		04/10/2023									2,200	2,200			
6602683895	ALAMEDA	CA		04/10/2023									5,029	5,029			
EB1352004398	HOBOKEN	NJ		06/24/2016		369,226							10,486	10,486			
6601677823	CONCORD	MA		04/10/2023									9,887	9,887			
6602693902	CAVE CREEK	AZ		04/10/2023									9,929	9,929			
6602685767	SAINT PETERSBURG	FL		04/10/2023									3,942	3,942			
6602692912	NOVATO	CA		04/10/2023									6,214	6,214			
EB1787003346	DANVILLE	CA		06/24/2016		358,949							2,456	2,456			
6601678029	NEWTON	MA		04/10/2023									11,041	11,041			
6602705318	BROKEN BOW	OK		04/10/2023									3,674	3,674			
6601697904	NEW YORK	NY		04/10/2023									3,675	3,675			
6601684589	BROOKLINE	MA		04/10/2023									17,707	17,707			
0853300	Novi	MI		03/14/2018		92,480,321							444,462	444,462			
6600676024	JACKSONVILLE	FL		04/10/2023									662	662			
6602696434	VALLEY VILLAGE	CA		04/10/2023									4,854	4,854			
PEB1540095404	MOUNTAINSIDE	NJ		03/21/2018		846,806							6,620	6,620			
0857000	Hopkins	MN		06/26/2018		48,386,126							233,842	233,842			
0708800	Austin	TX		10/14/2014		74,520,710							488,372	488,372			
6602704774	RANCHO CUCAMONGA	CA		04/10/2023									6,192	6,192			
6601708974	PHOENIX	AZ		04/10/2023									3,158	3,158			
6601486860	JACKSON	WY		04/10/2023									17,217	17,217			
6602682269	SAN FRANCISCO	CA		04/10/2023									3,785	3,785			

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	2	3					8	9	10	11	12	13					
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6602678960	PHOENIX	AZ		04/10/2023									2,510	2,510			
6602683275	DAVIS	CA		04/10/2023									4,356	4,356			
6601007898	SEDONA	AZ		04/10/2023									3,141	3,141			
6602711357	RENO	NV		04/10/2023									4,231	4,231			
EB1784002358	EMERALD HILLS	CA		07/17/2015		573,503							5,800	5,800			
6601808618	VIRGINIA BEACH	VA		04/10/2023									3,419	3,419			
6602671197	LOS ALTOS	CA		04/10/2023									14,349	14,349			
6602698802	FAIR OAKS	CA		04/10/2023									3,891	3,891			
6601729798	SANTA BARBARA	CA		04/10/2023									5,526	5,526			
EB1351002305	EAST MEADOW	NY		07/30/2015		344,669							4,383	4,383			
6600790015	PAEONIAN SPRINGS	VA		04/10/2023									5,945	5,945			
6601673616	SAN FRANCISCO	CA		04/10/2023									12,680	12,680			
6601679944	BROOKLYN	NY		04/10/2023									2,685	2,685			
6602689173	EL DORADO HILLS	CA		04/10/2023									3,715	3,715			
6601035816	SAN FRANCISCO	CA		04/10/2023									2,901	2,901			
6600677212	JACKSONVILLE	FL		04/10/2023									890	890			
6600533902	NAPLES	FL		04/10/2023									3,595	3,595			
6601483875	LIVERMORE	CA		04/10/2023									4,633	4,633			
EB1400000584	GILBERT	AZ		09/18/2015		651,284							4,687	4,687			
6601819755	DUBLIN	CA		04/10/2023									4,505	4,505			
0628401	SECAUCUS	NJ		11/12/2015		62,664,017							308,399	308,399			
6602688696	MANHATTAN BEACH	CA		04/10/2023									6,489	6,489			
6602700988	LOS ANGELES	CA		04/10/2023									5,669	5,669			
6602686641	WABAN	MA		04/10/2023									10,769	10,769			
6601712117	EL CAJON	CA		04/10/2023									8,897	8,897			
6602704709	LEESBURG	VA		04/10/2023									5,421	5,421			
6601816850	MESA	AZ		04/10/2023									6,968	6,968			
6602686732	MILPITAS	CA		04/10/2023									6,602	6,602			
6600010554	ATLANTIC BEACH	FL		04/10/2023									492	492			
6601748202	LOUISVILLE	KY		04/10/2023									5,433	5,433			
6602690510	PHOENIX	AZ		04/10/2023									6,519	6,519			
6601741645	REDWOOD CITY	CA		04/10/2023									8,344	8,344			
6602700228	ENCINO	CA		04/10/2023									10,533	10,533			
6602689298	WINCHESTER	MA		04/10/2023									6,389	6,389			
6602695501	TARZANA	CA		04/10/2023									8,382	8,382			
6600935149	HERMOSA BEACH	CA		04/10/2023									7,428	7,428			
EB1395005332	WALPOLE	MA		12/18/2015		358,877							2,612	2,612			
EB1216003667	MIAMI	FL		12/16/2016		940,411							6,530	6,530			
6600934563	GRASS VALLEY	CA		04/10/2023									1,982	1,982			
6602698893	WINDSOR	CA		04/10/2023									8,540	8,540			
6601693259	PALM DESERT	CA		04/10/2023									7,054	7,054			
6600024399	JACKSONVILLE	FL		04/10/2023									602	602			
6602692375	AVILA BEACH	CA		04/10/2023									7,593	7,593			
6601683425	GLENVIEW	IL		04/10/2023									12,341	12,341			
6601812032	UNION CITY	CA		04/10/2023									4,435	4,435			
6600845355	JACKSONVILLE BEACH	FL		04/10/2023									3,517	3,517			
6602682889	AUBURN	CA		04/10/2023									1,203	1,203			
6600674045	WASHINGTON	DC		04/10/2023									7,772	7,772			
6602692482	MENLO PARK	CA		04/10/2023									14,008	14,008			
6601687277	NEW YORK	NY		04/10/2023									2,696	2,696			
0699800	BLOOMFIELD	CT		01/13/2014		31,000,754							146,024	146,024			

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	2	3					8	9	10	11	12	13					
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6601203257	JACKSONVILLE	FL		04/10/2023									600	600			
6602705672	MOUNT JULIET	TN		04/10/2023									3,946	3,946			
6602676568	WESTWOOD	MA		04/10/2023									10,833	10,833			
6601683979	SAINT LOUIS	MO		04/10/2023									9,491	9,491			
6601139089	TEMPE	AZ		04/10/2023									1,032	1,032			
PEB1786003653	PALO ALTO	CA		11/18/2016		595,085							3,862	3,862			
6601754143	BROOKLYN	NY		04/10/2023									3,183	3,183			
6601687020	NEW YORK	NY		04/10/2023									9,705	9,705			
6602710631	SUN VALLEY	NV		04/10/2023									893	893			
6601482299	MENLO PARK	CA		04/10/2023									24,345	24,345			
6602704493	CHARLOTTESVILLE	VA		04/10/2023									2,456	2,456			
6601020040	SCOTTSDALE	AZ		04/10/2023									3,039	3,039			
EB1027549259	CHARLOTTE	NC		12/16/2016		448,110							2,928	2,928			
6602678283	PALOS VERDES ESTATES	CA		04/10/2023									5,301	5,301			
6601680645	CONCORD	MA		04/10/2023									13,550	13,550			
6602700681	SANTA ROSA	CA		04/10/2023									3,805	3,805			
6602705466	RIVERSIDE	CA		04/10/2023									5,054	5,054			
6602674480	PEORIA	AZ		04/10/2023									8,667	8,667			
6601819789	LOS ALTOS	CA		04/10/2023									28,272	28,272			
6601224402	JACKSONVILLE	FL		04/10/2023									1,137	1,137			
6602689546	SANTA BARBARA	CA		04/10/2023									5,524	5,524			
6601823534	NAPLES	FL		04/10/2023									12,919	12,919			
6600679002	JACKSONVILLE	FL		04/10/2023									708	708			
6601472019	MILL VALLEY	CA		04/10/2023									17,148	17,148			
6602701358	SAN RAMON	CA		04/10/2023									7,436	7,436			
6602674159	EDEN PRAIRIE	MN		04/10/2023									3,530	3,530			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		446,290							2,974	2,974			
6601679605	ELMHURST	NY		04/10/2023									3,322	3,322			
0864300	Washington	DC		11/19/2018													
6601471136	JACKSONVILLE	FL		04/10/2023									814	814			
0695000	FORT WORTH	TX		04/08/2013		52,351,758							273,126	273,126			
PEB1784004521	SAN FRANCISCO	CA		11/18/2016		715,335							5,074	5,074			
0927900	Cambridge	MA		02/17/2021													
0851000	Metuchen	NJ		12/29/2017		67,552,271							336,205	336,205			
6601686881	NEW YORK	NY		04/10/2023									9,589	9,589			
6602710466	VACAVILLE	CA		04/10/2023									836	836			
6601571802	MONSEY	NY		04/10/2023									8,030	8,030			
6601305458	JACKSONVILLE	FL		04/10/2023									954	954			
6601473314	BLOOMINGTON	IN		04/10/2023									8,180	8,180			
6601224386	JACKSONVILLE	FL		04/10/2023									408	408			
6602688076	BURLINGAME	CA		04/10/2023									11,271	11,271			
6601693473	BRENTWOOD	TN		04/10/2023									2,198	2,198			
6601682765	NEW YORK	NY		04/10/2023									7,498	7,498			
6602711928	SAN FRANCISCO	CA		04/10/2023									6,127	6,127			
6601686790	GREAT FALLS	VA		04/10/2023									17,523	17,523			
6601693465	LOS ANGELES	CA		04/10/2023									3,634	3,634			
6600025321	JACKSONVILLE	FL		04/10/2023									455	455			
6601696708	LODI	CA		04/10/2023									3,866	3,866			
6602711910	SAN FRANCISCO	CA		04/10/2023									4,347	4,347			
EB1352003934	SETAUKET	NY		11/20/2015		428,930							2,973	2,973			
6601713388	KEWADIN	MI		04/10/2023									3,455	3,455			

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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
6601822965	PHOENIX	AZ		04/10/2023									15,702	15,702			
6602694413	REDONDO BEACH	CA		04/10/2023									4,042	4,042			
6601001693	CAMBRIDGE	MA		04/10/2023									2,831	2,831			
6602677822	SAN DIEGO	CA		04/10/2023									5,009	5,009			
PEB1541042324	BODEGA BAY	CA		11/17/2017		790,910							4,622	4,622			
6601827600	LIVERMORE	CA		04/10/2023									3,301	3,301			
6601680520	BROOKLYN	NY		04/10/2023									16,267	16,267			
EB1793001664	DARIEN	CT		12/16/2016		552,467							3,845	3,845			
0708407	Van Nuys	CA		10/16/2014		4,334,814							33,407	33,407			
PEB1541043016	NASHVILLE	TN		03/21/2018		1,520,573							10,894	10,894			
6602696814	UPTON	MA		04/10/2023									2,375	2,375			
6601720235	LOS GATOS	CA		04/10/2023									6,231	6,231			
6601703926	SANTA FE	NM		04/10/2023									3,172	3,172			
6602702729	LAS VEGAS	NV		04/10/2023									3,305	3,305			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		603,134							4,070	4,070			
6602691955	CHATTANOOGA	TN		04/10/2023									1,822	1,822			
6602683184	REDONDO BEACH	CA		04/10/2023									6,602	6,602			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		414,420							5,044	5,044			
6601469452	ATLANTIC BEACH	FL		04/10/2023									923	923			
6602684778	CHICAGO	IL		04/10/2023									10,728	10,728			
6602684208	BOISE	ID		04/10/2023									4,616	4,616			
6602698315	PALM SPRINGS	CA		04/10/2023									2,957	2,957			
6600919317	ENCINITAS	CA		04/10/2023									7,318	7,318			
0919500	River Grove	IL		08/21/2020													
6602697432	SAN JOSE	CA		04/10/2023									14,144	14,144			
6601678995	BROOKLYN	NY		04/10/2023									18,810	18,810			
6601731919	LOS ANGELES	CA		04/10/2023									3,445	3,445			
6601820365	PALOS VERDES ESTATES	CA		04/10/2023									4,460	4,460			
6600441494	SCOTTS VALLEY	CA		04/10/2023									11,195	11,195			
6600980822	CHICO	CA		04/10/2023									3,439	3,439			
6601682898	NEW YORK	NY		04/10/2023									1,447	1,447			
PH7132735130	WASHINGTON	DC		01/16/2015		608,571							4,377	4,377			
6600925223	REDWOOD CITY	CA		04/10/2023									5,884	5,884			
6602673813	LIVERMORE	CA		04/10/2023									5,245	5,245			
6600024894	JACKSONVILLE	FL		04/10/2023									1,596	1,596			
6602693878	RIALTO	CA		04/10/2023									2,388	2,388			
6601224626	JACKSONVILLE	FL		04/10/2023									521	521			
6602684612	GARDEN CITY	NY		04/10/2023									4,843	4,843			
6601733394	SAN JOSE	CA		04/10/2023									11,716	11,716			
6601678805	BRONXVILLE	NY		04/10/2023									18,175	18,175			
6601383794	WAYLAND	MA		04/10/2023									4,083	4,083			
6602694264	PALM CITY	FL		04/10/2023									10,490	10,490			
0839200	Ft. Lauderdale	FL		06/05/2017													
6602687219	SAN DIEGO	CA		04/10/2023									5,495	5,495			
PEB1400005055	CEDAR RAPIDS	IA		11/17/2017		389,748							2,812	2,812			
6601709162	SAN JOSE	CA		04/10/2023									4,517	4,517			
EB1171010808	SEATTLE	WA		07/17/2015		114,413							8,538	8,538			
6600025750	JACKSONVILLE	FL		04/10/2023									388	388			
6601685461	CONCORD	MA		04/10/2023									8,877	8,877			
6600994872	ROCHESTER HILLS	MI		04/10/2023									3,922	3,922			
6601383679	BARCELONETA	PR		04/10/2023									810	810			

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	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
6600789900	NORTHRIDGE	CA		04/10/2023									3,274	3,274			
PH7118593339	GROTON	MA		12/29/2014		422,271							2,979	2,979			
6601679548	GREAT FALLS	VA		04/10/2023									17,745	17,745			
6600011842	JACKSONVILLE	FL		04/10/2023									540	540			
6601710616	BROOKLYN	NY		04/10/2023									6,938	6,938			
0624600	CHICAGO	IL		01/03/2006		89,300,180							480,899	480,899			
6601711911	GLENDALE	NY		04/10/2023									3,625	3,625			
6600555459	KEY LARGO	FL		04/10/2023									5,340	5,340			
6601224766	JACKSONVILLE	FL		04/10/2023									535	535			
6601272781	VERNON HILLS	IL		04/10/2023									1,012	1,012			
6601686923	NEW YORK	NY		04/10/2023									17,134	17,134			
6601697672	SHERMAN OAKS	CA		04/10/2023									4,237	4,237			
6601741355	SCOTTSDALE	AZ		04/10/2023									4,183	4,183			
6602689660	MISSION VIEJO	CA		04/10/2023									4,850	4,850			
6601693846	SACRAMENTO	CA		04/10/2023									5,757	5,757			
6602705524	SCOTTSDALE	AZ		04/10/2023									3,889	3,889			
6601735076	FALLBROOK	CA		04/10/2023									4,525	4,525			
PEB1221068567	FERNANDINA BEACH	FL		11/18/2016		403,717							3,471	3,471			
6601710715	KEY BISCAYNE	FL		04/10/2023									3,836	3,836			
PEB1564001096	DENVER	CO		11/18/2016		447,787							2,937	2,937			
6602680057	LIVERMORE	CA		04/10/2023									4,844	4,844			
6601203406	JACKSONVILLE	FL		04/10/2023									597	597			
6602673755	SAN JOSE	CA		04/10/2023									5,802	5,802			
6601679225	GLEN COVE	NY		04/10/2023									5,531	5,531			
0937700	Philadelphia	PA		06/16/2021													
6602681865	SACRAMENTO	CA		04/10/2023									4,044	4,044			
6601204271	JACKSONVILLE	FL		04/10/2023									659	659			
6601695825	SOUTHWEST RANCHES	FL		04/10/2023									11,994	11,994			
6601702712	SANTA FE	NM		04/10/2023									14,828	14,828			
PEB1540093879	MARVIN	NC		11/18/2016		533,106							3,848	3,848			
PEB1596056279	FORESTHILL	CA		03/21/2018		535,911							8,369	8,369			
6601383968	ATLANTIC BEACH	FL		04/10/2023									900	900			
6600795410	SAN MARINO	CA		04/10/2023									3,437	3,437			
6601225516	JACKSONVILLE	FL		04/10/2023									717	717			
6600177726	SAINT AUGUSTINE	FL		04/10/2023									5,122	5,122			
6601680587	OAKLAND GARDENS	NY		04/10/2023									4,816	4,816			
6601713396	VALLEY VILLAGE	CA		04/10/2023									5,144	5,144			
6602696723	SAN JOSE	CA		04/10/2023									6,756	6,756			
6601818674	SAINT LOUIS	MO		04/10/2023									3,452	3,452			
0701106	PORTLAND	OR		04/04/2014													
6601225334	JACKSONVILLE	FL		04/10/2023									666	666			
6601479600	SPICER	MN		04/10/2023									11,568	11,568			
6602681238	LINCOLN	CA		04/10/2023									5,234	5,234			
6600926064	HUNTINGTON BEACH	CA		04/10/2023									7,234	7,234			
6602681832	ALBUQUERQUE	NM		04/10/2023									4,065	4,065			
PEB1596055990	PHOENIX	AZ		03/21/2018		399,443							6,056	6,056			
6601729947	NEW YORK	NY		04/10/2023									4,660	4,660			
PEB1784006269	SANTA CLARA	CA		03/21/2018		528,730							3,165	3,165			
6601703348	MORGAN HILL	CA		04/10/2023									4,555	4,555			
6602701028	SPICER	MN		04/10/2023									6,820	6,820			
6602678804	SANTA BARBARA	CA		04/10/2023									7,539	7,539			

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	2	3					8	9	10	11	12	13					
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6602702125	PACIFICA	CA		04/10/2023									6,573	6,573			
6600011867	JACKSONVILLE	FL		04/10/2023									654	654			
6601680165	BROOKLYN	NY		04/10/2023									1,467	1,467			
6601740217	BUMPASS	VA		04/10/2023									3,926	3,926			
6602693829	EL MIRAGE	AZ		04/10/2023									2,319	2,319			
6601719286	PORT ST JOE	FL		04/10/2023									3,386	3,386			
EB1541040031	MAGNOLIA	TX		12/18/2015		474,061							3,185	3,185			
6602686294	PALM SPRINGS	CA		04/10/2023									8,450	8,450			
6600846403	RANCHO CUCAMONGA	CA		04/10/2023									8,824	8,824			
6601733493	EAST MEADOW	NY		04/10/2023									3,428	3,428			
6602673946	FREMONT	CA		04/10/2023									5,497	5,497			
6602675750	DANVILLE	CA		04/10/2023									6,281	6,281			
6602688555	TUCSON	AZ		04/10/2023									3,390	3,390			
6601474866	SAINT LOUIS	MO		04/10/2023									591	591			
FR125697446	WELLESLEY	MA		10/07/2016		649,474							4,469	4,469			
6601711754	SAN DIEGO	CA		04/10/2023									3,740	3,740			
6601821751	NEW SMYRNA BEACH	FL		04/10/2023									7,223	7,223			
6601745877	MADEIRA BEACH	FL		04/10/2023									12,930	12,930			
6602696236	NEW YORK	NY		04/10/2023									6,544	6,544			
6601686758	CORONA	NY		04/10/2023									2,168	2,168			
EB1596054080	SOLANA BEACH	CA		12/16/2016		838,861							5,234	5,234			
6601710004	RENO	NV		04/10/2023									8,313	8,313			
6601687566	SAN JOSE	CA		04/10/2023									5,721	5,721			
6601225227	JACKSONVILLE	FL		04/10/2023									466	466			
PEB1785005644	SOUTHAMPTON	NY		11/17/2017		840,079							5,143	5,143			
6601682781	AURORA	IL		04/10/2023									3,266	3,266			
6600676636	JACKSONVILLE	FL		04/10/2023									579	579			
6600646621	SAN FRANCISCO	CA		04/10/2023									5,033	5,033			
6601305482	JACKSONVILLE	FL		04/10/2023									870	870			
6602701184	EAGLEVILLE	TN		04/10/2023									3,999	3,999			
0534706	DALLAS	TX		10/15/2013		35,909,159							132,911	132,911			
6600059205	PHOENIX	AZ		04/10/2023									2,291	2,291			
6602677574	GRASS VALLEY	CA		04/10/2023									5,679	5,679			
6602671718	SAN JOSE	CA		04/10/2023									10,718	10,718			
6602679687	VACAVILLE	CA		04/10/2023									3,432	3,432			
6602699768	FRANKLIN	TN		04/10/2023									4,568	4,568			
0864800	Houston	TX		10/10/2018													
PH7119015258	NORTHBOROUGH	MA		10/24/2014		287,500							7,571	7,571			
0849600	Scarsdale	NY		12/28/2017		193,468,932							1,099,904	1,099,904			
6601224089	JACKSONVILLE	FL		04/10/2023									771	771			
6601685503	RYE BROOK	NY		04/10/2023									18,002	18,002			
6602694017	SAN DIEGO	CA		04/10/2023									26,164	26,164			
6601062265	SAN JOSE	CA		04/10/2023									8,738	8,738			
PEB1541042729	SANTE FE	NM		03/21/2018		427,427							4,284	4,284			
6602676022	SAN JOSE	CA		04/10/2023									5,662	5,662			
6602675826	DIABLO	CA		04/10/2023									8,142	8,142			
6600851965	NAPERVILLE	IL		04/10/2023									3,618	3,618			
6602699610	LOS GATOS	CA		04/10/2023									6,135	6,135			
6601681551	CHICAGO	IL		04/10/2023									13,789	13,789			
6600035247	PHOENIX	AZ		04/10/2023									2,207	2,207			
6601722892	SAN JOSE	CA		04/10/2023									3,642	3,642			

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	2	3					8	9	10	11	12	13					
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6602683564	SARATOGA	CA		04/10/2023									8,024	8,024			
6601472217	GREENVILLE	DE		04/10/2023									5,481	5,481			
6602690379	NASHVILLE	TN		04/10/2023									5,575	5,575			
6601696716	SAN JOSE	CA		04/10/2023									5,701	5,701			
6600484478	EDMOND	OK		04/10/2023									4,525	4,525			
6601750877	ESCONDIDO	CA		04/10/2023									4,491	4,491			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		509,148							9,851	9,851			
6601479659	CHICAGO	IL		04/10/2023									7,084	7,084			
6601204610	JACKSONVILLE	FL		04/10/2023									688	688			
6602673516	REDDING	CA		04/10/2023									8,512	8,512			
6602676311	CUPERTINO	CA		04/10/2023									5,543	5,543			
6601204370	JACKSONVILLE	FL		04/10/2023									707	707			
6600509936	SATELLITE BEACH	FL		04/10/2023									1,529	1,529			
6601743054	MARCO ISLAND	FL		04/10/2023									5,405	5,405			
6600637414	LOS ANGELES	CA		04/10/2023									6,653	6,653			
6601487991	FAIRFAX	VA		04/10/2023									4,163	4,163			
EB1351005791	ARLINGTON	VA		12/16/2016		576,301							3,869	3,869			
6602694686	MILLBRAE	CA		04/10/2023									7,982	7,982			
6600843467	OCEANSIDE	CA		04/10/2023									4,623	4,623			
6601809384	BRADENTON	FL		04/10/2023									2,477	2,477			
0866900	Miami Beach	FL		10/16/2018													
PEB1540095771	STATEN ISLAND	NY		03/21/2018		1,064,092							6,624	6,624			
6600675521	JACKSONVILLE	FL		04/10/2023									519	519			
6600847732	OKLAHOMA CITY	OK		04/10/2023									10,213	10,213			
6600679846	JACKSONVILLE	FL		04/10/2023									472	472			
6602700897	NORTH TUSTIN	CA		04/10/2023									3,290	3,290			
6602679000	SAN JOSE	CA		04/10/2023									2,830	2,830			
04101300	Cambridge	MA		09/01/2022													
6602676261	WINCHESTER	MA		04/10/2023									6,226	6,226			
6602687268	SAN JOSE	CA		04/10/2023									8,544	8,544			
PEB1541040724	HOUSTON	TX		11/18/2016		418,296							2,703	2,703			
6600681065	JACKSONVILLE	FL		04/10/2023									509	509			
6601721340	HALF MOON BAY	CA		04/10/2023									6,927	6,927			
6600770934	OZONE PARK	NY		04/10/2023									3,243	3,243			
6601682377	RIVER FOREST	IL		04/10/2023									10,075	10,075			
6602682517	LOS ANGELES	CA		04/10/2023									3,235	3,235			
6602685775	EASTHAM	MA		04/10/2023									5,336	5,336			
6602698646	MOUNTAIN HOUSE	CA		04/10/2023									5,233	5,233			
6601734319	THE VILLAGES	FL		04/10/2023									10,821	10,821			
PEB1357001231	BOSTON	MA		11/18/2016		780,062							5,662	5,662			
6601224469	JACKSONVILLE	FL		04/10/2023									782	782			
PEB1027558076	MOUNT JULIET	TN		11/17/2017		574,015							3,451	3,451			
6602678648	SCOTTSDALE	AZ		04/10/2023									2,546	2,546			
6601673251	BENTON HARBOR	MI		04/10/2023									7,663	7,663			
6601820993	MARATHON	FL		04/10/2023									6,498	6,498			
6601694042	PARKLAND	FL		04/10/2023									5,259	5,259			
6601808550	MIAMI	FL		04/10/2023									3,416	3,416			
6600011479	JACKSONVILLE	FL		04/10/2023									443	443			
6602694462	MURFREESBORO	TN		04/10/2023									3,832	3,832			
6600026527	JACKSONVILLE	FL		04/10/2023									530	530			
6602681980	MIDDLEBURY	IN		04/10/2023									3,065	3,065			

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	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
6600012113	JACKSONVILLE	FL		04/10/2023									598	598			
6601745612	WASHINGTON	DC		04/10/2023									5,637	5,637			
6602689777	SAN FRANCISCO	CA		04/10/2023									2,955	2,955			
6600000308	CORAL SPRINGS	FL		04/10/2023									710	710			
6601825521	KNOXVILLE	TN		04/10/2023									4,390	4,390			
6600676479	JACKSONVILLE	FL		04/10/2023									533	533			
6602695733	GRANITE BAY	CA		04/10/2023									3,826	3,826			
6602720838	EDINBURG	VA		04/10/2023									3,848	3,848			
PEB1596055708	HAYWARD	CA		01/11/2018		492,631							2,933	2,933			
6602699396	KILDEER	IL		04/10/2023									3,301	3,301			
6600912304	WEST HOLLYWOOD	CA		04/10/2023									3,867	3,867			
6601224592	JACKSONVILLE	FL		04/10/2023									607	607			
6602675891	SAN JOSE	CA		04/10/2023									4,835	4,835			
6602692672	CHINO HILLS	CA		04/10/2023									13,816	13,816			
6600923699	CONCORD	CA		04/10/2023									4,339	4,339			
6601724765	NAPLES	FL		04/10/2023									3,876	3,876			
6602689504	ROSLYN	NY		04/10/2023									6,082	6,082			
6600680661	JACKSONVILLE	FL		04/10/2023									614	614			
6602698265	MOUNTAIN HOUSE	CA		04/10/2023									3,363	3,363			
6601733907	SAN DIEGO	CA		04/10/2023									4,325	4,325			
0606801	Willow Grove	PA		09/21/2015		72,618,545							501,875	501,875			
6601485615	NAPLES	FL		04/10/2023									12,029	12,029			
6602682343	ESCONDIDO	CA		04/10/2023									4,740	4,740			
6602705185	WASHINGTON	DC		04/10/2023									4,867	4,867			
6601697250	PASADENA	CA		04/10/2023									4,741	4,741			
PEB1352005531	FIRE ISLAND PINES	NY		03/21/2018		603,594							3,860	3,860			
6601678672	JAMAICA PLAIN	MA		04/10/2023									4,365	4,365			
0864200	New Milford	NJ		10/09/2018													
6600922790	LADERA RANCH AREA	CA		04/10/2023									3,142	3,142			
6600529041	BOCA RATON	FL		04/10/2023									2,872	2,872			
6602689926	PRESCOTT VALLEY	AZ		04/10/2023									3,303	3,303			
6602683846	ALBANY	CA		04/10/2023									7,139	7,139			
PH7119119472	LOS GATOS	CA		04/24/2015		869,718							6,057	6,057			
6602681329	BUCKEYE	AZ		04/10/2023									3,477	3,477			
6601693135	LAGUNA NIGUEL	CA		04/10/2023									7,129	7,129			
6601204008	JACKSONVILLE	FL		04/10/2023									720	720			
6601825133	CARLSBAD	CA		04/10/2023									4,916	4,916			
6602695261	MOUNTAIN HOUSE	CA		04/10/2023									2,988	2,988			
6600053703	THOMPSONS STATION	TN		04/10/2023									3,351	3,351			
6601696542	PLEASANTON	CA		04/10/2023									4,745	4,745			
6601482026	ELMHURST	IL		04/10/2023									9,550	9,550			
6601682807	LAKE FOREST	IL		04/10/2023									5,106	5,106			
6601809517	SOUTH LAKE TAHOE	CA		04/10/2023									2,279	2,279			
6602690106	HUNTINGTON BEACH	CA		04/10/2023									6,713	6,713			
6600026337	JACKSONVILLE	FL		04/10/2023									353	353			
6601677732	BAYSIDE	NY		04/10/2023									2,630	2,630			
6601471110	JACKSONVILLE	FL		04/10/2023									1,038	1,038			
6601703215	CORONA DEL MAR	CA		04/10/2023									18,874	18,874			
6601487801	EAST ISLIP	NY		04/10/2023									17,469	17,469			
PEB1221067205	JACKSONVILLE BEACH	FL		11/18/2016		294,804							5,054	5,054			
6602701655	SAN DIEGO	CA		04/10/2023									4,216	4,216			

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0970300	Bethesda	MD		03/07/2022													
6601698282	NEW YORK	NY		04/10/2023									4,742	4,742			
6601224675	JACKSONVILLE	FL		04/10/2023									819	819			
6602680636	SANTA BARBARA	CA		04/10/2023									5,031	5,031			
6600795303	SANTA ROSA BEACH	FL		04/10/2023									3,444	3,444			
6601715722	WEST HILLS	CA		04/10/2023									4,813	4,813			
6601737809	WESTBOROUGH	MA		04/10/2023									8,827	8,827			
6602712231	DEL MAR	CA		04/10/2023									10,451	10,451			
6601696906	LOS ANGELES	CA		04/10/2023									5,506	5,506			
FR125690953	LEXINGTON	MA		09/09/2016		518,914							3,585	3,585			
6601225110	JACKSONVILLE	FL		04/10/2023									785	785			
6602695402	PONTE VEDRA	FL		04/10/2023									3,919	3,919			
6602679539	EL DORADO HILLS	CA		04/10/2023									4,241	4,241			
6601469338	ATLANTIC BEACH	FL		04/10/2023									817	817			
6601704940	NEW YORK	NY		04/10/2023									4,739	4,739			
6601484287	MESA	AZ		04/10/2023									2,018	2,018			
6602701820	EAGLE	ID		04/10/2023									5,373	5,373			
6602698372	MOUNTAIN HOUSE	CA		04/10/2023									2,363	2,363			
6602694876	OAKLAND	MI		04/10/2023									2,110	2,110			
6601679282	WHITESTONE	NY		04/10/2023									4,692	4,692			
6602682277	GLEN ELLYN	IL		04/10/2023									3,480	3,480			
6600479056	CARMEL BY THE SEA	CA		04/10/2023									7,819	7,819			
6601474775	ARLINGTON	VA		04/10/2023									26,851	26,851			
6601743203	MAMMOTH LAKES	CA		04/10/2023									1,912	1,912			
EB1725002907	COSTA MESA	CA		03/24/2016		678,892							4,471	4,471			
6602676287	SUNNYVALE	CA		04/10/2023									15,206	15,206			
6601678052	NEWTON	MA		04/10/2023									12,799	12,799			
0863200	Playa Vista	CA		08/30/2018													
EB1786003970	SAN MATEO	CA		12/16/2016		839,326							5,438	5,438			
6602702406	CANYON COUNTRY	CA		04/10/2023									4,942	4,942			
6602674365	ALAMO	CA		04/10/2023									7,865	7,865			
6602700145	YORBA LINDA	CA		04/10/2023									3,128	3,128			
6601483073	ELMHURST	IL		04/10/2023									10,225	10,225			
6602702554	PARKLAND	FL		04/10/2023									4,806	4,806			
6601685990	PLAINVIEW	NY		04/10/2023									6,914	6,914			
6601204529	JACKSONVILLE	FL		04/10/2023									751	751			
6602705847	LOS ANGELES	CA		04/10/2023									3,399	3,399			
6600852674	NICHOLS HILLS	OK		04/10/2023									25,337	25,337			
6601683441	IRVINGTON	NY		04/10/2023									9,241	9,241			
6601818724	LAS VEGAS	NV		04/10/2023									2,616	2,616			
6600026840	JACKSONVILLE	FL		04/10/2023									862	862			
6601712067	WELLFLEET	MA		04/10/2023									8,893	8,893			
6601476960	SAINT LOUIS	MO		04/10/2023									1,015	1,015			
0696500	NEW YORK	NY		07/31/2013		68,349,952							466,317	466,317			
6602695279	CARLSBAD	CA		04/10/2023									7,624	7,624			
6601692822	SEAL BEACH	CA		04/10/2023									3,954	3,954			
6601703231	CONCORD	CA		04/10/2023									3,734	3,734			
6601737619	DEWEY BEACH	DE		04/10/2023									5,644	5,644			
6602699552	LAGUNA HILLS	CA		04/10/2023									12,814	12,814			
6600794975	SAN JOSE	CA		04/10/2023									2,963	2,963			
6601678870	NEW YORK	NY		04/10/2023									11,897	11,897			

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6601684928	ROCKVILLE CENTRE	NY		04/10/2023									10,982	10,982			
6600676214	JACKSONVILLE	FL		04/10/2023									406	406			
6601811919	FONTANA	CA		04/10/2023									1,862	1,862			
6601685560	ROSLYN HEIGHTS	NY		04/10/2023									9,326	9,326			
6600026220	JACKSONVILLE	FL		04/10/2023									528	528			
6601686675	NEW YORK	NY		04/10/2023									34,099	34,099			
6602704352	CORONA	CA		04/10/2023									2,964	2,964			
EB1541040302	PLANO	TX		06/24/2016		759,685							7,724	7,724			
6601686873	MCLEAN	VA		04/10/2023									20,273	20,273			
6601475566	SANTA CLARA	CA		04/10/2023									13,196	13,196			
6602701895	PINECREST	FL		04/10/2023									14,329	14,329			
0839500	Boston	MA		05/22/2017		62,575,149							323,474	323,474			
6600680539	JACKSONVILLE	FL		04/10/2023									923	923			
6601749044	SEDONA	AZ		04/10/2023									4,593	4,593			
6601825422	PARKLAND	FL		04/10/2023									9,101	9,101			
6601487371	MANHATTAN BEACH	CA		04/10/2023									8,630	8,630			
6601697375	MCLEAN	VA		04/10/2023									3,977	3,977			
6600681628	JACKSONVILLE	FL		04/10/2023									735	735			
6600669763	JACKSONVILLE	FL		04/10/2023									527	527			
0972900	Sacramento	CA		05/11/2022		226,146,500							16,309,222	16,309,222			
6602698851	BLOOMFIELD HILLS	MI		04/10/2023									4,878	4,878			
0874300	Austin	TX		03/05/2019													
6601703280	SACRAMENTO	CA		04/10/2023									8,000	8,000			
EB1540092773	MCKEES ROCK	PA		09/25/2015		263,842							11,468	11,468			
6600039801	READING	MA		04/10/2023									10,758	10,758			
6602675396	SOLANA BEACH	CA		04/10/2023									2,076	2,076			
0856800	San Jose	CA		07/11/2018		41,250,000											
PEB1540095181	ALLENDALE	NJ		08/14/2017		630,072							4,865	4,865			
6601811851	BANNOCKBURN	IL		04/10/2023									4,416	4,416			
6600679184	JACKSONVILLE	FL		04/10/2023									485	485			
6601804989	PARADISE VALLEY	AZ		04/10/2023									7,487	7,487			
6600679416	JACKSONVILLE	FL		04/10/2023									780	780			
EB1144000106	NEW YORK	NY		06/24/2016		215,956							3,652	3,652			
6602690155	CHICAGO	IL		04/10/2023									3,288	3,288			
6602711035	FRANKLIN	TN		04/10/2023									11,416	11,416			
6601682203	BROOKVILLE	NY		04/10/2023									16,873	16,873			
6601204446	JACKSONVILLE	FL		04/10/2023									596	596			
6602711969	LOS ANGELES	CA		04/10/2023									3,388	3,388			
6602676642	SAN JOSE	CA		04/10/2023									5,965	5,965			
6602676410	BROOKLINE	MA		04/10/2023									6,498	6,498			
6600434945	SAN DIEGO	CA		04/10/2023									3,052	3,052			
6601740951	NASHVILLE	TN		04/10/2023									5,551	5,551			
6601743278	SANTA FE	NM		04/10/2023									2,739	2,739			
6602671726	SCOTTSDALE	AZ		04/10/2023									7,174	7,174			
6601740464	CHICAGO	IL		04/10/2023									7,712	7,712			
6601709105	CORONADO	CA		04/10/2023									12,860	12,860			
6601699157	FENTON	MO		04/10/2023									17,345	17,345			
6602689470	RIVER FOREST	IL		04/10/2023									4,216	4,216			
6602696392	MISSION VIEJO	CA		04/10/2023									6,221	6,221			
6601696955	FAIRFIELD	CA		04/10/2023									2,895	2,895			
6601225219	JACKSONVILLE	FL		04/10/2023									884	884			

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6601482224	LONG BEACH	CA		04/10/2023									8,969	8,969			
6602675172	SCOTTSDALE	AZ		04/10/2023									4,744	4,744			
6600681271	JACKSONVILLE	FL		04/10/2023									902	902			
6601736199	LINCOLN	NE		04/10/2023									3,310	3,310			
6602672864	NAPERVILLE	IL		04/10/2023									4,008	4,008			
6601750133	TIJERAS	NM		04/10/2023									3,140	3,140			
6602691278	LEXINGTON	KY		04/10/2023									11,319	11,319			
6601708560	GLENDALE	CA		04/10/2023									5,844	5,844			
6600012022	JACKSONVILLE	FL		04/10/2023									655	655			
6602699511	LAS VEGAS	NV		04/10/2023									4,681	4,681			
6600675471	JACKSONVILLE	FL		04/10/2023									666	666			
6601684282	NORTHBROOK	IL		04/10/2023									15,474	15,474			
6600037292	TULSA	OK		04/10/2023									2,892	2,892			
6602702513	CARLSBAD	CA		04/10/2023									4,792	4,792			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		442,924							3,216	3,216			
6600694290	DEL MAR	CA		04/10/2023									6,633	6,633			
PEB1596054934	NORTHRIDGE	CA		08/14/2017		699,549							3,991	3,991			
6600038191	HALF MOON BAY	CA		04/10/2023									6,575	6,575			
6602694470	NAPLES	FL		04/10/2023									4,735	4,735			
6600934894	NEWCASTLE	CA		04/10/2023									9,663	9,663			
6602685296	QUEEN CREEK	AZ		04/10/2023									5,857	5,857			
6602699370	CLAREMONT	CA		04/10/2023									5,847	5,847			
6601709014	SARASOTA	FL		04/10/2023									5,694	5,694			
6601203356	JACKSONVILLE	FL		04/10/2023									438	438			
6602696327	SAN BRUNO	CA		04/10/2023									6,000	6,000			
6601679845	BROOKLYN	NY		04/10/2023									6,454	6,454			
0928000	Fontana	CA		03/16/2021													
6601751115	VALLEJO	CA		04/10/2023									3,208	3,208			
6602689603	SAN JOSE	CA		04/10/2023									5,986	5,986			
6602682434	LAKE BARRINGTON	IL		04/10/2023									3,236	3,236			
PEB1216003634	MIAMI	FL		11/18/2016		370,118							4,265	4,265			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		553,974							5,272	5,272			
6601823203	SAN FRANCISCO	CA		04/10/2023									4,720	4,720			
6602699198	LAS VEGAS	NV		04/10/2023									6,523	6,523			
6601686956	NEW YORK	NY		04/10/2023									26,590	26,590			
6601486621	LAKE MARY	FL		04/10/2023									8,480	8,480			
6600028770	JACKSONVILLE	FL		04/10/2023									645	645			
6600028853	JACKSONVILLE	FL		04/10/2023									451	451			
6601485789	TETON VILLAGE	WY		04/10/2023									17,248	17,248			
6602678853	SAN JOSE	CA		04/10/2023									3,822	3,822			
EB1369002397	SARASOTA	FL		07/17/2015		413,323							5,210	5,210			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		375,010							3,589	3,589			
EB1352004188	QUIOGUE	NY		12/18/2015		836,423							5,741	5,741			
6601818484	SANTA CLARA	CA		04/10/2023									5,552	5,552			
0803200	Pottstown	PA		11/02/2016													
6602696673	MARBLEHEAD	MA		04/10/2023									5,376	5,376			
6602702588	SAN JOSE	CA		04/10/2023									3,802	3,802			
PEB1541042455	BRENTWOOD	TN		01/11/2018		458,687							2,740	2,740			
6601739102	JUPITER	FL		04/10/2023									4,889	4,889			
6601726828	SANIBEL	FL		04/10/2023									3,422	3,422			
6601723650	MESA	AZ		04/10/2023									7,775	7,775			

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	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
6601811893	SAN DIEGO	CA		04/10/2023									7,400	7,400			
6601815688	EAST MARION	NY		04/10/2023									4,334	4,334			
6601686626	FRANKLIN SQUARE	NY		04/10/2023									2,138	2,138			
6601708396	OKLAHOMA CITY	OK		04/10/2023									3,054	3,054			
6602676477	CHICAGO	IL		04/10/2023									4,257	4,257			
6601680389	BROOKLYN	NY		04/10/2023									14,590	14,590			
PEB1540093740	COHASSET	MA		11/18/2016		773,496							5,129	5,129			
0963200	Long Beach	CA		01/20/2022													
6601472936	SANTA ANA	CA		04/10/2023									18,372	18,372			
6602687870	SCOTTSDALE	AZ		04/10/2023									3,049	3,049			
6601679142	NEW YORK	NY		04/10/2023									25,614	25,614			
6600482415	SAN DIEGO	CA		04/10/2023									4,438	4,438			
6600011727	JACKSONVILLE	FL		04/10/2023									597	597			
6602696475	MALIBU	CA		04/10/2023									5,357	5,357			
6601687236	NEW YORK	NY		04/10/2023									8,152	8,152			
6601476853	ELLISVILLE	MO		04/10/2023									940	940			
6601468983	ATLANTIC BEACH	FL		04/10/2023									830	830			
6601827246	PHOENIX	AZ		04/10/2023									3,276	3,276			
EB1785003246	LOS ANGELES	CA		03/24/2016		454,920							4,144	4,144			
6601225243	JACKSONVILLE	FL		04/10/2023									886	886			
6601481754	WESTWOOD	MA		04/10/2023									11,953	11,953			
6601489807	SAN BERNARDINO	CA		04/10/2023									2,227	2,227			
6602675081	ADA	MI		04/10/2023									5,896	5,896			
6601224816	JACKSONVILLE	FL		04/10/2023									616	616			
6602688241	WESTCHESTER	CA		04/10/2023									7,041	7,041			
6600012006	JACKSONVILLE	FL		04/10/2023									604	604			
6602695329	SOUTH SAN FRANCISCO	CA		04/10/2023									9,922	9,922			
6601682872	NEW YORK	NY		04/10/2023									5,063	5,063			
6601731547	PASADENA	CA		04/10/2023									8,047	8,047			
6600911785	SANTA MONICA	CA		04/10/2023									13,573	13,573			
6601682294	NEW YORK	NY		04/10/2023									8,693	8,693			
6602687243	EL SEGUNDO	CA		04/10/2023									7,402	7,402			
6601685081	WILDWOOD	MO		04/10/2023									11,848	11,848			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		838,568							5,885	5,885			
6600023060	JACKSONVILLE	FL		04/10/2023									695	695			
6601058347	MORGAN HILL	CA		04/10/2023									3,899	3,899			
0844500	San Francisco	CA		09/29/2017													
PH7118585004	HARVARD	MA		10/10/2014		445,647							3,146	3,146			
0961100	Boston	MA		12/10/2021													
6601721928	SAN RAFAEL	CA		04/10/2023									2,757	2,757			
6601686204	HARVARD	MA		04/10/2023									10,781	10,781			
6601687145	SAINT CHARLES	IL		04/10/2023									6,672	6,672			
6600040551	INDIANAPOLIS	IN		04/10/2023									5,100	5,100			
6600477829	LAS VEGAS	NV		04/10/2023									3,085	3,085			
6601682757	BROOKLYN	NY		04/10/2023									1,075	1,075			
6602676527	WINCHESTER	MA		04/10/2023									5,432	5,432			
6602679273	DAVIS	CA		04/10/2023									5,470	5,470			
6602687839	RANCHO MIRAGE	CA		04/10/2023									1,764	1,764			
6600932054	MOUNTAIN HOUSE	CA		04/10/2023									2,260	2,260			
6602673326	WHITEFISH	MT		04/10/2023									9,986	9,986			
6602676758	SARATOGA	CA		04/10/2023									7,685	7,685			

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	2	3					8	9	10	11	12	13					
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6602702141	SAN DIEGO	CA		04/10/2023									6,135	6,135			
6602687144	SAN DIEGO	CA		04/10/2023									5,502	5,502			
6602685569	POWAY	CA		04/10/2023									4,341	4,341			
6602712892	BROOKLYN	NY		04/10/2023									32,984	32,984			
6602681790	PHOENIX	AZ		04/10/2023									6,185	6,185			
6602700046	SAN DIEGO	CA		04/10/2023									6,295	6,295			
6602674522	WALNUT CREEK	CA		04/10/2023									6,717	6,717			
6601823286	NASHVILLE	TN		04/10/2023									2,559	2,559			
6602683929	PLEASANTON	CA		04/10/2023									6,657	6,657			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		503,212							3,244	3,244			
6600061169	LONG GROVE	IL		04/10/2023									9,672	9,672			
6601203794	JACKSONVILLE	FL		04/10/2023									578	578			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		583,950							8,787	8,787			
6600984741	NEWPORT BEACH	CA		04/10/2023									5,853	5,853			
6601686071	WESTON	MA		04/10/2023									15,648	15,648			
6600562760	LONG ISLAND CITY	NY		04/10/2023									4,081	4,081			
PEB1249003049	NORTH VENICE	FL		11/18/2016		144,464							18,936	18,936			
6601204131	JACKSONVILLE	FL		04/10/2023									633	633			
6602700665	EAGLE	ID		04/10/2023									9,536	9,536			
6602677715	TAMPA	FL		04/10/2023									4,168	4,168			
6600991001	SAN DIEGO	CA		04/10/2023									2,931	2,931			
6602696921	SANTA BARBARA	CA		04/10/2023									3,488	3,488			
6601014837	CARDIFF BY THE SEA	CA		04/10/2023									4,162	4,162			
6602700111	SANTA MARIA	CA		04/10/2023									3,946	3,946			
6600850918	BRENTWOOD	TN		04/10/2023									5,307	5,307			
0713700	New York	NY		02/05/2015		51,895,068							261,452	261,452			
6600026246	JACKSONVILLE	FL		04/10/2023									570	570			
6601696732	ENCINITAS	CA		04/10/2023									3,764	3,764			
6601204289	JACKSONVILLE	FL		04/10/2023									511	511			
6602710433	FORT MYERS BEACH	FL		04/10/2023									2,274	2,274			
PEB1596053567	LA SELVA BEACH	CA		11/18/2016		901,946							6,566	6,566			
6601469312	ATLANTIC BEACH	FL		04/10/2023									621	621			
6600794553	VIRGINIA BEACH	VA		04/10/2023									10,794	10,794			
6601214692	BROOKLYN	NY		04/10/2023									1,321	1,321			
EB1564000618	DENVER	CO		08/07/2015		683,688							4,701	4,701			
6601696989	ELK GROVE	CA		04/10/2023									3,152	3,152			
PEB1725003797	SAN MARINO	CA		11/17/2017		2,371,917							19,181	19,181			
6601726935	NEWPORT BEACH	CA		04/10/2023									7,088	7,088			
6601681304	NAPERVILLE	IL		04/10/2023									15,094	15,094			
6602671171	HUNTINGTON BEACH	CA		04/10/2023									15,610	15,610			
6602687953	MORGAN HILL	CA		04/10/2023									4,379	4,379			
6601681999	WILMETTE	IL		04/10/2023									7,515	7,515			
6601679803	BROOKLYN	NY		04/10/2023									5,195	5,195			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		359,354							2,765	2,765			
6602681295	FRESNO	CA		04/10/2023									3,473	3,473			
6600482019	JACKSONVILLE	FL		04/10/2023									678	678			
6601749754	SANTA BARBARA	CA		04/10/2023									4,128	4,128			
6600662115	GREAT FALLS	VA		04/10/2023									12,836	12,836			
6600845835	SAN RAMON	CA		04/10/2023									4,200	4,200			
6601684266	GLENCOE	IL		04/10/2023									10,115	10,115			
FR125718754	SAN JOSE	CA		10/21/2016		1,047,515							7,491	7,491			

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PEB1596056115	SAN RAFAEL	CA		03/21/2018		364,231							2,800	2,800			
6602677343	ELMHURST	IL		04/10/2023									6,547	6,547			
6601685867	LEXINGTON	MA		04/10/2023									15,933	15,933			
6600012048	JACKSONVILLE	FL		04/10/2023									508	508			
6600441536	SCOTTSDALE	AZ		04/10/2023									4,594	4,594			
0927800	Washington	DC		03/19/2021													
PH7134020176	TROPHY CLUB	TX		07/24/2015		418,956							2,908	2,908			
6602710789	MADISON	TN		04/10/2023									4,026	4,026			
EB1564000716	FRASER	CO		12/18/2015		301,656							4,054	4,054			
6601469296	BROOKLYN	NY		04/10/2023									4,780	4,780			
6601809228	SANTA ANA	CA		04/10/2023									5,325	5,325			
6601678284	SOUTHBOROUGH	MA		04/10/2023									7,312	7,312			
6602676279	SCOTTSDALE	AZ		04/10/2023									6,679	6,679			
6601479071	NORTHBROOK	IL		04/10/2023									9,460	9,460			
6602685981	SAN MATEO	CA		04/10/2023									5,720	5,720			
6601724336	NEW YORK	NY		04/10/2023									4,862	4,862			
0838501	Frederick	MD		11/05/2020													
6602701705	BLOOMINGTON	MN		04/10/2023									3,514	3,514			
6602711878	VIRGINIA BEACH	VA		04/10/2023									3,752	3,752			
6601711036	ALBUQUERQUE	NM		04/10/2023									8,953	8,953			
EB1541040473	LEAGUE CITY	TX		08/19/2016		541,508							2,479	2,479			
6602705912	SAN CLEMENTE	CA		04/10/2023									6,063	6,063			
6601750604	PASADENA	CA		04/10/2023									14,265	14,265			
6600592742	CHAPPAQUA	NY		04/10/2023									9,619	9,619			
6600058769	ENCINITAS	CA		04/10/2023									5,087	5,087			
6600679093	JACKSONVILLE	FL		04/10/2023									588	588			
PEB1171015052	SAMMAMISH	WA		11/18/2016		545,265							3,936	3,936			
0703900	Glenview	IL		07/01/2014		39,153,862							223,995	223,995			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		676,522							4,618	4,618			
EB1784002309	LAFAYETTE	CA		10/12/2016		1,115,918							7,955	7,955			
6602697994	RANCHO MISSION VIEJO	CA		04/10/2023									5,099	5,099			
6602711373	GILBERT	AZ		04/10/2023									2,171	2,171			
6602693407	PORTERVILLE	CA		04/10/2023									9,216	9,216			
EB1357000907	BEDFORD	MA		12/18/2015		442,608							3,172	3,172			
6602701929	SAN JOSE	CA		04/10/2023									6,486	6,486			
0915400	Burlingame	CA		04/30/2020													
6602691500	BRENTWOOD	TN		04/10/2023									241,216	241,216			
0850500	Charlotte	NC		12/22/2017		41,572,734							222,925	222,925			
6601483917	GARDEN CITY	NY		04/10/2023									9,497	9,497			
6601680744	LOS ANGELES	CA		04/10/2023									14,266	14,266			
6602683093	MILL VALLEY	CA		04/10/2023									9,851	9,851			
6601285908	SOUTHFIELD	MI		04/10/2023									932	932			
6602685213	GILBERT	AZ		04/10/2023									8,763	8,763			
6602674282	SAN JOSE	CA		04/10/2023									6,193	6,193			
6601471391	MARINA DEL REY	CA		04/10/2023									8,143	8,143			
6602671213	ROGERS	MN		04/10/2023									13,545	13,545			
6601290064	MATTESON	IL		04/10/2023									967	967			
0491204	DALLAS	TX		09/06/2012		248,915,777							1,106,089	1,106,089			
PEB1352005431	ROCKVILLE CENTRE	NY		11/17/2017		454,206							2,851	2,851			
6600263963	UTICA	IL		04/10/2023									1,691	1,691			
6602694884	CLOVIS	CA		04/10/2023									6,060	6,060			

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PEB1222602001	MAGNOLIA	TX		11/18/2016		614,014							8,027	8,027			
6602692342	YUCAIPA	CA		04/10/2023									4,391	4,391			
EB1357000849	MARSHFIELD	MA		12/18/2015		349,414							6,170	6,170			
6602698836	CAPE CORAL	FL		04/10/2023									3,317	3,317			
6601028571	MILL VALLEY	CA		04/10/2023									2,516	2,516			
6601722579	GILBERT	AZ		04/10/2023									3,138	3,138			
6601704064	NEW YORK	NY		04/10/2023									16,449	16,449			
6601482711	BROOKLINE	MA		04/10/2023									15,403	15,403			
6601750646	NEW YORK	NY		04/10/2023									3,767	3,767			
PEB1540095253	SAN RAMON	CA		08/14/2017		564,055							3,273	3,273			
6602678556	BRENTWOOD	TN		04/10/2023									10,285	10,285			
6600676362	JACKSONVILLE	FL		04/10/2023									442	442			
6602679695	BLOOMFLD HLS	MI		04/10/2023									3,495	3,495			
6602681972	LA GRANGE PARK	IL		04/10/2023									2,184	2,184			
EB1794003388	ANNANDALE	VA		08/07/2015		480,512							4,454	4,454			
6601678987	BROOKLYN	NY		04/10/2023									5,637	5,637			
0915900	Atlanta	GA		05/29/2020													
6601697029	PACIFICA	CA		04/10/2023									3,044	3,044			
EB1541040767	FRANKLIN	TN		12/16/2016		518,186							3,286	3,286			
6602690346	PALMETTO BAY	FL		04/10/2023									3,379	3,379			
6602688043	CARLSBAD	CA		04/10/2023									6,677	6,677			
6601471953	CHICAGO	IL		04/10/2023									20,992	20,992			
6602694306	PONTE VEDRA BEACH	FL		04/10/2023									3,910	3,910			
0611500	LAS VEGAS	NV		09/27/2005		3,949,415							329,408	329,408			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		566,697							4,230	4,230			
6602674274	PIEDMONT	CA		04/10/2023									4,915	4,915			
6601811869	ELMHURST	IL		04/10/2023									2,153	2,153			
6600040403	BRENTWOOD	CA		04/10/2023									2,686	2,686			
6600717588	CHANDLER	AZ		04/10/2023									2,786	2,786			
6602699263	LAKEVILLE	MN		04/10/2023									2,982	2,982			
6600679325	JACKSONVILLE	FL		04/10/2023									708	708			
6600025859	JACKSONVILLE	FL		04/10/2023									530	530			
6600525585	DORAL	FL		04/10/2023									2,054	2,054			
0848500	Newport Beach	CA		01/19/2018		112,000,000							528,206	528,206			
6601682559	BRONX	NY		04/10/2023									6,531	6,531			
6601685859	ROSLYN HARBOR	NY		04/10/2023									7,462	7,462			
6602704642	BELLE ISLE	FL		04/10/2023									3,588	3,588			
6600011214	JACKSONVILLE	FL		04/10/2023									596	596			
6601734129	NASHVILLE	TN		04/10/2023									7,694	7,694			
6601825174	PORTER RANCH	CA		04/10/2023									5,332	5,332			
6600677816	JACKSONVILLE	FL		04/10/2023									544	544			
PEB1382003271	SAN DIEGO	CA		11/18/2016		547,599							3,653	3,653			
6601685339	WINCHESTER	MA		04/10/2023									14,245	14,245			
6602682392	NOLENSVILLE	TN		04/10/2023									4,622	4,622			
6602677483	SAINT LOUIS	MO		04/10/2023									2,890	2,890			
6602684810	BLOOMFLD HLS	MI		04/10/2023									18,464	18,464			
6602673607	CARLSBAD	CA		04/10/2023									4,876	4,876			
6601693192	LAND O LAKES	FL		04/10/2023									3,290	3,290			
6601728188	SAN FRANCISCO	CA		04/10/2023									7,782	7,782			
6600914888	SARATOGA	CA		04/10/2023									5,826	5,826			
6602673482	CORONADO	CA		04/10/2023									11,990	11,990			

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6602691856	SANTA CLARITA	CA		04/10/2023									2,313	2,313			
6602672716	ESCONDIDO	CA		04/10/2023									1,406	1,406			
6601203430	JACKSONVILLE	FL		04/10/2023									471	471			
6601680132	REGO PARK	NY		04/10/2023									6,500	6,500			
6600023052	RENO	NV		04/10/2023									1,356	1,356			
6601023481	SAN JUAN CAPISTRANO	CA		04/10/2023									4,417	4,417			
6602685106	CHICAGO	IL		04/10/2023									11,863	11,863			
6601473207	BETHANY BEACH	DE		04/10/2023									23,054	23,054			
6601723676	WEST PALM BEACH	FL		04/10/2023									3,805	3,805			
6601718973	SARATOGA	CA		04/10/2023									19,212	19,212			
6601734699	WASHINGTON	DC		04/10/2023									8,575	8,575			
6600928326	RANCHO MISSION VIEJO	CA		04/10/2023									2,728	2,728			
0952000	Durham	NC		09/30/2021													
6602696681	DUBLIN	CA		04/10/2023									5,398	5,398			
0955601	Torrance	CA		06/09/2023													
6602682780	SAN ANSELMO	CA		04/10/2023									5,003	5,003			
6601821876	LAFAYETTE	CA		04/10/2023									6,908	6,908			
6601692327	TRUCKEE	CA		04/10/2023									9,432	9,432			
EB1786002424	LOS ALTOS	CA		09/25/2015		1,499,629							14,133	14,133			
6602676667	NAPLES	FL		04/10/2023									7,477	7,477			
6601202242	JACKSONVILLE	FL		04/10/2023									780	780			
6601683615	WASHINGTON	DC		04/10/2023									21,294	21,294			
6600022872	ARROWBEAR PARK	CA		04/10/2023									503	503			
PEB1357001972	SEATTLE	WA		03/21/2018		597,664							3,906	3,906			
PH7132279568	SOUTHLAKE	TX		11/07/2014		934,553							6,820	6,820			
6601681239	LOCUST VALLEY	NY		04/10/2023									10,755	10,755			
6600055286	WALNUT CREEK	CA		04/10/2023									3,274	3,274			
6601224220	JACKSONVILLE	FL		04/10/2023									622	622			
6601203422	JACKSONVILLE	FL		04/10/2023									656	656			
PH7131736733	MAHWAH	NJ		06/19/2015		581,058							4,645	4,645			
6602677442	REDINGTON SHORES	FL		04/10/2023									3,938	3,938			
6601730663	BELMONT	CA		04/10/2023									6,351	6,351			
0848100	Chicago	IL		12/15/2017		55,200,000							325,832	325,832			
6601490201	ROCKAWAY PARK	NY		04/10/2023									5,509	5,509			
6601202150	ATLANTIC BEACH	FL		04/10/2023									690	690			
EB1222545020	SAN DIEGO	CA		08/17/2016		537,049							3,656	3,656			
PH7131264066	HOUSTON	TX		08/01/2014		419,235							6,487	6,487			
6602678101	SARASOTA	FL		04/10/2023									6,385	6,385			
6602674407	NEWPORT BEACH	CA		04/10/2023									6,563	6,563			
6602685924	LA CANADA FLINTRIDGE	CA		04/10/2023									7,452	7,452			
6600794835	WASHINGTON	DC		04/10/2023									2,630	2,630			
6602680677	CAMPBELL	CA		04/10/2023									6,005	6,005			
6602698588	VENICE	CA		04/10/2023									10,588	10,588			
6601485714	NASHVILLE	TN		04/10/2023									2,325	2,325			
6602683481	YORKTOWN	VA		04/10/2023									3,795	3,795			
6601687467	GOLDENS BRIDGE	NY		04/10/2023									2,670	2,670			
6600681743	JACKSONVILLE	FL		04/10/2023									844	844			
6600010539	JACKSONVILLE	FL		04/10/2023									330	330			
6601006445	ESCONDIDO	CA		04/10/2023									1,824	1,824			
6602680735	ATHOL	ID		04/10/2023									3,219	3,219			
EB1789004398	REDWOOD CITY	CA		06/24/2016		912,178							8,262	8,262			

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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
6602705938	LAKEVILLE	MN		04/10/2023									4,442	4,442			
6602705284	ROCKPORT	MA		04/10/2023									4,792	4,792			
6600028911	JACKSONVILLE	FL		04/10/2023									451	451			
6601203547	JACKSONVILLE	FL		04/10/2023									702	702			
6600849308	NEEDHAM	MA		04/10/2023									5,309	5,309			
6602699727	NASHVILLE	TN		04/10/2023									3,970	3,970			
6601714337	MURFREESBORO	TN		04/10/2023									3,263	3,263			
6602695170	VALLEJO	CA		04/10/2023									2,599	2,599			
6601678573	ANDOVER	MA		04/10/2023									6,465	6,465			
0832200	Woodbridge	VA		11/18/2016													
6602674381	WASHINGTON	DC		04/10/2023									3,655	3,655			
6602702364	PHOENIX	AZ		04/10/2023									2,399	2,399			
6602690304	WILMETTE	IL		04/10/2023									3,328	3,328			
6602675107	WOODLAND HILLS	CA		04/10/2023									6,129	6,129			
6602677566	JACKSONVILLE	FL		04/10/2023									3,805	3,805			
PEB1541041609	NICHOLS HILLS	OK		08/14/2017		1,143,420							14,517	14,517			
6601735324	FORT MYERS	FL		04/10/2023									6,665	6,665			
PEB1540095886	BROOKLYN	NY		01/11/2018		434,966							3,634	3,634			
6601717942	SAINT PETERSBURG	FL		04/10/2023									10,721	10,721			
6601747717	CRYSTAL BEACH	FL		04/10/2023									3,815	3,815			
6602673615	DALY CITY	CA		04/10/2023									5,916	5,916			
6602705383	ROCKLIN	CA		04/10/2023									2,045	2,045			
6601714261	NANTUCKET	MA		04/10/2023									6,211	6,211			
6600941113	BROOKLYN	NY		04/10/2023									2,618	2,618			
6602683077	CULVER CITY	CA		04/10/2023									3,731	3,731			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		534,879							5,399	5,399			
0706700	ATLANTA	GA		08/15/2014													
6601684241	BUZZARDS BAY	MA		04/10/2023									15,905	15,905			
6602678127	RIVERSIDE	CA		04/10/2023									6,476	6,476			
6602675438	LITCHFIELD PARK	AZ		04/10/2023									5,468	5,468			
6601487553	TRAVERSE CITY	MI		04/10/2023									9,405	9,405			
6600843806	AFTON	OK		04/10/2023									4,912	4,912			
PEB1596055531	ISSAQUAH	WA		11/17/2017		571,261							3,248	3,248			
6602685254	WILMETTE	IL		04/10/2023									4,774	4,774			
6600011941	JACKSONVILLE	FL		04/10/2023									703	703			
6601204636	JACKSONVILLE	FL		04/10/2023									687	687			
6601807529	CHASKA	MN		04/10/2023									6,297	6,297			
6602678564	NASHVILLE	TN		04/10/2023									4,516	4,516			
6602682152	NORTH READING	MA		04/10/2023									5,548	5,548			
6601679472	JAMAICA PLAIN	MA		04/10/2023									9,293	9,293			
6602692268	FULLERTON	CA		04/10/2023									3,929	3,929			
6600435058	KESWICK	VA		04/10/2023									2,831	2,831			
6601699595	BOYNTON BEACH	FL		04/10/2023									5,966	5,966			
6600568544	NEW YORK	NY		04/10/2023									15,768	15,768			
6602711555	SHERMAN OAKS	CA		04/10/2023									6,037	6,037			
EB1786002720	EL GRANADA	CA		11/20/2015		795,363							5,777	5,777			
6601749879	FLEMING ISLAND	FL		04/10/2023									9,362	9,362			
6602710458	ORLANDO	FL		04/10/2023									801	801			
6602695683	GLENDALE	AZ		04/10/2023									4,129	4,129			
6601678516	BROOKLINE	MA		04/10/2023									14,539	14,539			
6602705359	QUEEN CREEK	AZ		04/10/2023									4,518	4,518			

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EB1341001773	DAVIE	FL		12/18/2015		510,665							3,572	3,572			
EB1786003598	FOSTER CITY	CA		08/17/2016		817,674							9,380	9,380			
0956200	Reston	VA		11/15/2021													
6601687368	CAMBRIDGE	MA		04/10/2023									13,059	13,059			
6601673608	GLEN HEAD	NY		04/10/2023									20,399	20,399			
6602684422	PLEASANTON	CA		04/10/2023									5,945	5,945			
6602694918	LA CANADA FLINTRIDGE	CA		04/10/2023									4,840	4,840			
EB1787003434	UNION CITY	CA		10/12/2016		593,489							4,072	4,072			
6601686543	NEEDHAM	MA		04/10/2023									11,765	11,765			
6601729178	SCOTTSDALE	AZ		04/10/2023									26,607	26,607			
6601819060	CHATSWORTH	CA		04/10/2023									14,621	14,621			
6601717041	WEST PALM BEACH	FL		04/10/2023									5,071	5,071			
6601488320	WELLESLEY	MA		04/10/2023									9,866	9,866			
6602700194	GLENDALE	CA		04/10/2023									4,630	4,630			
6600841032	LOS ANGELES	CA		04/10/2023									4,209	4,209			
6602701697	LOS GATOS	CA		04/10/2023									4,992	4,992			
6601750711	DANVILLE	CA		04/10/2023									5,315	5,315			
6601203299	JACKSONVILLE	FL		04/10/2023									714	714			
6602701960	BOULDER CITY	NV		04/10/2023									5,364	5,364			
6602705086	KALISPELL	MT		04/10/2023									7,486	7,486			
6600794918	ARLINGTON	VA		04/10/2023									1,763	1,763			
6602676451	DOVER	ID		04/10/2023									3,800	3,800			
6602678192	LONG GROVE	IL		04/10/2023									3,593	3,593			
6602679133	SOQUEL	CA		04/10/2023									3,931	3,931			
6601679886	ASTORIA	NY		04/10/2023									2,840	2,840			
PH7119111347	CALABASAS	CA		03/13/2015		94,292							17,049	17,049			
6601224568	JACKSONVILLE	FL		04/10/2023									620	620			
0802801	YORK	PA		09/26/2019									21,141,845	21,141,845			
6602676253	BOSTON	MA		04/10/2023									5,818	5,818			
6602673292	ARROYO GRANDE	CA		04/10/2023									20,254	20,254			
6601686725	CAMBRIDGE	MA		04/10/2023									9,118	9,118			
6601719419	ROSLYN	NY		04/10/2023									5,159	5,159			
6601710723	BRENTWOOD	TN		04/10/2023									5,470	5,470			
PEB1541042368	NASHVILLE	TN		11/17/2017		447,123							3,488	3,488			
6600557711	NEW YORK	NY		04/10/2023									8,044	8,044			
6601684712	SETAUKET	NY		04/10/2023									17,780	17,780			
6601723072	TUPPER LAKE	NY		04/10/2023									4,011	4,011			
0837700	Raleigh	NC		05/01/2017		145,181,712							678,116	678,116			
6600921370	ORLANDO	FL		04/10/2023									47,071	47,071			
6600680786	JACKSONVILLE	FL		04/10/2023									517	517			
0801201	New York	NY		04/01/2018													
6602704428	BELLEVUE	ID		04/10/2023									3,986	3,986			
6600913260	OJAI	CA		04/10/2023									2,426	2,426			
6601745083	CHINO HILLS	CA		04/10/2023									7,082	7,082			
6601203992	JACKSONVILLE	FL		04/10/2023									789	789			
6601719773	LOS ANGELES	CA		04/10/2023									5,069	5,069			
6601820050	WEST HILLS	CA		04/10/2023									4,490	4,490			
6600733411	SAINT JAMES	NY		04/10/2023									1,868	1,868			
6602696624	LIGHTHOUSE PT	FL		04/10/2023									5,908	5,908			
6601683219	SANDS POINT	NY		04/10/2023									6,414	6,414			
0832600	Arlington	VA		02/01/2017													

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	2	3					8	9	10	11	12	13					
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6601165225	SMYRNA	TN		04/10/2023									1,430	1,430			
6602696038	SAN FRANCISCO	CA		04/10/2023									6,280	6,280			
6601684449	BROOKLYN	NY		04/10/2023									18,901	18,901			
6601204354	JACKSONVILLE	FL		04/10/2023									708	708			
6601482562	EDINA	MN		04/10/2023									10,639	10,639			
EB1382003273	PHOENIX	AZ		12/16/2016		478,564							4,385	4,385			
6600675141	JACKSONVILLE	FL		04/10/2023									1,092	1,092			
6602676709	ALAMO	CA		04/10/2023									7,528	7,528			
6601684605	UPPER BROOKVILLE	NY		04/10/2023									17,546	17,546			
6601726372	SAINT JOHNS	FL		04/10/2023									3,960	3,960			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		671,040							4,574	4,574			
PEB1596053483	LAKE STEVENS	WA		11/18/2016		728,890							4,308	4,308			
6600479072	REGO PARK	NY		04/10/2023									2,916	2,916			
0949301	Elyria	OH		09/02/2021													
PEB1027558435	WEDDINGTON	NC		11/17/2017		468,987							2,909	2,909			
6602700319	IRVINE	CA		04/10/2023									9,087	9,087			
6600675992	JACKSONVILLE	FL		04/10/2023									545	545			
6601686931	NEW YORK	NY		04/10/2023									5,801	5,801			
6601823088	DEWEY BEACH	DE		04/10/2023									3,781	3,781			
6601683011	HIGHLAND PARK	IL		04/10/2023									18,575	18,575			
0839300	San Diego	CA		06/29/2017		93,292,638							433,887	433,887			
6601486845	HOPKINS	MN		04/10/2023									6,674	6,674			
EB1351003915	NEW YORK	NY		12/18/2015		940,914							6,599	6,599			
6601488395	BAYSIDE	NY		04/10/2023									7,667	7,667			
6602685643	FAIRFIELD	CA		04/10/2023									3,153	3,153			
6600011982	JACKSONVILLE	FL		04/10/2023									4,818	4,818			
6600677196	JACKSONVILLE	FL		04/10/2023									882	882			
6601074047	ARLINGTON	VA		04/10/2023									1,906	1,906			
0719000	San Antonio	TX		09/30/2015		29,938,104							146,963	146,963			
6602705151	COLLEGE GROVE	TN		04/10/2023									4,215	4,215			
6602675958	PLEASANTON	CA		04/10/2023									7,899	7,899			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		716,088							5,065	5,065			
6601473587	LYON TOWNSHIP	MI		04/10/2023									7,662	7,662			
PH7135362676	FLEMINGTON	NJ		04/08/2016		533,191							5,012	5,012			
6601383232	FT MYERS BEACH	FL		04/10/2023									5,079	5,079			
6601680009	BROOKLYN	NY		04/10/2023									20,893	20,893			
6601740837	SEAL BEACH	CA		04/10/2023									8,236	8,236			
6601729822	WESTLAKE VILLAGE	CA		04/10/2023									3,782	3,782			
6602686351	SAN FRANCISCO	CA		04/10/2023									17,508	17,508			
6602699065	TRUCKEE	CA		04/10/2023									7,935	7,935			
6600677014	JACKSONVILLE	FL		04/10/2023									778	778			
6601224287	JACKSONVILLE	FL		04/10/2023									620	620			
6601809533	GILBERT	AZ		04/10/2023									10,831	10,831			
6600681677	JACKSONVILLE	FL		04/10/2023									614	614			
6602674241	DANVILLE	CA		04/10/2023									5,148	5,148			
6601203471	JACKSONVILLE	FL		04/10/2023									797	797			
6602702208	OAKLAND	CA		04/10/2023									6,188	6,188			
6600053000	PHOENIX	AZ		04/10/2023									2,458	2,458			
6600676529	JACKSONVILLE	FL		04/10/2023									693	693			
EB1540093290	SWARTHMORE	PA		08/07/2015		392,907							5,735	5,735			
6601739391	PHOENIX	AZ		04/10/2023									4,475	4,475			

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	2	3					8	9	10	11	12	13					
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6600107749	NEW YORK	NY		04/10/2023									4,444	4,444			
6602677418	GOLF	IL		04/10/2023									3,549	3,549			
6602683259	BOZEMAN	MT		04/10/2023									5,110	5,110			
EB1784003436	SANTA ROSA	CA		06/24/2016		443,037							2,867	2,867			
PEB1795002131	SEASIDE HEIGHTS	NJ		06/13/2017		400,140							2,521	2,521			
6600681909	JACKSONVILLE	FL		04/10/2023									824	824			
6602693852	RESTON	VA		04/10/2023									3,676	3,676			
6601678615	LEXINGTON	MA		04/10/2023									10,295	10,295			
PEB1027606900	POTOMAC	MD		11/17/2017		650,880							6,084	6,084			
6601711812	SOUTHAMPTON	NY		04/10/2023									6,367	6,367			
6601696633	CHULA VISTA	CA		04/10/2023									4,330	4,330			
6602671528	LOS ANGELES	CA		04/10/2023									2,355	2,355			
6600011230	JACKSONVILLE	FL		04/10/2023									648	648			
6601807479	COSTA MESA	CA		04/10/2023									3,734	3,734			
6602675974	BURLINGAME	CA		04/10/2023									10,618	10,618			
6600046400	FORT LAUDERDALE	FL		04/10/2023									10,200	10,200			
6602676535	SANTA CLARA	CA		04/10/2023									5,190	5,190			
FR125709688	PASADENA	CA		11/18/2016		618,379							4,034	4,034			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		593,749							3,915	3,915			
6601680769	BOSTON	MA		04/10/2023									15,623	15,623			
6602680461	POST FALLS	ID		04/10/2023									4,245	4,245			
EB1789003549	SAN MATEO	CA		06/24/2016		813,614							7,551	7,551			
6601271668	LEXINGTON	KY		04/10/2023									262	262			
6602702059	CHICAGO	IL		04/10/2023									3,549	3,549			
6601570606	CANOGA PARK	CA		04/10/2023									2,452	2,452			
6601679258	RYE	NY		04/10/2023									19,268	19,268			
6600932518	SAN LUIS OBISPO	CA		04/10/2023									12,091	12,091			
6602683523	SUNNYVALE	CA		04/10/2023									6,540	6,540			
6601480582	BOSTON	MA		04/10/2023									15,284	15,284			
6601709386	SACRAMENTO	CA		04/10/2023									3,832	3,832			
6602702075	SAN JOSE	CA		04/10/2023									6,583	6,583			
6602682616	PORT JEFFERSON	NY		04/10/2023									3,940	3,940			
6602676360	SAN FRANCISCO	CA		04/10/2023									5,549	5,549			
EB1794003584	ANNANDALE	VA		06/24/2016		258,734							5,183	5,183			
6601470823	ATLANTIC BEACH	FL		04/10/2023									874	874			
PEB1785004743	MONTEREY	CA		11/18/2016		556,556							3,989	3,989			
6600793258	BROOKLYN	NY		04/10/2023									4,471	4,471			
6601480590	QUEEN CREEK	AZ		04/10/2023									27,410	27,410			
6600669755	JACKSONVILLE	FL		04/10/2023									795	795			
6602677228	SUNNYVALE	CA		04/10/2023									6,674	6,674			
0968800	Ossining	NY		03/11/2022													
6602680826	BOISE	ID		04/10/2023									4,762	4,762			
6601684787	SCARSDALE	NY		04/10/2023									12,700	12,700			
6601817627	LAMY	NM		04/10/2023									3,353	3,353			
6602700244	ALBUQUERQUE	NM		04/10/2023									2,235	2,235			
6601684076	JERICHO	NY		04/10/2023									5,042	5,042			
6601204396	JACKSONVILLE	FL		04/10/2023									677	677			
6602681659	CARMICHAEL	CA		04/10/2023									2,682	2,682			
6602701432	SCOTTSDALE	AZ		04/10/2023									5,380	5,380			
6602694728	KNOXVILLE	TN		04/10/2023									4,113	4,113			
6601709311	SANTA FE	NM		04/10/2023									10,906	10,906			

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	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
6602710854	SAN JOSE	CA		04/10/2023									5,288	5,288			
6600476425	TULSA	OK		04/10/2023									5,219	5,219			
6600935438	PALM DESERT	CA		04/10/2023									4,805	4,805			
6601721522	ALDIE	VA		04/10/2023									7,638	7,638			
6601819094	SAN JOSE	CA		04/10/2023									5,608	5,608			
6600999897	BUFFALO	NY		04/10/2023									3,220	3,220			
6601823211	JACKSONVILLE	FL		04/10/2023									6,184	6,184			
6602711571	KISSIMMEE	FL		04/10/2023									3,307	3,307			
6600064973	WEST HOLLYWOOD	CA		04/10/2023									18,785	18,785			
6600028838	JACKSONVILLE	FL		04/10/2023									600	600			
6602694561	SAN JOSE	CA		04/10/2023									5,167	5,167			
6600026444	JACKSONVILLE	FL		04/10/2023									706	706			
6601477224	BRENTWOOD	TN		04/10/2023									7,185	7,185			
0721300	THE COLONY	TX		03/15/2016		61,377,585							313,351	313,351			
6600669649	JACKSONVILLE	FL		04/10/2023									972	972			
0836900	Calabasas	CA		05/08/2017													
6601679167	LYNBROOK	NY		04/10/2023									1,882	1,882			
6601204693	JACKSONVILLE	FL		04/10/2023									523	523			
6601224865	JACKSONVILLE	FL		04/10/2023									620	620			
6602688506	OAKLAND	CA		04/10/2023									4,189	4,189			
PEB1249004719	NAPLES	FL		11/17/2017		450,468							2,713	2,713			
6601028381	MILL VALLEY	CA		04/10/2023									6,663	6,663			
6601714055	EDINA	MN		04/10/2023									19,051	19,051			
6602710938	BROKEN BOW	OK		04/10/2023									3,319	3,319			
6602681568	DANVILLE	CA		04/10/2023									5,980	5,980			
6601714204	SAN DIEGO	CA		04/10/2023									4,866	4,866			
6602679570	TEMECULA	CA		04/10/2023									3,513	3,513			
6601686659	JERICHO	NY		04/10/2023									9,550	9,550			
6601744771	BROOKLYN	NY		04/10/2023									7,067	7,067			
6602249804	NASHVILLE	TN		04/10/2023									9,337	9,337			
6601751842	JACKSONVILLE	FL		04/10/2023									3,454	3,454			
6601817874	PETALUMA	CA		04/10/2023									6,080	6,080			
6601203380	JACKSONVILLE	FL		04/10/2023									599	599			
6601678003	KATONAH	NY		04/10/2023									10,217	10,217			
6602696244	BELMONT	MA		04/10/2023									8,501	8,501			
6601698100	NEW YORK	NY		04/10/2023									3,266	3,266			
6602689330	REDWOOD CITY	CA		04/10/2023									5,777	5,777			
0906600	Brooklyn	NY		03/26/2020													
6602702414	PASO ROBLES	CA		04/10/2023									6,953	6,953			
6601808519	MIRAMAR	FL		04/10/2023									14,159	14,159			
0847000	Marlton	NJ		11/15/2017		37,400,000							167,877	167,877			
6600432279	WASHINGTON	DC		04/10/2023									5,546	5,546			
EB1144000435	NEW YORK	NY		06/24/2016		449,990							3,032	3,032			
6600027285	JACKSONVILLE	FL		04/10/2023									595	595			
6601696393	OAK PARK	CA		04/10/2023									3,322	3,322			
6601474940	SAINT LOUIS	MO		04/10/2023									1,809	1,809			
EB1221066003	JACKSONVILLE	FL		06/24/2016		307,855							2,087	2,087			
6601686212	VIRGINIA BEACH	VA		04/10/2023									23,690	23,690			
PEB1723001568	PACIFIC PALISADES	CA		11/17/2017		448,157							2,827	2,827			
6601825547	SAN FRANCISCO	CA		04/10/2023									6,372	6,372			
6601678599	BROOKLINE	MA		04/10/2023									14,736	14,736			

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6602680263	RANCHO CUCAMONGA	CA		04/10/2023									3,433	3,433			
PEB1351005612	GREAT NECK	NY		11/18/2016		723,177							4,823	4,823			
6602673698	MORAGA	CA		04/10/2023									6,798	6,798			
6601202432	JACKSONVILLE	FL		04/10/2023									495	495			
6601737429	PLEASANTON	CA		04/10/2023									3,550	3,550			
EB1596052956	NAPLES	FL		06/24/2016		405,808							6,418	6,418			
6602699404	SAN DIEGO	CA		04/10/2023									7,859	7,859			
PEB1541042245	AUSTIN	TX		11/17/2017		470,304							2,813	2,813			
6601732941	PUNTA GORDA	FL		04/10/2023									4,928	4,928			
0944600	Bolingbrook	IL		08/02/2021													
6600922717	PHOENIX	AZ		04/10/2023									22,993	22,993			
PEB1540095082	NEW YORK	NY		11/17/2017		674,677							3,883	3,883			
6602710557	BARTLETT	TN		04/10/2023									867	867			
6600927823	CAVE CREEK	AZ		04/10/2023									9,599	9,599			
6601224485	JACKSONVILLE	FL		04/10/2023									763	763			
6601286146	LAS VEGAS	NV		04/10/2023									662	662			
FR125768932	POUND RIDGE	NY		12/22/2016		612,930							4,151	4,151			
6600138280	JACKSONVILLE	FL		04/10/2023									17,226	17,226			
6602691609	CORONADO	CA		04/10/2023									26,288	26,288			
6602682608	SAN FRANCISCO	CA		04/10/2023									4,779	4,779			
6601679134	BALDWIN	NY		04/10/2023									4,573	4,573			
6600679168	JACKSONVILLE	FL		04/10/2023									764	764			
6600679242	JACKSONVILLE	FL		04/10/2023									854	854			
6601807339	SANTA FE	NM		04/10/2023									3,355	3,355			
0701111	San Francisco	CA		07/15/2021													
6600935255	HAYWARD	CA		04/10/2023									5,075	5,075			
6600851536	MIRAMAR BEACH	FL		04/10/2023									5,266	5,266			
6600017997	BROOKLYN	NY		04/10/2023									3,037	3,037			
6602702091	HUNTINGTON BEACH	CA		04/10/2023									7,569	7,569			
6600851841	LAS VEGAS	NV		04/10/2023									4,596	4,596			
6602674548	SAN ANSELMO	CA		04/10/2023									5,798	5,798			
6600851213	VACAVILLE	CA		04/10/2023									2,947	2,947			
6601806273	SAN DIEGO	CA		04/10/2023									3,520	3,520			
PEB1353007772	FAIRFIELD	NJ		11/17/2017		409,661							2,546	2,546			
6601744888	LAS VEGAS	NV		04/10/2023									3,768	3,768			
6601702969	GREAT BARRINGTON	MA		04/10/2023									4,401	4,401			
6601730564	NEW YORK	NY		04/10/2023									11,280	11,280			
6602702711	TIBURON	CA		04/10/2023									7,950	7,950			
6600677477	JACKSONVILLE	FL		04/10/2023									1,039	1,039			
6602698158	MESA	AZ		04/10/2023									3,996	3,996			
6602705789	SAN DIEGO	CA		04/10/2023									3,413	3,413			
6602702190	OAKLAND	CA		04/10/2023									5,565	5,565			
6600735986	JAMAICA	NY		04/10/2023									1,478	1,478			
6602699651	LA MESA	CA		04/10/2023									4,467	4,467			
6601709618	LIGHTHOUSE POINT	FL		04/10/2023									5,908	5,908			
6602686377	DAVIS	CA		04/10/2023									9,022	9,022			
0704800	Houston	TX		06/01/2023													
6601748384	LOS ANGELES	CA		04/10/2023									14,025	14,025			
6600179177	PONTE VEDRA BEACH	FL		04/10/2023									3,536	3,536			
6600993346	SANTA FE	NM		04/10/2023									2,746	2,746			
6601031781	REDWOOD CITY	CA		04/10/2023									2,931	2,931			

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6602705342	PHOENIX	AZ		04/10/2023									4,286	4,286			
6601751701	SALINAS	CA		04/10/2023									4,537	4,537			
6602680958	ROCHESTER	MI		04/10/2023									4,102	4,102			
6602698455	SCOTTSDALE	AZ		04/10/2023									5,988	5,988			
6601486035	NEW YORK	NY		04/10/2023									2,802	2,802			
6601722215	VIRGINIA BEACH	VA		04/10/2023									4,855	4,855			
6601468710	ATLANTIC BEACH	FL		04/10/2023									852	852			
6601709584	DUBLIN	CA		04/10/2023									4,974	4,974			
6601165167	PHOENIX	AZ		04/10/2023									1,321	1,321			
FR125751169	BOSTON	MA		11/18/2016		824,346							23,771	23,771			
6601225151	JACKSONVILLE	FL		04/10/2023									874	874			
6602706605	CAPE CORAL	FL		04/10/2023									6,011	6,011			
6600676289	JACKSONVILLE	FL		04/10/2023									644	644			
EB1369002572	SARASOTA	FL		12/18/2015		454,681							3,027	3,027			
6601686469	COMMACK	NY		04/10/2023									8,873	8,873			
6600025826	JACKSONVILLE	FL		04/10/2023									532	532			
6602691005	SCOTTSDALE	AZ		04/10/2023									11,234	11,234			
6601806521	MADERA	CA		04/10/2023									981	981			
6601290528	EAST BOSTON	MA		04/10/2023									3,473	3,473			
6602689710	HAYWARD	CA		04/10/2023									6,548	6,548			
6601745257	GREENBRAE	CA		04/10/2023									9,499	9,499			
6601721167	QUEEN CREEK	AZ		04/10/2023									3,579	3,579			
6602706746	NISSWA	MN		04/10/2023									16,576	16,576			
6601726620	LAGUNA BEACH	CA		04/10/2023									3,269	3,269			
6602698000	LONG BEACH	CA		04/10/2023									5,844	5,844			
6601746644	HIDDEN HILLS	CA		04/10/2023									11,005	11,005			
6600672593	SHERMAN OAKS	CA		04/10/2023									8,221	8,221			
6601718429	CLAYTON	CA		04/10/2023									5,550	5,550			
EB1596053910	DENVER	CO		12/16/2016		1,047,541							6,642	6,642			
PEB1171016677	SEATTLE	WA		08/14/2017		427,555							2,984	2,984			
PEB1787005042	PLEASANTON	CA		01/11/2018		547,463							7,028	7,028			
6602699172	WHITTIER	CA		04/10/2023									4,478	4,478			
6601048660	FREDERICKSBURG	VA		04/10/2023									1,094	1,094			
PEB1541042600	EDMOND	OK		01/11/2018		396,398							2,291	2,291			
6602691179	HACKENSACK	MN		04/10/2023									8,270	8,270			
6601677252	MONTAGUE	MI		04/10/2023									9,688	9,688			
6600677154	JACKSONVILLE	FL		04/10/2023									969	969			
6601678896	BROOKLYN	NY		04/10/2023									5,855	5,855			
6602705680	NORTH EASTON	MA		04/10/2023									3,023	3,023			
6602699578	IRVINE	CA		04/10/2023									3,852	3,852			
6601692251	LA CANADA FLINTRIDGE	CA		04/10/2023									14,243	14,243			
6602674829	HARRISON	NY		04/10/2023									5,193	5,193			
6602689199	SAN DIEGO	CA		04/10/2023									4,459	4,459			
6600092677	YONKERS	NY		04/10/2023									5,942	5,942			
6600108143	LONG ISLAND CITY	NY		04/10/2023									8,926	8,926			
EB1351002030	NEW YORK	NY		07/30/2015		620,530							6,090	6,090			
0698000	Annapolis	MD		10/01/2013		97,414,180							410,930	410,930			
6602693340	WESTLAKE VILLAGE	CA		04/10/2023									8,861	8,861			
6602701812	SAN FRANCISCO	CA		04/10/2023									5,052	5,052			
6601747170	ORO VALLEY	AZ		04/10/2023									3,420	3,420			
6600025644	JACKSONVILLE	FL		04/10/2023									528	528			

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6600012030	JACKSONVILLE	FL		04/10/2023									707	707			
6601471656	NORFOLK	VA		04/10/2023									18,461	18,461			
6601710848	MARATHON	FL		04/10/2023									2,959	2,959			
6602687052	LOS ANGELES	CA		04/10/2023									5,645	5,645			
EB1222541566	SEATTLE	WA		08/19/2016		544,403							3,666	3,666			
6601751941	VIRGINIA BEACH	VA		04/10/2023									11,572	11,572			
04132100	Ann Arbor	MI		05/24/2023													
6600675406	JACKSONVILLE	FL		04/10/2023									809	809			
6601203661	JACKSONVILLE	FL		04/10/2023									738	738			
6602677178	KNOXVILLE	TN		04/10/2023									2,465	2,465			
6601482109	CHICAGO	IL		04/10/2023									9,621	9,621			
6600681578	JACKSONVILLE	FL		04/10/2023									473	473			
6601741421	MIAMI	FL		04/10/2023									1,973	1,973			
6600930819	SAN FRANCISCO	CA		04/10/2023									7,101	7,101			
6601476119	WILMETTE	IL		04/10/2023									20,962	20,962			
6602686690	UPLAND	CA		04/10/2023									4,455	4,455			
6602690171	PALM DESERT	CA		04/10/2023									3,500	3,500			
6600681727	JACKSONVILLE	FL		04/10/2023									694	694			
6601024315	RIVERSIDE	CA		04/10/2023									4,579	4,579			
6601678326	HINGHAM	MA		04/10/2023									19,176	19,176			
PEB1540095152	BROOKLYN	NY		08/14/2017		465,197							3,429	3,429			
6600677246	JACKSONVILLE	FL		04/10/2023									833	833			
6601682237	BRIARCLIFF MANOR	NY		04/10/2023									15,505	15,505			
6602675933	FREMONT	CA		04/10/2023									5,318	5,318			
6601202176	JACKSONVILLE	FL		04/10/2023									690	690			
6602691948	GLENDALE	CA		04/10/2023									4,829	4,829			
6601698845	FLAGSTAFF	AZ		04/10/2023									3,099	3,099			
6601700526	SHREWSBURY	MA		04/10/2023									13,721	13,721			
0918300	Jersey City	NJ		10/27/2021													
6602688654	PHOENIX	AZ		04/10/2023									4,276	4,276			
6602677269	SAN JOSE	CA		04/10/2023									6,340	6,340			
6601684092	SANDS POINT	NY		04/10/2023									20,833	20,833			
6601468884	ATLANTIC BEACH	FL		04/10/2023									1,873	1,873			
6601692269	TALLAHASSEE	FL		04/10/2023									7,164	7,164			
6600353343	FRESNO	CA		04/10/2023									799	799			
6601717926	HADLEY	MA		04/10/2023									1,614	1,614			
6601751156	VIENNA	VA		04/10/2023									2,803	2,803			
6601225011	JACKSONVILLE	FL		04/10/2023									452	452			
6601203919	JACKSONVILLE	FL		04/10/2023									791	791			
6601749531	CHICAGO	IL		04/10/2023									3,054	3,054			
6602675768	CUPERTINO	CA		04/10/2023									4,668	4,668			
6602679414	ESCONDIDO	CA		04/10/2023									3,075	3,075			
6601819144	LAFAYETTE	CA		04/10/2023									3,773	3,773			
6600679150	JACKSONVILLE	FL		04/10/2023									435	435			
PEB1541042536	SOLON	OH		01/11/2018		413,582							3,482	3,482			
6601709287	SAN CARLOS	CA		04/10/2023									9,746	9,746			
6601734251	LAS VEGAS	NV		04/10/2023									9,872	9,872			
6600681966	JACKSONVILLE	FL		04/10/2023									520	520			
6602683317	BEVERLY HILLS	CA		04/10/2023									11,274	11,274			
6600366105	SOUTH RICHMOND HILL	NY		04/10/2023									835	835			
6602684760	PLEASANTON	CA		04/10/2023									13,573	13,573			

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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
PEB1596055947	PALM CITY	FL		03/21/2018		401,642							2,627	2,627			
6602695451	LAGUNA BEACH	CA		04/10/2023									9,214	9,214			
6602673995	SCOTTSDALE	AZ		04/10/2023									2,114	2,114			
6602698042	CARLSBAD	CA		04/10/2023									3,264	3,264			
6601742957	COLUMBIA	IL		04/10/2023									3,256	3,256			
6601698340	BROOKLYN	NY		04/10/2023									4,451	4,451			
6600679101	JACKSONVILLE	FL		04/10/2023									749	749			
0849902	Bakersfield	CA		06/12/2018		198,045,962							962,100	962,100			
6602696509	WILMETTE	IL		04/10/2023									3,247	3,247			
6600025586	JACKSONVILLE	FL		04/10/2023									530	530			
6602677814	VIENNA	VA		04/10/2023									5,365	5,365			
6601681254	PARK RIDGE	IL		04/10/2023									14,483	14,483			
6602710730	BURLINGAME	CA		04/10/2023									6,924	6,924			
6601479386	EDINA	MN		04/10/2023									19,718	19,718			
6600994518	SUMMERLAND	CA		04/10/2023									2,397	2,397			
6601713032	HAYWARD	CA		04/10/2023									5,008	5,008			
6601225052	JACKSONVILLE	FL		04/10/2023									627	627			
EB1596051197	DALLAS	TX		10/09/2015		1,520,145							10,496	10,496			
04103201	Round Rock	TX		04/10/2023													
6601680801	FALLS CHURCH	VA		04/10/2023									9,118	9,118			
0883300	San Francisco	CA		06/06/2019													
6600676297	JACKSONVILLE	FL		04/10/2023									669	669			
0582815	San Bernardino	CA		06/03/2014		42,050,056							252,510	252,510			
6601028324	SAN FRANCISCO	CA		04/10/2023									12,260	12,260			
6602690163	MILL VALLEY	CA		04/10/2023									7,200	7,200			
0884100	Waterford	MI		06/03/2019													
6600681891	JACKSONVILLE	FL		04/10/2023									929	929			
6602710771	DESTIN	FL		04/10/2023									3,829	3,829			
6600560533	NEW YORK	NY		04/10/2023									3,006	3,006			
6602671254	MINDEN	NV		04/10/2023									9,525	9,525			
6601751479	BROOKLYN	NY		04/10/2023									7,654	7,654			
6602695915	MILL VALLEY	CA		04/10/2023									7,962	7,962			
6601697078	BARRINGTON	IL		04/10/2023									2,683	2,683			
6601487934	AZUSA	CA		04/10/2023									3,529	3,529			
6601715144	WHEATON	IL		04/10/2023									3,279	3,279			
6602702372	SAN CARLOS	CA		04/10/2023									8,350	8,350			
6600847948	LOS ANGELES	CA		04/10/2023									4,621	4,621			
PEB1541042295	HOUSTON	TX		11/17/2017		1,149,383							6,726	6,726			
6601383661	LAS PIEDRAS	PR		04/10/2023									1,005	1,005			
6601482919	DUXBURY	MA		04/10/2023									6,462	6,462			
6600935115	CANYON LAKE	CA		04/10/2023									3,473	3,473			
6600989039	CORAL SPRINGS	FL		04/10/2023									10,207	10,207			
6601806471	PLEASANTON	CA		04/10/2023									5,521	5,521			
6602710664	SAN FRANCISCO	CA		04/10/2023									4,255	4,255			
PEB1540094569	ORMOND BEACH	FL		11/18/2016		420,460							3,395	3,395			
6602711902	MESA	AZ		04/10/2023									4,012	4,012			
6602674688	LA QUINTA	CA		04/10/2023									3,591	3,591			
PEB1541042506	AUSTIN	TX		01/11/2018		456,839							2,720	2,720			
6602685247	ORO VALLEY	AZ		04/10/2023									4,436	4,436			
6600786195	JACKSONVILLE	FL		04/10/2023									11,323	11,323			
6602695071	LA CANADA FLINTRIDGE	CA		04/10/2023									5,082	5,082			

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6602674589	SAN JOSE	CA		04/10/2023									7,622	7,622			
6601730838	SEDONA	AZ		04/10/2023									8,753	8,753			
6600851437	EASTVALE	CA		04/10/2023									2,291	2,291			
6602688977	GRANITE BAY	CA		04/10/2023									4,539	4,539			
6602694512	LOS ANGELES	CA		04/10/2023									8,845	8,845			
6601383109	ATLANTIC BEACH	FL		04/10/2023									524	524			
6602675487	AROMAS	CA		04/10/2023									3,304	3,304			
6601745950	SAN CLEMENTE	CA		04/10/2023									7,982	7,982			
6601749671	ALBUQUERQUE	NM		04/10/2023									3,737	3,737			
PEB1596054803	MIAMI	FL		08/14/2017		507,851							11,745	11,745			
6601727586	LAKEWOOD RANCH	FL		04/10/2023									4,302	4,302			
6601685602	MEDFIELD	MA		04/10/2023									4,987	4,987			
6601478370	SAINT PETERS	MO		04/10/2023									1,570	1,570			
6601687376	PLANDOME	NY		04/10/2023									12,207	12,207			
6601485417	HAYMARKET	VA		04/10/2023									11,676	11,676			
6601719781	EXCELSIOR	MN		04/10/2023									4,999	4,999			
6602687250	SAN JOSE	CA		04/10/2023									6,322	6,322			
6600213232	JACKSONVILLE	FL		04/10/2023									861	861			
EB1351003905	NEW YORK	NY		08/07/2015		481,580							3,348	3,348			
6602704402	NASHVILLE	TN		04/10/2023									5,060	5,060			
PH7131438264	PALMETTO BAY	FL		08/28/2014		444,813							3,261	3,261			
6600720095	ORLANDO	FL		04/10/2023									1,945	1,945			
6600830878	AVENTURA	FL		04/10/2023									5,156	5,156			
6600935636	SAN JOSE	CA		04/10/2023									3,275	3,275			
6601476788	PONTE VEDRA BEACH	FL		04/10/2023									10,641	10,641			
6601682856	NEW YORK	NY		04/10/2023									2,212	2,212			
0722700	Atlanta	GA		06/29/2016		34,107,318							164,334	164,334			
0909000	Linden	NJ		05/21/2020													
0885000	Culver City	CA		07/11/2019													
6601675900	CULVER CITY	CA		04/10/2023									1,768	1,768			
6602696269	TOPANGA	CA		04/10/2023									9,750	9,750			
6602694322	OAKLAND	CA		04/10/2023									8,928	8,928			
6601470948	ATLANTIC BEACH	FL		04/10/2023									1,116	1,116			
6600025388	JACKSONVILLE	FL		04/10/2023									524	524			
6601679662	NEW YORK	NY		04/10/2023									20,900	20,900			
0907100	Dallas	TX		02/06/2020													
6601681247	WASHINGTON	DC		04/10/2023									22,608	22,608			
6601817619	WASHINGTON	DC		04/10/2023									4,220	4,220			
6601486282	WHITTIER	CA		04/10/2023									8,665	8,665			
6602695345	PRIOR LAKE	MN		04/10/2023									6,589	6,589			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,008,292							7,016	7,016			
6601224774	JACKSONVILLE	FL		04/10/2023									605	605			
6600026782	JACKSONVILLE	FL		04/10/2023									595	595			
6601684720	GLENCOE	IL		04/10/2023									8,618	8,618			
6600555004	MIAMI BEACH	FL		04/10/2023									3,042	3,042			
6601674093	ENCINITAS	CA		04/10/2023									11,162	11,162			
6602711415	DANA POINT	CA		04/10/2023									4,607	4,607			
6602681733	HUNTINGTON BEACH	CA		04/10/2023									5,234	5,234			
6601704601	NEW YORK	NY		04/10/2023									3,532	3,532			
6602677350	FREMONT	CA		04/10/2023									8,014	8,014			
6600011347	JACKSONVILLE	FL		04/10/2023									596	596			

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6602676725	MANHATTAN BEACH	CA		04/10/2023									8,696	8,696			
6601737320	MINNEAPOLIS	MN		04/10/2023									6,363	6,363			
6601384131	ATLANTIC BEACH	FL		04/10/2023									531	531			
6601683805	RYE	NY		04/10/2023									6,327	6,327			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		440,355							3,024	3,024			
6601733402	EL DORADO HILLS	CA		04/10/2023									5,160	5,160			
6601693408	SAN FRANCISCO	CA		04/10/2023									3,340	3,340			
6600669706	JACKSONVILLE	FL		04/10/2023									851	851			
6602689322	LIVERMORE	CA		04/10/2023									4,922	4,922			
6602695238	HELENA	MT		04/10/2023									4,141	4,141			
PEB1786003594	SUNNYVALE	CA		11/18/2016		1,145,533							7,849	7,849			
EB1171014557	BELLEVUE	WA		08/19/2016		361,676							3,545	3,545			
6601712075	MIAMI	FL		04/10/2023									3,226	3,226			
6602680909	ANAHEIM	CA		04/10/2023									5,291	5,291			
0832900	Denver	CO		02/01/2017													
6602717339	PAYSON	AZ		04/10/2023									17,129	17,129			
6601471003	ATLANTIC BEACH	FL		04/10/2023									1,056	1,056			
6601737650	NASHVILLE	TN		04/10/2023									4,736	4,736			
EB1540093368	PLYMOUTH	MN		11/20/2015		74,145							8,028	8,028			
6600429069	BOSTON	MA		04/10/2023									3,917	3,917			
6602699495	CARMEL	CA		04/10/2023									6,803	6,803			
6601037325	SANTA CRUZ	CA		04/10/2023									10,076	10,076			
6602671700	ORANGE	CA		04/10/2023									15,056	15,056			
6601734798	SANTA BARBARA	CA		04/10/2023									6,997	6,997			
6601687335	NEWTON HIGHLANDS	MA		04/10/2023									16,220	16,220			
EB1771000666	SANTA ANA	CA		09/18/2015		581,735							4,162	4,162			
6602692920	TUCSON	AZ		04/10/2023									1,592	1,592			
6600840059	PALOS PARK	IL		04/10/2023									7,952	7,952			
6602705433	RIVERSIDE	CA		04/10/2023									4,073	4,073			
6602681501	LAKE FOREST	CA		04/10/2023									3,186	3,186			
PEB1786003751	SAN JOSE	CA		11/18/2016		840,978							5,568	5,568			
6601490045	PASADENA	CA		04/10/2023									11,046	11,046			
6600678152	JACKSONVILLE	FL		04/10/2023									1,001	1,001			
EB1216003655	COCONUT GROVE	FL		12/16/2016		400,955							2,622	2,622			
6602681311	SAN JOSE	CA		04/10/2023									6,323	6,323			
6600850819	PLACIDA	FL		04/10/2023									1,892	1,892			
6601469098	ATLANTIC BEACH	FL		04/10/2023									632	632			
6601483354	BRENTWOOD	TN		04/10/2023									22,858	22,858			
EB1787002772	NOVATO	CA		07/17/2015		545,714							3,836	3,836			
6602700608	SAINT AUGUSTINE	FL		04/10/2023									2,214	2,214			
6602695899	RIVER FOREST	IL		04/10/2023									5,396	5,396			
6601712893	MILL VALLEY	CA		04/10/2023									5,326	5,326			
6602698638	INDIANAPOLIS	IN		04/10/2023									3,352	3,352			
PEB1259003608	BOYDS	MD		11/17/2017		445,071							2,695	2,695			
6601752949	CHINO HILLS	CA		04/10/2023									3,665	3,665			
6600068602	REDDICK	FL		04/10/2023									1,449	1,449			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		589,739							3,874	3,874			
6602680883	ENCINITAS	CA		04/10/2023									3,640	3,640			
6601686444	PLEASANTVILLE	NY		04/10/2023									8,339	8,339			
6601204545	JACKSONVILLE	FL		04/10/2023									600	600			
6600775933	BROOKLYN	NY		04/10/2023									11,406	11,406			

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6602701994	BONITA SPGS	FL		04/10/2023									6,573	6,573			
6602678481	NASHVILLE	TN		04/10/2023									3,098	3,098			
6601274266	BRAINTREE	MA		04/10/2023									4,447	4,447			
6602702570	LAKE FOREST	IL		04/10/2023									3,341	3,341			
PEB1789004833	SAN ANSELMO	CA		11/18/2016		1,097,138							8,124	8,124			
6600676545	JACKSONVILLE	FL		04/10/2023									602	602			
6602681097	BOISE	ID		04/10/2023									5,091	5,091			
6602695592	SANTA ROSA	CA		04/10/2023									5,830	5,830			
6601708586	DEL MAR	CA		04/10/2023									6,334	6,334			
EB1596053391	BLUFFDALE	UT		08/17/2016		388,256							3,707	3,707			
6601020628	NEWPORT BEACH	CA		04/10/2023									15,079	15,079			
6601749473	NOLENSVILLE	TN		04/10/2023									14,782	14,782			
6601716282	FALLS CHURCH	VA		04/10/2023									6,436	6,436			
6601708388	RANCHO CUCAMONGA	CA		04/10/2023									3,846	3,846			
6602695568	WESTON	FL		04/10/2023									6,966	6,966			
6600682154	JACKSONVILLE	FL		04/10/2023									793	793			
6600984196	CHICAGO	IL		04/10/2023									4,560	4,560			
6601685149	EAST NORTHPORT	NY		04/10/2023									8,214	8,214			
6600678715	JACKSONVILLE	FL		04/10/2023									919	919			
6600681461	JACKSONVILLE	FL		04/10/2023									262	262			
6600675737	JACKSONVILLE	FL		04/10/2023									683	683			
6602699230	RENO	NV		04/10/2023									3,082	3,082			
6600849076	KIRKWOOD	MO		04/10/2023									13,898	13,898			
6601679993	FLUSHING	NY		04/10/2023									4,173	4,173			
6601818542	GAINESVILLE	FL		04/10/2023									3,756	3,756			
6601809731	PHOENIX	AZ		04/10/2023									2,304	2,304			
6601708545	GOSHEN	KY		04/10/2023									3,345	3,345			
6601224667	JACKSONVILLE	FL		04/10/2023									645	645			
6602674803	BOSTON	MA		04/10/2023									7,251	7,251			
6601673400	BENICIA	CA		04/10/2023									10,701	10,701			
6600932161	FOSTER CITY	CA		04/10/2023									6,262	6,262			
6601733931	SAN FRANCISCO	CA		04/10/2023									5,542	5,542			
6601029777	SAN FRANCISCO	CA		04/10/2023									13,067	13,067			
6601475640	PALM HARBOR	FL		04/10/2023									16,409	16,409			
6602680412	SCOTTSDALE	AZ		04/10/2023									5,347	5,347			
PEB1596055415	CARBONDALE	CO		11/17/2017		712,024							4,676	4,676			
6601825299	WEST NEWTON	MA		04/10/2023									4,396	4,396			
6602681816	SAN LUIS OBISPO	CA		04/10/2023									2,849	2,849			
6602700327	WALNUT CREEK	CA		04/10/2023									6,405	6,405			
6600024332	JACKSONVILLE	FL		04/10/2023									509	509			
PH7118595441	ACTON	MA		12/29/2014		389,707							2,793	2,793			
6601818666	OAKLAND	CA		04/10/2023									3,292	3,292			
6601204099	JACKSONVILLE	FL		04/10/2023									652	652			
EB1249003388	NAPLES	FL		12/16/2016		841,891							3,812	3,812			
6602678713	LAKEWOOD RANCH	FL		04/10/2023									5,772	5,772			
0955600	Torrance	CA		06/09/2023													
6602673417	SCOTTSDALE	AZ		04/10/2023									21,308	21,308			
6601736314	PONTE VEDRA BEACH	FL		04/10/2023									3,237	3,237			
6601010611	OXNARD	CA		04/10/2023									3,528	3,528			
6601713149	GOLD CANYON	AZ		04/10/2023									4,646	4,646			
6600680794	JACKSONVILLE	FL		04/10/2023									716	716			

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PH7131649415	OLD BROOKVILLE	NY		09/26/2014		871,446							6,239	6,239			
6601744151	CAMARILLO	CA		04/10/2023									11,653	11,653			
6600724568	FERNANDINA BEACH	FL		04/10/2023									2,449	2,449			
6601203240	JACKSONVILLE	FL		04/10/2023									542	542			
6600676909	JACKSONVILLE	FL		04/10/2023									706	706			
6600681263	JACKSONVILLE	FL		04/10/2023									775	775			
6602698661	MOUNTAIN HOUSE	CA		04/10/2023									3,580	3,580			
6601203729	JACKSONVILLE	FL		04/10/2023									647	647			
6601744813	FORT LAUDERDALE	FL		04/10/2023									6,386	6,386			
6601224394	JACKSONVILLE	FL		04/10/2023									485	485			
6602675404	SCOTTSDALE	AZ		04/10/2023									4,461	4,461			
6602685262	ELMHURST	IL		04/10/2023									4,580	4,580			
6601733212	BRENTWOOD	TN		04/10/2023									5,433	5,433			
6601686436	WASHINGTON	DC		04/10/2023									12,311	12,311			
6602696640	LAKE FOREST	CA		04/10/2023									4,891	4,891			
6601683599	MUTTONTOWN	NY		04/10/2023									25,010	25,010			
6601740100	BROOKLYN	NY		04/10/2023									4,955	4,955			
6602683747	LOS ANGELES	CA		04/10/2023									5,322	5,322			
6601805507	ARLINGTON	VA		04/10/2023									3,312	3,312			
EB1791002786	MCLEAN	VA		08/07/2015		628,269							5,291	5,291			
6601021246	LAGUNA BEACH	CA		04/10/2023									15,480	15,480			
6601685099	ARMONK	NY		04/10/2023									8,405	8,405			
6602710870	LOS ANGELES	CA		04/10/2023									6,737	6,737			
6602696103	HINSDALE	IL		04/10/2023									7,085	7,085			
0714201	Charlotte	NC		07/10/2017		77,386,242							459,693	459,693			
6600680760	JACKSONVILLE	FL		04/10/2023									601	601			
6602706613	ELMHURST	IL		04/10/2023									9,410	9,410			
PEB1540095842	SPRINGFIELD	VA		01/11/2018		580,146							3,446	3,446			
6601473223	PARADISE VLY	AZ		04/10/2023									8,630	8,630			
6600010455	JACKSONVILLE	FL		04/10/2023									328	328			
6601692699	PHOENIX	AZ		04/10/2023									10,355	10,355			
6601383521	NAPLES	FL		04/10/2023									597	597			
6601686386	WELLESLEY	MA		04/10/2023									14,359	14,359			
EB1564001105	DENVER	CO		12/16/2016		468,761							8,567	8,567			
6601742049	INLET BEACH	FL		04/10/2023									3,402	3,402			
6602255264	HOLMES BEACH	FL		04/10/2023									23,123	23,123			
6600679408	JACKSONVILLE	FL		04/10/2023									570	570			
6601002311	GERMANTOWN	TN		04/10/2023									3,407	3,407			
6601469122	ATLANTIC BEACH	FL		04/10/2023									796	796			
6602689090	CHATSWORTH	CA		04/10/2023									6,000	6,000			
6601711242	INLET BEACH	FL		04/10/2023									7,218	7,218			
6600108101	NEW YORK	NY		04/10/2023									6,659	6,659			
6602686633	SCOTTSDALE	AZ		04/10/2023									4,943	4,943			
6602701549	CHICAGO	IL		04/10/2023									4,211	4,211			
0972700	Charlotte	NC		04/29/2022													
6600787128	SANTA MONICA	CA		04/10/2023									4,238	4,238			
6600027558	JACKSONVILLE	FL		04/10/2023									1,165	1,165			
6601682963	FALLS CHURCH	VA		04/10/2023									11,875	11,875			
6601679712	STATEN ISLAND	NY		04/10/2023									13,699	13,699			
6601680314	STATEN ISLAND	NY		04/10/2023									4,776	4,776			
6602674050	ALBUQUERQUE	NM		04/10/2023									3,878	3,878			

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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
6602684935	DANVILLE	CA		04/10/2023									19,395	19,395			
6601744714	LAGUNA BEACH	CA		04/10/2023									11,085	11,085			
6602674464	LOS ANGELES	CA		04/10/2023									5,034	5,034			
6601820613	NORTH FORT MYERS	FL		04/10/2023									13,176	13,176			
6602688613	CHANDLER	AZ		04/10/2023									3,406	3,406			
6602697382	WEST OLIVE	MI		04/10/2023									8,530	8,530			
EB1222534409	MORRISTOWN	NJ		12/18/2015		518,684							3,503	3,503			
6602717115	BENICIA	CA		04/10/2023									11,091	11,091			
EB1541040778	MALVERN	PA		12/16/2016		506,053							3,605	3,605			
6602678606	PASADENA	CA		04/10/2023									6,398	6,398			
6601682708	MONTE SERENO	CA		04/10/2023									9,113	9,113			
6600849845	SOMERVILLE	MA		04/10/2023									4,206	4,206			
6602671288	SACRAMENTO	CA		04/10/2023									6,257	6,257			
6600025354	JACKSONVILLE	FL		04/10/2023									524	524			
6601225078	JACKSONVILLE	FL		04/10/2023									636	636			
6602692011	CLERMONT	FL		04/10/2023									1,947	1,947			
6600934886	TOPANGA	CA		04/10/2023									3,963	3,963			
6601224923	JACKSONVILLE	FL		04/10/2023									628	628			
6600935651	SAN CARLOS	CA		04/10/2023									4,533	4,533			
0907000	Alexandria	VA		01/24/2020													
6600028929	JACKSONVILLE	FL		04/10/2023									281	281			
6602674811	SALEM	MA		04/10/2023									4,836	4,836			
6602676550	FOSTER CITY	CA		04/10/2023									7,058	7,058			
6602691088	OAKLAND	CA		04/10/2023									13,187	13,187			
6602680016	SCOTTSDALE	AZ		04/10/2023									3,115	3,115			
PEB1541041724	BROOMFIELD	CO		08/14/2017		383,256							5,008	5,008			
6600991530	CUTCHOGUE	NY		04/10/2023									6,681	6,681			
6602694397	RANCHO SANTA MARGARIT	CA		04/10/2023									4,827	4,827			
6601481598	GLENVIEW	IL		04/10/2023									9,362	9,362			
EB1382002217	SAN DIEGO	CA		12/18/2015		583,487							4,307	4,307			
6600677337	JACKSONVILLE	FL		04/10/2023									647	647			
6602710615	SMYRNA	TN		04/10/2023									4,135	4,135			
6602700814	LIVERMORE	CA		04/10/2023									4,540	4,540			
6602673896	ENCINITAS	CA		04/10/2023									6,518	6,518			
6601483032	LAGUNA BEACH	CA		04/10/2023									17,676	17,676			
EB1249003192	LAFAYETTE	CA		12/16/2016		969,087							7,663	7,663			
6602673979	VENICE	CA		04/10/2023									7,099	7,099			
6602678580	SAN CLEMENTE	CA		04/10/2023									2,668	2,668			
6600180316	ST AUGUSTINE	FL		04/10/2023									2,811	2,811			
PEB1357001273	SUDBURY	MA		11/18/2016		522,756							3,505	3,505			
6602696137	PHOENIX	AZ		04/10/2023									3,855	3,855			
6600681255	JACKSONVILLE	FL		04/10/2023									1,403	1,403			
6600871419	WEST YARMOUTH	MA		04/10/2023									858	858			
6602704527	SCOTTSDALE	AZ		04/10/2023									2,783	2,783			
6602694025	CUPERTINO	CA		04/10/2023									12,467	12,467			
0918200	Jersey City	NJ		05/27/2021													
PEB1541040745	WINNETKA	IL		11/18/2016		1,031,180							6,339	6,339			
6602687672	CHICAGO	IL		04/10/2023									3,400	3,400			
6602687318	ALAMO	CA		04/10/2023									38,770	38,770			
6602689686	MCCALL	ID		04/10/2023									4,705	4,705			
6601748483	NASHVILLE	TN		04/10/2023									9,516	9,516			

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EB1373010876	NORWALK	CT		12/18/2015		628,396							4,445	4,445			
6601688341	WILKINSON	IN		04/10/2023									10,752	10,752			
6601204602	JACKSONVILLE	FL		04/10/2023									699	699			
6601224378	JACKSONVILLE	FL		04/10/2023									619	619			
6601683474	KILDEER	IL		04/10/2023									8,341	8,341			
6600412974	OMAHA	NE		04/10/2023									2,847	2,847			
6600926809	SAN MARCOS	CA		04/10/2023									3,546	3,546			
6601299172	JACKSONVILLE	FL		04/10/2023									747	747			
6600794413	VIRGINIA BEACH	VA		04/10/2023									4,729	4,729			
6601680447	FLUSHING	NY		04/10/2023									4,417	4,417			
6601747733	BROOKLYN	NY		04/10/2023									6,556	6,556			
EB1223012170	OAK HILL	VA		12/16/2016		834,015							5,875	5,875			
6601225284	JACKSONVILLE	FL		04/10/2023									863	863			
6601469239	ATLANTIC BEACH	FL		04/10/2023									733	733			
6600876426	NEVADA CITY	CA		04/10/2023									4,790	4,790			
6602687383	RANCHO PALOS VERDES	CA		04/10/2023									8,792	8,792			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		516,916							3,538	3,538			
6600681313	JACKSONVILLE	FL		04/10/2023									277	277			
6600792656	LAS VEGAS	NV		04/10/2023									11,356	11,356			
6601469130	ATLANTIC BEACH	FL		04/10/2023									844	844			
6601719567	FT LAUDERDALE	FL		04/10/2023									8,709	8,709			
6601006155	SACRAMENTO	CA		04/10/2023									2,417	2,417			
0548901	Atlanta	GA		05/03/2013		62,872,367							309,955	309,955			
6601468736	ATLANTIC BEACH	FL		04/10/2023									939	939			
6602681824	SAINT HELENA	CA		04/10/2023									1,646	1,646			
6601684993	WESTON	MA		04/10/2023									17,506	17,506			
6602699149	SAN DIEGO	CA		04/10/2023									17,652	17,652			
PEB1789004748	SARATOGA	CA		11/18/2016		1,306,195							8,956	8,956			
6600299553	OKLAHOMA CITY	OK		04/10/2023									466	466			
6602682921	DANVILLE	CA		04/10/2023									4,401	4,401			
0926400	Frisco	TX		01/14/2021													
6601224121	JACKSONVILLE	FL		04/10/2023									505	505			
6602695626	BURBANK	CA		04/10/2023									3,395	3,395			
6601680595	BURR RIDGE	IL		04/10/2023									17,753	17,753			
6601686782	WASHINGTON	DC		04/10/2023									6,461	6,461			
0953400	Durham	NC		10/12/2021													
6601709568	LAKE ARROWHEAD	CA		04/10/2023									4,861	4,861			
6601811455	GLENCOE	IL		04/10/2023									11,318	11,318			
6600935065	SAN RAFAEL	CA		04/10/2023									6,084	6,084			
6600028846	JACKSONVILLE	FL		04/10/2023									651	651			
6600676495	JACKSONVILLE	FL		04/10/2023									1,020	1,020			
6601713495	COTO DE CAZA	CA		04/10/2023									8,434	8,434			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		1,126,672							8,277	8,277			
6601812149	TUSTIN	CA		04/10/2023									4,380	4,380			
0800900	Lawrence Township	NJ		04/25/2016													
6600935214	CORONA DEL MAR	CA		04/10/2023									25,032	25,032			
6601747667	SHELTER ISLAND HEIGHT	NY		04/10/2023									3,410	3,410			
PEB1540094684	SAN FRANCISCO	CA		11/18/2016		730,477							4,926	4,926			
6600990524	GLENDALE	CA		04/10/2023									3,378	3,378			
EB1144000074	NEW YORK	NY		10/09/2015		701,906							4,017	4,017			
6601680850	HINGHAM	MA		04/10/2023									12,958	12,958			

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	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
6601709766	SAN JOSE	CA		04/10/2023									5,678	5,678			
6600676222	JACKSONVILLE	FL		04/10/2023									684	684			
6602696822	SAN JUAN CAPISTRANO	CA		04/10/2023									7,342	7,342			
6601821728	COLMA	CA		04/10/2023									3,242	3,242			
6601481937	CHICAGO	IL		04/10/2023									8,624	8,624			
6601679753	NEW YORK	NY		04/10/2023									17,276	17,276			
PEB1784005994	SCOTTSDALE	AZ		11/17/2017		1,493,582							15,403	15,403			
6600679010	JACKSONVILLE	FL		04/10/2023									1,197	1,197			
6602685478	CHANTILLY	VA		04/10/2023									6,777	6,777			
6600934449	SEAL BEACH	CA		04/10/2023									4,211	4,211			
6600152208	TEMECULA	CA		04/10/2023									708	708			
6600676925	JACKSONVILLE	FL		04/10/2023									790	790			
6602674993	SONOMA	CA		04/10/2023									2,138	2,138			
6601471722	CHICAGO	IL		04/10/2023									3,857	3,857			
6600010463	JACKSONVILLE	FL		04/10/2023									495	495			
6601203901	JACKSONVILLE	FL		04/10/2023									658	658			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		652,028							4,469	4,469			
6601685834	SCITUATE	MA		04/10/2023									6,784	6,784			
6602690809	WASHINGTON	DC		04/10/2023									10,310	10,310			
EB1259002337	PARK CITY	UT		08/19/2016		386,469							2,591	2,591			
6601202036	ATLANTIC BEACH	FL		04/10/2023									444	444			
6600026170	JACKSONVILLE	FL		04/10/2023									529	529			
6601039131	LOS GATOS	CA		04/10/2023									5,837	5,837			
6601677898	JERICHO	NY		04/10/2023									9,010	9,010			
0714100	Newton	MA		07/31/2015		129,253,696							654,039	654,039			
6602676386	PROVINCETOWN	MA		04/10/2023									5,028	5,028			
6601678607	VIRGINIA BEACH	VA		04/10/2023									11,049	11,049			
6601725531	GLENVIEW	IL		04/10/2023									3,942	3,942			
6600675091	JACKSONVILLE	FL		04/10/2023									706	706			
PEB1771002679	SAN JUAN CAPISTRANO	CA		01/11/2018		951,398							6,069	6,069			
6601819078	SAN CARLOS	CA		04/10/2023									5,181	5,181			
6602684596	BROOKLYN	NY		04/10/2023									7,106	7,106			
6602700590	SANTA MONICA	CA		04/10/2023									5,634	5,634			
6600678913	JACKSONVILLE	FL		04/10/2023									608	608			
6602684273	HOLLYWOOD	FL		04/10/2023									3,854	3,854			
PEB1540094659	ALLENTOWN	PA		11/18/2016		479,791							11,290	11,290			
6601726885	LAS VEGAS	NV		04/10/2023									3,331	3,331			
6602690569	PHOENIX	AZ		04/10/2023									3,386	3,386			
0976201	Raleigh	NC		05/19/2022													
6601680355	WHITESTONE	NY		04/10/2023									3,759	3,759			
6601483594	MENLO PARK	CA		04/10/2023									17,695	17,695			
6601482570	STONEHAM	MA		04/10/2023									8,657	8,657			
6600676164	JACKSONVILLE	FL		04/10/2023									703	703			
6600681024	JACKSONVILLE	FL		04/10/2023									931	931			
6602695980	LIVERMORE	CA		04/10/2023									6,590	6,590			
6601819227	WALNUT CREEK	CA		04/10/2023									6,267	6,267			
6602686336	ELMHURST	IL		04/10/2023									12,929	12,929			
6601682567	CHICAGO	IL		04/10/2023									35,858	35,858			
6600917659	CALABASAS	CA		04/10/2023									6,554	6,554			
6601681916	WHITESTONE	NY		04/10/2023									17,919	17,919			
6600011289	JACKSONVILLE	FL		04/10/2023									862	862			

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0846400	Hoffman Estates	IL		10/04/2017													
6600795568	SURFSIDE	FL		04/10/2023									3,155	3,155			
6601736397	RENO	NV		04/10/2023									5,064	5,064			
6601737999	GLENCOE	IL		04/10/2023									20,671	20,671			
6600852393	BETHANY BEACH	DE		04/10/2023									6,466	6,466			
6601686907	NEW YORK	NY		04/10/2023									18,868	18,868			
6601383141	ATLANTIC BEACH	FL		04/10/2023									524	524			
6601740753	NEW YORK	NY		04/10/2023									4,417	4,417			
6601471995	CHICAGO	IL		04/10/2023									13,932	13,932			
6602689918	MESA	AZ		04/10/2023									3,754	3,754			
PH7118865950	SAN MATEO	CA		08/21/2015		870,361							5,648	5,648			
6600838608	BROOKLINE	MA		04/10/2023									4,628	4,628			
6602676188	SAN JOSE	CA		04/10/2023									5,681	5,681			
6602705409	BROOKLYN	NY		04/10/2023									3,969	3,969			
0876000	Cambridge	MA		01/18/2019													
PEB1259002479	MOUNTAIN VILLAGE	CO		11/18/2016		870,837							5,968	5,968			
6601680421	WHITESTONE	NY		04/10/2023									1,619	1,619			
EB1596053821	ERIE	CO		12/16/2016		490,142							4,383	4,383			
6601479907	PHOENIX	AZ		04/10/2023									5,614	5,614			
6601281162	LAS VEGAS	NV		04/10/2023									643	643			
6602671635	LOS ANGELES	CA		04/10/2023									8,251	8,251			
6600484650	NASHVILLE	TN		04/10/2023									12,319	12,319			
6602680644	GOLETA	CA		04/10/2023									5,338	5,338			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		840,194							7,047	7,047			
PEB1222600811	RIPON	CA		11/18/2016		490,769							3,107	3,107			
6602676113	LOS ANGELES	CA		04/10/2023									4,735	4,735			
6601715326	SAN DIEGO	CA		04/10/2023									6,280	6,280			
6602700921	ROSEVILLE	CA		04/10/2023									3,624	3,624			
6601732230	CORONA	CA		04/10/2023									3,359	3,359			
6600923020	LOOMIS	CA		04/10/2023									22,378	22,378			
6602704972	SAN DIEGO	CA		04/10/2023									4,392	4,392			
6601753111	LA CANADA FLINTRIDGE	CA		04/10/2023									3,401	3,401			
6602683291	HENDERSON	NV		04/10/2023									3,345	3,345			
PH7134522817	ANDOVER	MA		02/12/2016		251,820							3,729	3,729			
6602702356	SCOTTSDALE	AZ		04/10/2023									4,549	4,549			
6602700772	SAN MATEO	CA		04/10/2023									5,177	5,177			
6601490219	BROOKLYN	NY		04/10/2023									2,092	2,092			
6601484063	SAN MARINO	CA		04/10/2023									17,791	17,791			
6600520958	ORLANDO	FL		04/10/2023									1,753	1,753			
6602678267	WOODLAND HILLS	CA		04/10/2023									5,161	5,161			
6601749713	CARMEL	CA		04/10/2023									4,211	4,211			
6601724567	CHEYENNE	WY		04/10/2023									2,345	2,345			
6602710672	OAK PARK	IL		04/10/2023									3,535	3,535			
6602679281	LIVERMORE	CA		04/10/2023									4,514	4,514			
6602701598	KEW GARDENS HILLS	NY		04/10/2023									6,299	6,299			
6601698951	ARLINGTON	VA		04/10/2023									3,292	3,292			
6601810127	SAN JOSE	CA		04/10/2023									4,877	4,877			
6600605239	LAGUNA BEACH	CA		04/10/2023									5,367	5,367			
6601478982	PARADISE VALLEY	AZ		04/10/2023									11,079	11,079			
6601808832	FRANKLIN	TN		04/10/2023									5,259	5,259			
6602696301	ROCKLIN	CA		04/10/2023									4,216	4,216			

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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
6602696780	BROOKLYN	NY		04/10/2023									6,038	6,038			
6601823443	PHOENIX	AZ		04/10/2023									3,297	3,297			
6602698133	MESA	AZ		04/10/2023									2,561	2,561			
6602694900	ATLANTIC BEACH	FL		04/10/2023									3,395	3,395			
6601203190	JACKSONVILLE	FL		04/10/2023									398	398			
6601681106	NEW YORK	NY		04/10/2023									11,927	11,927			
6602691880	WOODLAND	CA		04/10/2023									2,545	2,545			
6602673193	INCLINE VILLAGE	NV		04/10/2023									9,135	9,135			
6600024241	JACKSONVILLE	FL		04/10/2023									505	505			
6602689280	EL DORADO HILLS	CA		04/10/2023									3,661	3,661			
6600795683	PALM HARBOR	FL		04/10/2023									4,217	4,217			
6601224014	JACKSONVILLE	FL		04/10/2023									526	526			
6601682724	FREMONT	CA		04/10/2023									11,853	11,853			
6602699297	SANTA CRUZ	CA		04/10/2023									4,318	4,318			
6602691757	ZEPHYRHILLS	FL		04/10/2023									1,665	1,665			
6602695162	MONROVIA	CA		04/10/2023									3,590	3,590			
6600676388	JACKSONVILLE	FL		04/10/2023									563	563			
6601483206	CAPITOLA	CA		04/10/2023									14,049	14,049			
6602690148	SAINT HELENA	CA		04/10/2023									3,332	3,332			
6602705334	FULLERTON	CA		04/10/2023									5,319	5,319			
6600940107	EAST ELMHURST	NY		04/10/2023									4,717	4,717			
0803900	Mountain View	CA		11/21/2016		101,043,408							3,254,577	3,254,577			
6601471409	TUCSON	AZ		04/10/2023									10,964	10,964			
6602682764	CYPRESS	CA		04/10/2023									5,004	5,004			
6601679969	FT LAUDERDALE	FL		04/10/2023									2,887	2,887			
6601725077	WINDERMERE	FL		04/10/2023									3,957	3,957			
6600676396	JACKSONVILLE	FL		04/10/2023									992	992			
6602676907	UNION PIER	MI		04/10/2023									17,042	17,042			
6602695618	SCOTTSDALE	AZ		04/10/2023									6,473	6,473			
6601741322	LOUISVILLE	KY		04/10/2023									3,050	3,050			
6602686815	OAKTON	VA		04/10/2023									4,851	4,851			
6601673434	LONG BEACH	CA		04/10/2023									10,634	10,634			
6600026865	JACKSONVILLE	FL		04/10/2023									648	648			
6600026204	JACKSONVILLE	FL		04/10/2023									527	527			
0880400	Santa Monica	CA		07/11/2019													
6600676644	JACKSONVILLE	FL		04/10/2023									766	766			
0706800	Boston	MA		08/20/2014		161,469,749							881,792	881,792			
0722400	Kansas City	MO		03/28/2016		297,661,231							550,454	550,454			
6600028879	JACKSONVILLE	FL		04/10/2023									353	353			
6601710830	BRENTWOOD	TN		04/10/2023									12,202	12,202			
6602696491	NAPERVILLE	IL		04/10/2023									3,788	3,788			
6602698240	RANCHO PALOS VERDES	CA		04/10/2023									6,583	6,583			
EB1564001065	DENVER	CO		12/16/2016		573,657							4,037	4,037			
6600930850	LOS ALTOS HILLS	CA		04/10/2023									3,735	3,735			
PH7134953244	MALVERN	PA		12/11/2015		463,890							3,167	3,167			
6601286096	SOUTH BEND	IN		04/10/2023									183	183			
6602678333	GILBERT	AZ		04/10/2023									3,477	3,477			
6601738591	ORLANDO	FL		04/10/2023									3,871	3,871			
6602686658	APTOS	CA		04/10/2023									22,247	22,247			
6602681121	SAN RAFAEL	CA		04/10/2023									6,915	6,915			
6602695543	PHOENIX	AZ		04/10/2023									4,403	4,403			

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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
6602675859	RENO	NV		04/10/2023									9,661	9,661			
6601685156	CHICAGO	IL		04/10/2023									10,860	10,860			
6602701424	BROOKLYN	NY		04/10/2023									7,312	7,312			
EB1351004353	NEW YORK	NY		12/18/2015		1,088,065							7,416	7,416			
6601686162	GREAT FALLS	VA		04/10/2023									11,299	11,299			
6601750596	SAN PEDRO	CA		04/10/2023									3,924	3,924			
PH7133739461	MILLBRAE	CA		07/10/2015		754,875							44,111	44,111			
6602681147	BIG SKY	MT		04/10/2023									7,045	7,045			
EB1259002374	WASHINGTON	DC		08/19/2016		434,243							2,927	2,927			
6602698521	MISSOULA	MT		04/10/2023									4,467	4,467			
6602674639	SAN FRANCISCO	CA		04/10/2023									6,726	6,726			
6600936352	VALLEY STREAM	NY		04/10/2023									840	840			
6601383091	ATLANTIC BEACH	FL		04/10/2023									909	909			
6602688225	SAN MATEO	CA		04/10/2023									4,518	4,518			
6601827550	GILBERT	AZ		04/10/2023									6,066	6,066			
6601808410	CAREFREE	AZ		04/10/2023									4,601	4,601			
6601486688	CARMEL	CA		04/10/2023									10,520	10,520			
PEB1541043036	NASHVILLE	TN		03/21/2018		494,951							2,968	2,968			
6601383695	CAROLINA	PR		04/10/2023									1,186	1,186			
6602702646	SCOTTSDALE	AZ		04/10/2023									5,264	5,264			
6601692467	LAS VEGAS	NV		04/10/2023									9,578	9,578			
6601678342	YONKERS	NY		04/10/2023									12,049	12,049			
6602695527	SAN DIEGO	CA		04/10/2023									5,223	5,223			
PEB1541042438	WILMETTE	IL		11/17/2017		977,709							5,957	5,957			
6601686519	NASHVILLE	TN		04/10/2023									16,095	16,095			
EB1540093300	CANONSBURG	PA		08/07/2015		445,856							3,133	3,133			
6600676404	JACKSONVILLE	FL		04/10/2023									678	678			
6601383513	NAPLES	FL		04/10/2023									575	575			
6600011305	JACKSONVILLE	FL		04/10/2023									603	603			
6601808378	FOUNTAIN HILLS	AZ		04/10/2023									3,156	3,156			
6601707349	MARTINEZ	CA		04/10/2023									3,891	3,891			
6602699156	JACKSONVILLE BEACH	FL		04/10/2023									3,105	3,105			
EB1540093798	GLEN ALLEN	VA		08/19/2016		430,775							2,959	2,959			
6600455569	LAKE MARY	FL		04/10/2023									3,069	3,069			
6602700095	RUIDOSO	NM		04/10/2023									5,169	5,169			
6601483719	WASHINGTON	DC		04/10/2023									16,463	16,463			
6602705078	NEWPORT BEACH	CA		04/10/2023									5,587	5,587			
6600922956	SANTA ROSA VALLEY	CA		04/10/2023									4,772	4,772			
PEB1790003029	OAK HILL	VA		11/18/2016		865,661							6,001	6,001			
6601682443	PLAINVIEW	NY		04/10/2023									3,567	3,567			
6601823104	NEEDHAM	MA		04/10/2023									7,138	7,138			
6602675156	MIRAMAR BEACH	FL		04/10/2023									4,983	4,983			
6601700229	SAINT JOHNS	FL		04/10/2023									6,370	6,370			
6600844085	CAPE CORAL	FL		04/10/2023									19,317	19,317			
6602704881	PHOENIX	AZ		04/10/2023									3,029	3,029			
6600912742	OAKLAND	CA		04/10/2023									5,171	5,171			
6601680934	MIDDLE VILLAGE	NY		04/10/2023									1,246	1,246			
6601718254	JACKSONVILLE	FL		04/10/2023									4,856	4,856			
6601203760	JACKSONVILLE	FL		04/10/2023									742	742			
6601687392	COHASSET	MA		04/10/2023									19,279	19,279			
0911500	Des Plaines	IL		03/02/2020													

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PH7134254395	WESTMINSTER	CO		12/11/2015		431,782							2,815	2,815			
6602685395	HIGHLAND PARK	IL		04/10/2023									2,683	2,683			
6602681303	SAN JOSE	CA		04/10/2023									5,784	5,784			
6601204222	JACKSONVILLE	FL		04/10/2023									707	707			
6601676619	TARZANA	CA		04/10/2023									10,117	10,117			
6601674028	WILDWOOD	MO		04/10/2023									5,059	5,059			
6600838269	RANCHO CUCAMONGA	CA		04/10/2023									8,146	8,146			
0935400	Meridian	ID		04/19/2021													
6602674456	SCOTTSDALE	AZ		04/10/2023									3,560	3,560			
6601708446	NEW YORK	NY		04/10/2023									7,307	7,307			
6601724138	CHICAGO	IL		04/10/2023									27,268	27,268			
6601698563	YORKTOWN	VA		04/10/2023									5,282	5,282			
6601481515	GLENDALE	CA		04/10/2023									5,891	5,891			
6600567694	GHENT	NY		04/10/2023									2,061	2,061			
PEB1221067823	FERNANDINA BEACH	FL		11/18/2016		427,132							3,971	3,971			
EB1725002346	PALM SPRINGS	CA		11/20/2015		380,593							883	883			
6602700251	COLLIERVILLE	TN		04/10/2023									3,425	3,425			
6600841214	SCOTTSDALE	AZ		04/10/2023									17,505	17,505			
6600934191	PACIFIC GROVE	CA		04/10/2023									5,539	5,539			
6602698034	NAPLES	FL		04/10/2023									3,625	3,625			
6600492117	HOLLISTER	CA		04/10/2023									4,746	4,746			
6600679267	JACKSONVILLE	FL		04/10/2023									704	704			
6601688713	NORTH HOLLYWOOD	CA		04/10/2023									3,528	3,528			
0642800	HOUSTON	TX		09/27/2007		31,483,838							301,590	301,590			
6601204073	JACKSONVILLE	FL		04/10/2023									705	705			
6600059387	SHOREVIEW	MN		04/10/2023									3,064	3,064			
6601204784	JACKSONVILLE	FL		04/10/2023									358	358			
6602686666	THE SEA RANCH	CA		04/10/2023									4,260	4,260			
6601679936	MIDDLE VILLAGE	NY		04/10/2023									2,399	2,399			
6600560491	STATEN ISLAND	NY		04/10/2023									4,217	4,217			
6600934217	NAPLES	FL		04/10/2023									2,020	2,020			
6601751859	NEW SMYRNA BEACH	FL		04/10/2023									2,981	2,981			
6601688788	SACRAMENTO	CA		04/10/2023									19,444	19,444			
6601686105	HINGHAM	MA		04/10/2023									9,919	9,919			
PEB1596054811	BURBANK	CA		08/14/2017		601,350							3,416	3,416			
6600676008	JACKSONVILLE	FL		04/10/2023									445	445			
6601695742	PARKLAND	FL		04/10/2023									36,615	36,615			
6602691534	CLARENDON HILLS	IL		04/10/2023									13,817	13,817			
6601827717	NEWPORT BEACH	CA		04/10/2023									15,490	15,490			
6602691633	BROOKLYN	NY		04/10/2023									28,311	28,311			
6600243759	MISHAWAKA	IN		04/10/2023									705	705			
6601687087	NEW YORK	NY		04/10/2023									3,207	3,207			
6602686799	LAS VEGAS	NV		04/10/2023									3,905	3,905			
0832500	Arlington	VA		02/01/2017													
PEB1357001962	MARSHFIELD	MA		03/21/2018		423,193							2,591	2,591			
6600024498	JACKSONVILLE	FL		04/10/2023									609	609			
0473203	FRIENDSWOOD	TX		08/03/2012		220,929,062							1,236,100	1,236,100			
6602673532	EL DORADO HILLS	CA		04/10/2023									3,574	3,574			
6601693218	LA JOLLA	CA		04/10/2023									2,826	2,826			
6602696665	ROSSMOOR	CA		04/10/2023									3,654	3,654			
6602704667	MURFREESBORO	TN		04/10/2023									4,982	4,982			

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6601818765	LONGBOAT KEY	FL		04/10/2023									3,412	3,412			
6600851338	PINECREST	FL		04/10/2023									3,007	3,007			
6601699025	BROOKLYN	NY		04/10/2023									6,357	6,357			
6601006726	OAKLAND	CA		04/10/2023									7,529	7,529			
6602690031	FRESNO	CA		04/10/2023									3,543	3,543			
04096901	Moorpark	CA		03/17/2023													
6601683060	SCARSDALE	NY		04/10/2023									21,462	21,462			
6601678698	LYNNFIELD	MA		04/10/2023									9,737	9,737			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		718,676							4,800	4,800			
6602681196	SAN FRANCISCO	CA		04/10/2023									5,412	5,412			
PEB1221068090	FERNANDINA BEACH	FL		11/18/2016		977,259							6,516	6,516			
6601820605	MEDFIELD	MA		04/10/2023									5,125	5,125			
6601818773	WASHINGTON	DC		04/10/2023									1,994	1,994			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		675,621							4,686	4,686			
6602698182	MOUNT DORA	FL		04/10/2023									2,381	2,381			
6602711134	BRENTWOOD	CA		04/10/2023									3,583	3,583			
6601696518	ENCINITAS	CA		04/10/2023									4,653	4,653			
6601204362	JACKSONVILLE	FL		04/10/2023									728	728			
6601682369	BROOKLYN	NY		04/10/2023									12,186	12,186			
0921000	Tracy	CA		10/15/2020													
6601825497	JACKSONVILLE	FL		04/10/2023									3,146	3,146			
6602689827	EAGLE	ID		04/10/2023									7,224	7,224			
EB1787003214	WALNUT CREEK	CA		03/24/2016		714,397							4,776	4,776			
PEB1794004055	NAGS HEAD	NC		11/17/2017		469,028							2,681	2,681			
6601699504	BRENTWOOD	TN		04/10/2023									3,207	3,207			
6601483727	ENCINITAS	CA		04/10/2023									15,158	15,158			
0722500	Alpharetta	GA		05/20/2016		46,300,584							260,920	260,920			
6602692177	MEDFORD	MA		04/10/2023									3,533	3,533			
6600839309	CASTRO VALLEY	CA		04/10/2023									3,426	3,426			
6601715813	GOSHEN	KY		04/10/2023									10,640	10,640			
PEB1259003732	PARK CITY	UT		11/17/2017		793,721							5,003	5,003			
6601698407	BROOKLYN	NY		04/10/2023									4,813	4,813			
6602688530	SCOTTSDALE	AZ		04/10/2023									3,490	3,490			
6600914722	LOS ANGELES	CA		04/10/2023									12,009	12,009			
6602689207	BOZEMAN	MT		04/10/2023									3,740	3,740			
6602689009	CHATTANOOGA	TN		04/10/2023									4,165	4,165			
6600025834	JACKSONVILLE	FL		04/10/2023									584	584			
6601030767	CORTE MADERA	CA		04/10/2023									6,656	6,656			
6602681899	OAKLAND	CA		04/10/2023									5,234	5,234			
0720000	PORTLAND	OR		10/29/2015													
6601045021	SAN JOSE	CA		04/10/2023									6,859	6,859			
6602674290	CUPERTINO	CA		04/10/2023									7,427	7,427			
6601685420	PURCHASE	NY		04/10/2023									27,734	27,734			
6602682384	MISSION VIEJO	CA		04/10/2023									4,417	4,417			
6602689678	PLEASANT HILL	CA		04/10/2023									6,201	6,201			
6601695932	COEUR D ALENE	ID		04/10/2023									12,376	12,376			
6602696889	DANVILLE	CA		04/10/2023									7,138	7,138			
6602687805	MILL VALLEY	CA		04/10/2023									3,322	3,322			
0974801	Philadelphia	PA		06/09/2023													
PEB1259002817	BRECKENRIDGE	CO		11/18/2016		585,295							7,650	7,650			
6601749515	RANCHO SANTA MARGARIT	CA		04/10/2023									3,105	3,105			

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	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
0584502	Seattle	WA		12/29/2011		33,607,798							298,052	298,052			
6602698877	DEL MAR	CA		04/10/2023									7,727	7,727			
6601028134	PORTOLA VALLEY	CA		04/10/2023									11,522	11,522			
6601224196	JACKSONVILLE	FL		04/10/2023									794	794			
6602681360	LIVERMORE	CA		04/10/2023									6,688	6,688			
6602705037	ARRINGTON	TN		04/10/2023									4,792	4,792			
0901500	Charlotte	NC		11/12/2019													
6600915562	BROOKLYN	NY		04/10/2023									4,992	4,992			
6600768185	BROOKLYN	NY		04/10/2023									4,238	4,238			
6601809772	BOZEMAN	MT		04/10/2023									4,067	4,067			
PEB1221067400	PONTE VEDRA BEACH	FL		11/18/2016		505,734							3,549	3,549			
6601683201	SCARSDALE	NY		04/10/2023									6,059	6,059			
6600011503	JACKSONVILLE	FL		04/10/2023									398	398			
6601685578	BARNSTABLE	MA		04/10/2023									25,237	25,237			
6601492207	MOUNTAIN VIEW	CA		04/10/2023									14,210	14,210			
6601685743	CHAPPAQUA	NY		04/10/2023									2,579	2,579			
6602686583	LOS ALAMITOS	CA		04/10/2023									5,296	5,296			
6602690486	LAS VEGAS	NV		04/10/2023									4,106	4,106			
6601681270	WASHINGTON	DC		04/10/2023									25,364	25,364			
6601204552	JACKSONVILLE	FL		04/10/2023									395	395			
EB1351003327	BROOKLYN	NY		08/07/2015		989,179							6,843	6,843			
EB1259002243	ASPEN	CO		08/19/2016		1,701,925							11,299	11,299			
6601684365	WELLESLEY	MA		04/10/2023									25,191	25,191			
6601483602	SAN ANSELMO	CA		04/10/2023									12,696	12,696			
6601733048	SCOTTSDALE	AZ		04/10/2023									3,424	3,424			
6601678821	SEAFORD	NY		04/10/2023									5,335	5,335			
6601809293	SARASOTA	FL		04/10/2023									3,754	3,754			
PEB1541041620	ELMHURST	IL		08/14/2017		677,470							4,833	4,833			
6601682096	OAKTON	VA		04/10/2023									14,126	14,126			
6602685668	CHICAGO	IL		04/10/2023									3,550	3,550			
6602683218	SANTA BARBARA	CA		04/10/2023									4,804	4,804			
6600790403	WOODMERE	NY		04/10/2023									4,619	4,619			
6602699917	EAGLEVILLE	TN		04/10/2023									2,855	2,855			
6601698415	WESTHAMPTON BEACH	NY		04/10/2023									2,413	2,413			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		429,819							3,481	3,481			
6601224204	JACKSONVILLE	FL		04/10/2023									589	589			
6600254418	SAN DIEGO	CA		04/10/2023									2,505	2,505			
6602696749	MELROSE	MA		04/10/2023									5,990	5,990			
6600554585	PLANTATION	FL		04/10/2023									740	740			
6600793209	MARCO ISLAND	FL		04/10/2023									3,005	3,005			
6601476838	O FALLON	MO		04/10/2023									792	792			
PEB1790004069	WASHINGTON	DC		11/17/2017		497,359							2,960	2,960			
6600011339	JACKSONVILLE	FL		04/10/2023									701	701			
0416002	BOSTON	MA		07/23/2014		37,024,424							242,234	242,234			
6602674910	ELMHURST	IL		04/10/2023									5,960	5,960			
6602695295	PALMETTO	FL		04/10/2023									3,512	3,512			
6602696533	HIGHLAND PARK	IL		04/10/2023									3,394	3,394			
0847600	Denver	CO		12/19/2017													
6600025990	JACKSONVILLE	FL		04/10/2023									388	388			
6602695956	SAN FRANCISCO	CA		04/10/2023									7,037	7,037			
6600676875	JACKSONVILLE	FL		04/10/2023									926	926			

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	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
6601684530	LINCOLN	MA		04/10/2023									11,561	11,561			
6602675255	ROCKLIN	CA		04/10/2023									3,174	3,174			
0870401	Ontario	CA		08/18/2022													
EB1171015379	GREENBANK	WA		12/16/2016		538,481							3,414	3,414			
6601677419	MIAMI BEACH	FL		04/10/2023									11,087	11,087			
6601811562	FOLSOM	CA		04/10/2023									2,031	2,031			
6601479402	PARKLAND	FL		04/10/2023									8,041	8,041			
6601225268	JACKSONVILLE	FL		04/10/2023									900	900			
6601682740	WINNETKA	IL		04/10/2023									3,631	3,631			
6602672641	CORONA DEL MAR	CA		04/10/2023									14,383	14,383			
6601811794	CHICAGO	IL		04/10/2023									3,689	3,689			
6601728386	SAN DIEGO	CA		04/10/2023									12,565	12,565			
6602695998	ALAMEDA	CA		04/10/2023									4,883	4,883			
6600477290	NAPLES	FL		04/10/2023									3,448	3,448			
6602678408	REDONDO BEACH	CA		04/10/2023									6,414	6,414			
6602682491	LONG BEACH	CA		04/10/2023									5,038	5,038			
6602685163	SAN DIEGO	CA		04/10/2023									13,904	13,904			
0717800	Mandan	ND		10/08/2015		915,249							8,619	8,619			
6601678185	BROOKLINE	MA		04/10/2023									11,633	11,633			
6601808725	WASHINGTON	DC		04/10/2023									2,596	2,596			
6600011388	JACKSONVILLE	FL		04/10/2023									398	398			
6602693399	SAN RAMON	CA		04/10/2023									9,114	9,114			
6601383265	NAPLES	FL		04/10/2023									1,071	1,071			
6601728683	HAYDEN	ID		04/10/2023									4,513	4,513			
6601709279	NEWPORT BEACH	CA		04/10/2023									24,329	24,329			
0870100	Maple Grove	MN		04/18/2019													
0928800	Washington	DC		03/19/2021													
PEB1596053565	MURRIETA	CA		11/18/2016		441,133							3,249	3,249			
6602680784	MESA	AZ		04/10/2023									1,954	1,954			
6602700954	FRESNO	CA		04/10/2023									7,696	7,696			
6601695866	DOWNERS GROVE	IL		04/10/2023									7,564	7,564			
0841400	Austin	TX		06/08/2017													
6601060889	SAN JOSE	CA		04/10/2023									6,346	6,346			
6601745596	PALM SPRINGS	CA		04/10/2023									2,123	2,123			
6602686724	EL DORADO HILLS	CA		04/10/2023									4,843	4,843			
0701109	Chicago	IL		09/30/2016													
6602711944	CARLSBAD	CA		04/10/2023									5,647	5,647			
6600563644	STATEN ISLAND	NY		04/10/2023									4,277	4,277			
6602687938	NEW YORK	NY		04/10/2023									4,088	4,088			
6600026238	JACKSONVILLE	FL		04/10/2023									530	530			
6601717751	NEW YORK	NY		04/10/2023									3,537	3,537			
EB1596053407	SANTA MONICA	CA		08/17/2016		1,056,439							6,775	6,775			
6601686410	NEEDHAM	MA		04/10/2023									7,277	7,277			
6600675463	JACKSONVILLE	FL		04/10/2023									414	414			
6600767146	FLUSHING	NY		04/10/2023									1,343	1,343			
EB1784001925	BELMONT	CA		06/24/2016		1,073,739							7,641	7,641			
6601717652	HADLEY	MA		04/10/2023									1,329	1,329			
EB1367014488	SAN DIEGO	CA		08/17/2016		640,473							4,390	4,390			
6602678929	OAK PARK	CA		04/10/2023									5,548	5,548			
6602688464	SAN JOSE	CA		04/10/2023									3,314	3,314			
6602699859	GOLETA	CA		04/10/2023									5,102	5,102			

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	2	3					8	9	10	11	12	13					
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6601730895	ROCKLIN	CA		04/10/2023									3,775	3,775			
0849900	San Francisco	CA		01/11/2018													
PEB1596055669	SAN FRANCISCO	CA		11/17/2017		829,398							5,074	5,074			
6601477075	WATERLOO	IL		04/10/2023									499	499			
6602712165	SCOTTSDALE	AZ		04/10/2023									14,527	14,527			
0905500	Maitland	FL		12/11/2019													
6600059874	VIRGINIA BEACH	VA		04/10/2023									3,404	3,404			
6602686740	ALAMO	CA		04/10/2023									7,163	7,163			
6601729632	ORLANDO	FL		04/10/2023									3,414	3,414			
6601724252	WINNETKA	IL		04/10/2023									4,517	4,517			
6602686955	CHICAGO	IL		04/10/2023									2,924	2,924			
PEB1596054631	LOS ANGELES	CA		06/13/2017		691,145							3,770	3,770			
6601677740	LAKE RONKONKOMA	NY		04/10/2023									2,488	2,488			
PH7133549670	MONTCLAIR	NJ		06/19/2015		428,346							3,193	3,193			
6602680560	IRVINE	CA		04/10/2023									5,530	5,530			
6601680363	RIDGEWOOD	NY		04/10/2023									4,910	4,910			
6602694595	MINNEAPOLIS	MN		04/10/2023									5,810	5,810			
6600026212	JACKSONVILLE	FL		04/10/2023									531	531			
6601740332	GLEN COVE	NY		04/10/2023									9,288	9,288			
6602687094	SANTA CLARA	CA		04/10/2023									3,483	3,483			
PEB1784004560	SAN FRANCISCO	CA		11/18/2016		866,483							5,943	5,943			
6602700061	MARINA DEL REY	CA		04/10/2023									10,823	10,823			
6601224709	JACKSONVILLE	FL		04/10/2023									1,147	1,147			
6600010505	JACKSONVILLE	FL		04/10/2023									492	492			
6601470864	ATLANTIC BEACH	FL		04/10/2023									928	928			
6602691658	VERO BEACH	FL		04/10/2023									12,579	12,579			
6600794454	RANCHO CUCAMONGA	CA		04/10/2023									9,620	9,620			
6601711796	LOS ANGELES	CA		04/10/2023									2,768	2,768			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		415,406							2,807	2,807			
6600677311	JACKSONVILLE	FL		04/10/2023									745	745			
PEB1353007702	SOUTH ORANGE	NJ		03/03/2023		702,816							3	3			
6601011684	VACAVILLE	CA		04/10/2023									3,928	3,928			
6600026618	JACKSONVILLE	FL		04/10/2023									656	656			
6601721233	LONG BEACH	CA		04/10/2023									2,574	2,574			
6600676768	JACKSONVILLE	FL		04/10/2023									1,104	1,104			
6602701945	SAN JOSE	CA		04/10/2023									5,654	5,654			
6601224238	JACKSONVILLE	FL		04/10/2023									1,445	1,445			
0962301	Wellesley	MA		05/04/2022													
6602677194	BOYNTON BEACH	FL		04/10/2023									5,838	5,838			
6601678078	BROOKLYN	NY		04/10/2023									15,385	15,385			
6601470898	ATLANTIC BEACH	FL		04/10/2023									960	960			
6600680877	JACKSONVILLE	FL		04/10/2023									737	737			
6602695824	LA JOLLA	CA		04/10/2023									8,733	8,733			
6602711803	SAN BRUNO	CA		04/10/2023									3,871	3,871			
6601827659	MENLO PARK	CA		04/10/2023									7,003	7,003			
6601202044	ATLANTIC BEACH	FL		04/10/2023									666	666			
6601731141	LAGUNA BEACH	CA		04/10/2023									8,426	8,426			
6602675792	RANCHO SANTA FE	CA		04/10/2023									10,978	10,978			
6600935420	FLAGSTAFF	AZ		04/10/2023									2,754	2,754			
6601680439	BROOKLYN	NY		04/10/2023									4,585	4,585			
6602679513	OAKLAND	CA		04/10/2023									3,241	3,241			

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6600028754	JACKSONVILLE	FL		04/10/2023									449	449			
0837000	Tysons	VA		06/05/2017		192,177,233							870,776	870,776			
6601681908	NEW YORK	NY		04/10/2023									20,674	20,674			
6600934902	VERNON HILLS	IL		04/10/2023									3,119	3,119			
6600011487	JACKSONVILLE	FL		04/10/2023									648	648			
0693900	Dallas	TX		12/21/2012		30,504,973							256,887	256,887			
6601722603	SAN JOSE	CA		04/10/2023									7,325	7,325			
0909500	San Diego	CA		02/27/2020													
PH7131649795	DOWNINGTOWN	PA		10/10/2014		563,570							4,026	4,026			
0943500	Fort Worth	TX		07/12/2021													
6601469056	ATLANTIC BEACH	FL		04/10/2023									613	613			
6601739425	OAKLAND	CA		04/10/2023									8,482	8,482			
6601225128	JACKSONVILLE	FL		04/10/2023									693	693			
6602682483	ARLINGTON	VA		04/10/2023									8,138	8,138			
6601750315	WASHINGTON	DC		04/10/2023									5,329	5,329			
6602688670	GULF BREEZE	FL		04/10/2023									3,848	3,848			
6601481804	GRANITE BAY	CA		04/10/2023									6,914	6,914			
0909100	El Segundo	CA		12/23/2019													
6602678341	CORTE MADERA	CA		04/10/2023									6,543	6,543			
6602684232	MISSION VIEJO	CA		04/10/2023									5,556	5,556			
6601737189	YARMOUTH PORT	MA		04/10/2023									3,268	3,268			
PEB1259002806	ROCKVILLE	MD		11/18/2016		436,506							3,808	3,808			
6601699256	BATAVIA	IL		04/10/2023									3,498	3,498			
6601677765	BROOKLYN	NY		04/10/2023									4,644	4,644			
6601699496	SIMI VALLEY	CA		04/10/2023									5,098	5,098			
0957600	Rancho Cucamonga	CA		12/09/2021													
04103200	Leander	TX		04/10/2023													
6602682772	SANTA CRUZ	CA		04/10/2023									6,092	6,092			
04126100	North Brunswick	NJ		06/15/2023													
6601224048	JACKSONVILLE	FL		04/10/2023									702	702			
6601716498	LOS ANGELES	CA		04/10/2023									4,720	4,720			
6601204263	JACKSONVILLE	FL		04/10/2023									805	805			
0719600	BOSTON	MA		11/17/2015		275,923,679							1,283,554	1,283,554			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		810,324							5,667	5,667			
6602694785	FORT MYERS	FL		04/10/2023									3,644	3,644			
6600441346	BRENTWOOD	TN		04/10/2023									12,414	12,414			
6601677914	FOXBORO	MA		04/10/2023									7,517	7,517			
6602685452	LOS ANGELES	CA		04/10/2023									5,308	5,308			
6601740985	ALAMO	CA		04/10/2023									6,291	6,291			
0874400	New York	NY		04/11/2019													
6602704543	SAN LUIS OBISPO	CA		04/10/2023									4,172	4,172			
6602698539	LAS VEGAS	NV		04/10/2023									2,191	2,191			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		306,861							9,145	9,145			
6600026097	JACKSONVILLE	FL		04/10/2023									530	530			
6601817817	OAKLAND	CA		04/10/2023									7,717	7,717			
6600927435	JAMAICA PLAIN	MA		04/10/2023									4,327	4,327			
6600390808	RAYNHAM	MA		04/10/2023									4,012	4,012			
6602698364	LAGUNA NIGUEL	CA		04/10/2023									5,611	5,611			
6602676964	TIBURON	CA		04/10/2023									13,444	13,444			
6602678812	SAN JUAN CAPISTRANO	CA		04/10/2023									5,971	5,971			
EB1353005303	CRANFORD	NJ		12/18/2015		742,597							5,303	5,303			

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6602701390	NAPERVILLE	IL		04/10/2023									5,180	5,180			
6601818914	NEW YORK	NY		04/10/2023									3,593	3,593			
6601477703	KENILWORTH	IL		04/10/2023									9,982	9,982			
PH7132517579	SEATTLE	WA		12/29/2014		529,853							3,720	3,720			
6601204800	JACKSONVILLE	FL		04/10/2023									634	634			
6602679406	TUSTIN	CA		04/10/2023									4,422	4,422			
EB1786003623	SAN MATEO	CA		12/16/2016		1,123,083							7,892	7,892			
6601720995	SANTA CRUZ	CA		04/10/2023									4,773	4,773			
6600676578	JACKSONVILLE	FL		04/10/2023									498	498			
6602678754	GILBERT	AZ		04/10/2023									3,222	3,222			
6601483214	DEERFIELD	IL		04/10/2023									10,925	10,925			
0450203	CORALVILLE	IA		08/03/2012		87,138,990							2,181,463	2,181,463			
04120200	Pittsburgh	PA		12/07/2022													
6601819946	ESCONDIDO	CA		04/10/2023									3,437	3,437			
6601685800	NASHVILLE	TN		04/10/2023									8,829	8,829			
6600024829	JACKSONVILLE	FL		04/10/2023									451	451			
6602711027	SAN BRUNO	CA		04/10/2023									5,557	5,557			
EB1400003481	CAVE CREEK	AZ		06/24/2016		431,575							2,936	2,936			
6601687400	WINCHESTER	MA		04/10/2023									19,987	19,987			
6601685040	LAKE FOREST	IL		04/10/2023									9,112	9,112			
PEB1541042714	NASHVILLE	TN		01/11/2018		762,813							19,045	19,045			
6601730010	RENO	NV		04/10/2023									3,607	3,607			
6601483933	ORLANDO	FL		04/10/2023									13,235	13,235			
6601827543	CHANDLER	AZ		04/10/2023									3,701	3,701			
6602687078	FOUNTAIN HILLS	AZ		04/10/2023									6,323	6,323			
PEB1596055307	DENVER	CO		11/17/2017		608,682							3,480	3,480			
EB1222540366	ALBANY	CA		10/12/2016		500,595							3,293	3,293			
6600040601	PHOENIX	AZ		04/10/2023									2,590	2,590			
6601680066	BROOKLYN	NY		04/10/2023									1,939	1,939			
6601470989	ATLANTIC BEACH	FL		04/10/2023									1,023	1,023			
6601204388	JACKSONVILLE	FL		04/10/2023									842	842			
6602711159	SAN JOSE	CA		04/10/2023									4,205	4,205			
6600011198	JACKSONVILLE	FL		04/10/2023									656	656			
6602690320	SCOTTSDALE	AZ		04/10/2023									2,377	2,377			
PH7131648391	NEEDHAM	MA		09/26/2014		423,992							2,994	2,994			
6601475814	SAINT LOUIS	MO		04/10/2023									814	814			
6601747501	SAN MATEO	CA		04/10/2023									6,546	6,546			
EB1541039674	SPICEWOOD	TX		12/18/2015		465,035							4,206	4,206			
6601709642	CAMBRIA	CA		04/10/2023									5,855	5,855			
6601490789	WASHINGTON	DC		04/10/2023									10,127	10,127			
6601749069	TAMPA	FL		04/10/2023									4,772	4,772			
6600922774	SANTA BARBARA	CA		04/10/2023									13,829	13,829			
EB1353005122	DENVILLE	NJ		12/18/2015		552,535							3,876	3,876			
6602711936	BIG BEAR LAKE	CA		04/10/2023									5,506	5,506			
6601692103	HUNTINGTON BEACH	CA		04/10/2023									4,611	4,611			
6601808683	BROOKLYN	NY		04/10/2023									5,099	5,099			
6602677780	CLEARWATER	FL		04/10/2023									4,696	4,696			
6602688373	TEMECULA	CA		04/10/2023									3,618	3,618			
6601681296	NEW YORK	NY		04/10/2023									21,205	21,205			
6601225201	JACKSONVILLE	FL		04/10/2023									600	600			
0925700	Charlotte	NC		12/15/2020													

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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
6600675034	JACKSONVILLE	FL		04/10/2023									472	472			
6601687251	NEW YORK	NY		04/10/2023									2,865	2,865			
EB1540094402	BRADENTON	FL		08/17/2016		437,427							8,573	8,573			
6601733998	BRENTWOOD	TN		04/10/2023									5,618	5,618			
6602689561	CARLSBAD	CA		04/10/2023									4,960	4,960			
6602693845	BOCA RATON	FL		04/10/2023									2,312	2,312			
6600677287	JACKSONVILLE	FL		04/10/2023									995	995			
6601686535	LEXINGTON	MA		04/10/2023									15,178	15,178			
6602678259	SAN FRANCISCO	CA		04/10/2023									6,226	6,226			
6601753053	EVANSTON	IL		04/10/2023									3,564	3,564			
6601484857	JUPITER	FL		04/10/2023									18,394	18,394			
6602675214	SAN JOSE	CA		04/10/2023									3,807	3,807			
PEB1540095567	MAHWAH	NJ		11/17/2017		401,007							2,349	2,349			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		872,929							5,989	5,989			
6600011222	JACKSONVILLE	FL		04/10/2023									219	219			
6600682584	JACKSONVILLE	FL		04/10/2023									637	637			
6601683722	MUNDELEIN	IL		04/10/2023									6,688	6,688			
6602677137	SAN MATEO	CA		04/10/2023									5,050	5,050			
6600011586	JACKSONVILLE	FL		04/10/2023									648	648			
6602688258	SANTA BARBARA	CA		04/10/2023									9,544	9,544			
6600058835	UPLAND	CA		04/10/2023									5,648	5,648			
6602696616	ALAMEDA	CA		04/10/2023									5,303	5,303			
6601806398	LAS VEGAS	NV		04/10/2023									5,360	5,360			
6601686832	FAIRFAX	VA		04/10/2023									12,673	12,673			
6601475764	SAINT LOUIS	MO		04/10/2023									546	546			
6601696096	MINNEAPOLIS	MN		04/10/2023									10,603	10,603			
6601741082	ARRINGTON	TN		04/10/2023									3,381	3,381			
6601811497	PHOENIX	AZ		04/10/2023									7,114	7,114			
6601699348	PALM BEACH GARDENS	FL		04/10/2023									2,371	2,371			
6601686634	MANHASSET	NY		04/10/2023									4,654	4,654			
6601722421	SCOTTSDALE	AZ		04/10/2023									2,547	2,547			
6600026980	JACKSONVILLE	FL		04/10/2023									920	920			
6600024605	JACKSONVILLE	FL		04/10/2023									452	452			
6602681907	SAN RAMON	CA		04/10/2023									6,239	6,239			
6600681594	JACKSONVILLE	FL		04/10/2023									799	799			
6600794652	VIRGINIA BEACH	VA		04/10/2023									9,202	9,202			
6600597451	BOSTON	MA		04/10/2023									6,751	6,751			
6601683771	EVANSTON	IL		04/10/2023									9,268	9,268			
6601068601	WOODBRIDGE	VA		04/10/2023									1,795	1,795			
EB1222546556	GLENDALE	CA		10/12/2016		741,517							5,808	5,808			
6601809855	HALF MOON BAY	CA		04/10/2023									6,098	6,098			
6601825232	SCOTTSDALE	AZ		04/10/2023									20,909	20,909			
6600680992	JACKSONVILLE	FL		04/10/2023									901	901			
6600677261	JACKSONVILLE	FL		04/10/2023									670	670			
EB1222546150	CARLSBAD	CA		08/17/2016		570,061							3,880	3,880			
6602694694	SAN DIEGO	CA		04/10/2023									5,605	5,605			
0832400	Charlotte	NC		02/01/2017													
6601713685	SCOTTSDALE	AZ		04/10/2023									3,298	3,298			
6601097220	BOCA RATON	FL		04/10/2023									13,489	13,489			
6602696012	WILMETTE	IL		04/10/2023									10,375	10,375			
6602673763	SUNNYVALE	CA		04/10/2023									5,957	5,957			

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	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
6600845116	SARASOTA	FL		04/10/2023									5,557	5,557			
FR125695028	KENSINGTON	CA		09/23/2016		909,764							6,321	6,321			
6602686617	SAN FRANCISCO	CA		04/10/2023									8,164	8,164			
6601224246	JACKSONVILLE	FL		04/10/2023									1,010	1,010			
6601470781	ATLANTIC BEACH	FL		04/10/2023									809	809			
6602673672	SAN JOSE	CA		04/10/2023									5,598	5,598			
6602686559	DEL MAR	CA		04/10/2023									4,955	4,955			
6601709345	SAN MATEO	CA		04/10/2023									4,631	4,631			
6601825604	ALBANY	CA		04/10/2023									9,230	9,230			
6601705442	PHOENIX	AZ		04/10/2023									3,037	3,037			
6602680008	SAN JOSE	CA		04/10/2023									3,991	3,991			
6601678532	HAUPPAUGE	NY		04/10/2023									5,076	5,076			
0803300	Sarasota	FL		10/24/2016		279,551,586							1,364,412	1,364,412			
6602675016	ROCKLIN	CA		04/10/2023									2,261	2,261			
6602696418	MONROVIA	CA		04/10/2023									5,749	5,749			
6600676511	JACKSONVILLE	FL		04/10/2023									796	796			
6601680157	WESTHAMPTON BEACH	NY		04/10/2023									3,509	3,509			
PH7132522348	WESTFIELD	NJ		12/29/2014		597,063							4,693	4,693			
6601481721	NEPONSIT	NY		04/10/2023									12,222	12,222			
6600676834	JACKSONVILLE	FL		04/10/2023									676	676			
6600060062	DAVIS	CA		04/10/2023									4,510	4,510			
6602675784	ARLINGTON	VA		04/10/2023									6,115	6,115			
6602700616	PEORIA	AZ		04/10/2023									4,045	4,045			
6601720003	PARKLAND	FL		04/10/2023									3,553	3,553			
6602687524	GLENVIEW	IL		04/10/2023									5,088	5,088			
6601682161	SUFFERN	NY		04/10/2023									11,518	11,518			
6601486803	PHOENIX	AZ		04/10/2023									15,051	15,051			
0967200	Carlsbad	CA		06/02/2023													
6602685429	LAS VEGAS	NV		04/10/2023									10,960	10,960			
6600680976	JACKSONVILLE	FL		04/10/2023									526	526			
0801300	Washington	DC		08/11/2016													
6602692102	UPTON	MA		04/10/2023									3,423	3,423			
6602673599	CUPERTINO	CA		04/10/2023									9,671	9,671			
PEB1367015596	LA JOLLA	CA		06/13/2017		944,598							5,767	5,767			
6601728006	KIRKWOOD	CA		04/10/2023									2,694	2,694			
0936500	Austin	TX		04/22/2021													
6602678549	SAN MATEO	CA		04/10/2023									5,282	5,282			
6602683796	SAN DIEGO	CA		04/10/2023									3,996	3,996			
6602673847	SAN DIEGO	CA		04/10/2023									2,691	2,691			
6601680199	BROOKLYN	NY		04/10/2023									12,244	12,244			
6601476994	CHICAGO	IL		04/10/2023									10,336	10,336			
6601677526	LAS VEGAS	NV		04/10/2023									5,666	5,666			
6601696294	GEYSERVILLE	CA		04/10/2023									7,597	7,597			
PH7132365243	WESTFIELD	NJ		08/21/2015		886,696							6,179	6,179			
EB1540093370	SPANISH FORT	AL		08/07/2015		376,610							2,649	2,649			
6600011636	JACKSONVILLE	FL		04/10/2023									526	526			
6601673293	PALM BEACH GARDENS	FL		04/10/2023									5,222	5,222			
6601686683	VIENNA	VA		04/10/2023									14,545	14,545			
6601673731	ALPINE	CA		04/10/2023									15,250	15,250			
EB1541040509	FAIRVIEW	TN		08/19/2016		425,689							3,312	3,312			
6602691716	BRIGHTON	MI		04/10/2023									10,771	10,771			

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	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
6602675495	WOODSTOCK	NY		04/10/2023									3,231	3,231			
6601204016	JACKSONVILLE	FL		04/10/2023									499	499			
6600793019	PORT WASHINGTON	NY		04/10/2023									4,868	4,868			
6602679745	BURLINGAME	CA		04/10/2023									5,544	5,544			
6600842329	SACRAMENTO	CA		04/10/2023									3,104	3,104			
6600026188	JACKSONVILLE	FL		04/10/2023									706	706			
6600026584	JACKSONVILLE	FL		04/10/2023									700	700			
6600676354	JACKSONVILLE	FL		04/10/2023									646	646			
6602704469	BROOKLYN	NY		04/10/2023									4,166	4,166			
EB1259001548	EAGLE	CO		12/18/2015		371,816							2,566	2,566			
6601225060	JACKSONVILLE	FL		04/10/2023									628	628			
6601734988	MANHATTAN BEACH	CA		04/10/2023									4,221	4,221			
6602688597	SANTA CRUZ	CA		04/10/2023									4,673	4,673			
6601712091	FRANKLIN	TN		04/10/2023									2,564	2,564			
6602686781	WESTON	FL		04/10/2023									6,860	6,860			
6600681339	JACKSONVILLE	FL		04/10/2023									1,323	1,323			
6600025503	JACKSONVILLE	FL		04/10/2023									352	352			
6601482828	HINSDALE	IL		04/10/2023									20,264	20,264			
6601203414	JACKSONVILLE	FL		04/10/2023									655	655			
PH7133303037	NAPERVILLE	IL		08/21/2015		410,411							2,916	2,916			
6600851460	MINNETRISTA	MN		04/10/2023									5,245	5,245			
6602671189	SAN DIEGO	CA		04/10/2023									7,955	7,955			
6600921081	SAN FRANCISCO	CA		04/10/2023									4,402	4,402			
6600921818	LOS ANGELES	CA		04/10/2023									4,666	4,666			
6601487066	GREAT FALLS	VA		04/10/2023									28,470	28,470			
6600682360	JACKSONVILLE	FL		04/10/2023									921	921			
6602681279	MIAMI BEACH	FL		04/10/2023									5,129	5,129			
0971800	San Diego	CA		04/07/2022													
6601698738	HUNTLEY	IL		04/10/2023									13,809	13,809			
6602696145	GOLETA	CA		04/10/2023									3,897	3,897			
6601698274	NEW YORK	NY		04/10/2023									5,330	5,330			
6602712918	CHATHAM	MA		04/10/2023									13,455	13,455			
6600844994	TULSA	OK		04/10/2023									2,017	2,017			
6602711670	CHICAGO	IL		04/10/2023									2,158	2,158			
6602689785	WOODLAND HILLS	CA		04/10/2023									5,574	5,574			
6602682079	WADDELL	AZ		04/10/2023									3,675	3,675			
6601753723	CHARLOTTESVILLE	VA		04/10/2023									3,456	3,456			
6602686682	LAFAYETTE	CA		04/10/2023									3,670	3,670			
6601685701	BROOKLINE	MA		04/10/2023									20,834	20,834			
6602680255	PLEASANTON	CA		04/10/2023									7,800	7,800			
6601809178	WASHINGTON	DC		04/10/2023									5,213	5,213			
6600852476	PARADISE VALLEY	AZ		04/10/2023									5,725	5,725			
6600851486	MESA	AZ		04/10/2023									2,856	2,856			
6602699628	PHOENIX	AZ		04/10/2023									3,991	3,991			
6601820688	CORONADO	CA		04/10/2023									7,112	7,112			
PEB1221071980	PALM BEACH GARDENS	FL		11/17/2017		757,413							4,623	4,623			
6601479543	GLENVIEW	IL		04/10/2023									6,970	6,970			
EB1540093224	FALLS CHURCH	VA		08/07/2015		562,488							3,976	3,976			
6601753145	NEW YORK	NY		04/10/2023									5,223	5,223			
6600676826	JACKSONVILLE	FL		04/10/2023									920	920			
6600680836	JACKSONVILLE	FL		04/10/2023									961	961			

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	2	3					8	9	10	11	12	13					
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6600675281	JACKSONVILLE	FL		04/10/2023									427	427			
EB1369003121	SARASOTA	FL		08/19/2016		416,742							2,931	2,931			
6600675968	JACKSONVILLE	FL		04/10/2023									851	851			
6602711043	REDDING	CA		04/10/2023									3,337	3,337			
EB1351002957	BROOKLYN	NY		10/09/2015		481,542							3,521	3,521			
6601487702	BROOKLYN	NY		04/10/2023									11,528	11,528			
6601714030	ARLINGTON	VA		04/10/2023									2,805	2,805			
6602673177	SAN CARLOS	CA		04/10/2023									9,893	9,893			
6602690080	WELLESLEY	MA		04/10/2023									6,927	6,927			
6601825836	ORLANDO	FL		04/10/2023									3,919	3,919			
6602689934	MAIDENS	VA		04/10/2023									3,461	3,461			
6602678051	LOS ANGELES	CA		04/10/2023									5,068	5,068			
6602687425	ARLINGTON	VA		04/10/2023									5,087	5,087			
6601733980	SAN JOSE	CA		04/10/2023									4,133	4,133			
PEB1541041266	SPICEWOOD	TX		06/13/2017		490,604							2,771	2,771			
6600922063	CAVE CREEK	AZ		04/10/2023									1,983	1,983			
PEB1541042102	TAHLEQUAH	OK		11/17/2017		673,027							3,455	3,455			
PEB1784004165	SAN ANSELMO	CA		11/18/2016		588,370							3,841	3,841			
6602696293	RANCHO CUCAMONGA	CA		04/10/2023									2,724	2,724			
6601698902	LOS ANGELES	CA		04/10/2023									4,382	4,382			
6601708354	VERO BEACH	FL		04/10/2023									3,613	3,613			
6601807305	ARLINGTON	VA		04/10/2023									8,237	8,237			
6602701341	SAN JOSE	CA		04/10/2023									4,502	4,502			
6601682146	NEW YORK	NY		04/10/2023									25,382	25,382			
6601384081	ATLANTIC BEACH	FL		04/10/2023									741	741			
6601752725	SAN CARLOS	CA		04/10/2023									4,462	4,462			
6602685742	SAN DIEGO	CA		04/10/2023									5,881	5,881			
6602697713	SAN FRANCISCO	CA		04/10/2023									19,918	19,918			
6601819805	GRANITE BAY	CA		04/10/2023									10,663	10,663			
6600925058	FORT LAUDERDALE	FL		04/10/2023									3,369	3,369			
6601677781	NEW HYDE PARK	NY		04/10/2023									6,328	6,328			
FR225706346	WATER MILL	NY		10/21/2016		1,732,015							12,136	12,136			
6601699702	GALLATIN	TN		04/10/2023									5,316	5,316			
6601483305	WILMETTE	IL		04/10/2023									11,408	11,408			
6602679984	BOISE	ID		04/10/2023									3,876	3,876			
6600680968	JACKSONVILLE	FL		04/10/2023									1,285	1,285			
6601727370	CAMARILLO	CA		04/10/2023									5,847	5,847			
6600847278	PROSPECT	KY		04/10/2023									3,106	3,106			
6602685890	WESTWOOD	MA		04/10/2023									4,797	4,797			
6602701010	SAN JOSE	CA		04/10/2023									8,211	8,211			
6600682212	JACKSONVILLE	FL		04/10/2023									545	545			
6602684174	SANTA BARBARA	CA		04/10/2023									5,119	5,119			
0844600	Los Angeles	CA		09/29/2017													
6601471425	NORTHFIELD	MN		04/10/2023									6,750	6,750			
6600711268	MIAMI	FL		04/10/2023									2,947	2,947			
EB1540093178	MARS	PA		09/25/2015		575,079							4,049	4,049			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		650,798							4,331	4,331			
6601678938	HICKSVILLE	NY		04/10/2023									3,989	3,989			
6600851056	RIVIERA BEACH	FL		04/10/2023									7,128	7,128			
6602701788	PALM SPRINGS	CA		04/10/2023									7,440	7,440			
6601745216	ROCKVILLE CENTRE	NY		04/10/2023									6,007	6,007			

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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
6601715003	BROOKLYN	NY		04/10/2023									1,759	1,759			
6602702307	NAPLES	FL		04/10/2023									2,428	2,428			
6602698232	ONTARIO	CA		04/10/2023									4,533	4,533			
6601737452	CLERMONT	FL		04/10/2023									6,011	6,011			
6602682699	COVINGTON	KY		04/10/2023									9,142	9,142			
6600560764	NEW YORK	NY		04/10/2023									7,412	7,412			
6600826207	LONG GROVE	IL		04/10/2023									4,799	4,799			
6602699388	LOS ANGELES	CA		04/10/2023									13,800	13,800			
6602699701	IRVINE	CA		04/10/2023									7,326	7,326			
6601693598	SAN FRANCISCO	CA		04/10/2023									4,762	4,762			
6601805994	SAN FRANCISCO	CA		04/10/2023									5,232	5,232			
PEB1352005445	CUTCHOGUE	NY		11/17/2017		416,211							2,626	2,626			
6601478941	CHESTERFIELD	MO		04/10/2023									27,697	27,697			
6600934662	CARDIFF BY THE SEA	CA		04/10/2023									4,659	4,659			
6601729483	NORTH BELLMORE	NY		04/10/2023									3,896	3,896			
6601733360	SAINT GEORGE ISLAND	FL		04/10/2023									2,508	2,508			
6601473447	SANTA ROSA BEACH	FL		04/10/2023									23,150	23,150			
6602710425	SAN JOSE	CA		04/10/2023									3,585	3,585			
6602705292	SEDONA	AZ		04/10/2023									4,477	4,477			
6601823310	MESA	AZ		04/10/2023									6,287	6,287			
6600527086	DELRAY BEACH	FL		04/10/2023									4,594	4,594			
6601811687	RANCHO MIRAGE	CA		04/10/2023									3,213	3,213			
6600789181	NORTH HOLLYWOOD	CA		04/10/2023									5,170	5,170			
EB1259001254	VAIL	CO		09/25/2015		1,077,739							7,612	7,612			
PEB1790003255	CAMPBELL	CA		11/18/2016		794,501							7,448	7,448			
6602678184	BLOOMFLD HLS	MI		04/10/2023									4,972	4,972			
6601690313	BLOOMFIELD HILLS	MI		04/10/2023									2,572	2,572			
6601722595	DESERT HILLS	AZ		04/10/2023									3,035	3,035			
6601473710	ARLINGTON	VA		04/10/2023									12,821	12,821			
6600011883	JACKSONVILLE	FL		04/10/2023									597	597			
6601698696	ELBURN	IL		04/10/2023									5,050	5,050			
6600669797	JACKSONVILLE	FL		04/10/2023									953	953			
6601224998	JACKSONVILLE	FL		04/10/2023									996	996			
6600996331	NEW YORK	NY		04/10/2023									1,549	1,549			
6602705532	LOS ANGELES	CA		04/10/2023									4,956	4,956			
6601702621	WATERFORD	VA		04/10/2023									2,592	2,592			
6601224758	JACKSONVILLE	FL		04/10/2023									599	599			
6602676162	EL MACERO	CA		04/10/2023									3,973	3,973			
6601827709	LOS ALTOS	CA		04/10/2023									5,359	5,359			
0716600	Frisco	TX		08/10/2015		42,229,376							229,917	229,917			
6602673870	PLEASANTON	CA		04/10/2023									5,718	5,718			
6602691039	ENCINO	CA		04/10/2023									13,673	13,673			
6602701499	BOISE	ID		04/10/2023									3,960	3,960			
6602701473	PIEDMONT	CA		04/10/2023									5,010	5,010			
6601818997	OAKLAND	CA		04/10/2023									4,231	4,231			
6601682385	SCARSDALE	NY		04/10/2023									13,141	13,141			
6601679589	NEW YORK	NY		04/10/2023									12,481	12,481			
6602711662	BROOKLINE	MA		04/10/2023									4,533	4,533			
EB1596053911	BOTHELL	WA		12/16/2016		618,970							4,558	4,558			
6602704733	BROOKLYN	NY		04/10/2023									5,054	5,054			
6601820043	MOUNTAIN VIEW	CA		04/10/2023									15,641	15,641			

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PH7132441713	RYE BROOK	NY		12/12/2014		673,813							4,740	4,740			
6601383158	ATLANTIC BEACH	FL		04/10/2023									804	804			
EB1541040861	THE WOODLANDS	TX		12/16/2016		619,200							4,034	4,034			
6601675983	ALPINE	WY		04/10/2023									6,867	6,867			
6602702315	DUBLIN	CA		04/10/2023									6,177	6,177			
6601677963	STATEN ISLAND	NY		04/10/2023									17,549	17,549			
6601711853	HENDERSONVILLE	TN		04/10/2023									3,911	3,911			
6602683937	CHICAGO	IL		04/10/2023									4,050	4,050			
6601698027	NEW YORK	NY		04/10/2023									5,330	5,330			
6601686121	WAYLAND	MA		04/10/2023									14,539	14,539			
6601681668	NEW YORK	NY		04/10/2023									15,734	15,734			
6602702471	CHANHASSEN	MN		04/10/2023									3,525	3,525			
6602679315	GILBERT	AZ		04/10/2023									4,021	4,021			
PEB1784005838	SAN FRANCISCO	CA		11/17/2017		784,764							4,858	4,858			
6601681593	BROOKLYN	NY		04/10/2023									16,573	16,573			
6602674308	LOS ANGELES	CA		04/10/2023									11,370	11,370			
6600735432	DELRAY BEACH	FL		04/10/2023									772	772			
6600850306	PARADISE VALLEY	AZ		04/10/2023									4,998	4,998			
EB1247003086	DAVIE	FL		12/18/2015		379,169							4,973	4,973			
6600929985	SAN ANSELMO	CA		04/10/2023									4,140	4,140			
6601697201	BARRINGTON HILLS	IL		04/10/2023									3,507	3,507			
6600848672	SOUTH BOSTON	MA		04/10/2023									2,988	2,988			
6601728261	PENSACOLA BEACH	FL		04/10/2023									4,533	4,533			
0703600	New York	NY		03/12/2014		65,010,682							306,529	306,529			
6601699611	PALM SPRINGS	CA		04/10/2023									3,429	3,429			
6601468835	ATLANTIC BEACH	FL		04/10/2023									653	653			
6601699124	NEWPORT BEACH	CA		04/10/2023									7,537	7,537			
6602682228	PRAIRIE VIEW	IL		04/10/2023									3,160	3,160			
6601203927	JACKSONVILLE	FL		04/10/2023									659	659			
6600850033	CAPE CORAL	FL		04/10/2023									2,850	2,850			
6602679075	OAKLAND	MI		04/10/2023									4,493	4,493			
EB1786003297	LOS ALTOS	CA		10/07/2016		798,749							5,326	5,326			
6602705615	CHICAGO	IL		04/10/2023									6,403	6,403			
6601721852	SAN JUAN CAPISTRANO	CA		04/10/2023									6,099	6,099			
04098600	Elkhart	IN		09/08/2022													
EB1540094353	NEW YORK	NY		08/19/2016		810,738							5,307	5,307			
PEB1541043008	EL MACERO	CA		03/21/2018		785,537							3,070	3,070			
6600676115	JACKSONVILLE	FL		04/10/2023									655	655			
6601700112	SAN CARLOS	CA		04/10/2023									5,614	5,614			
PH7133128608	NATICK	MA		05/08/2015		470,848							3,360	3,360			
6601697359	LOS GATOS	CA		04/10/2023									4,666	4,666			
6600762501	NEW PORT RICHEY	FL		04/10/2023									1,565	1,565			
6601715045	WASHINGTON	DC		04/10/2023									3,444	3,444			
6602692490	LOS ANGELES	CA		04/10/2023									5,960	5,960			
6600026469	JACKSONVILLE	FL		04/10/2023									531	531			
6601679795	BALLWIN	MO		04/10/2023									7,879	7,879			
0866800	Delray Beach	FL		09/27/2018													
PEB1789005436	SUNNYVALE	CA		11/17/2017		546,783							7,147	7,147			
6601693630	SAN JOSE	CA		04/10/2023									4,488	4,488			
6601734376	ALEXANDRIA	VA		04/10/2023									5,731	5,731			
0890500	Jersey City	NJ		10/03/2019													

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6601735480	INCLINE VILLAGE	NV		04/10/2023									7,423	7,423			
6602684000	PETALUMA	CA		04/10/2023									4,004	4,004			
6600638156	SAN DIEGO	CA		04/10/2023									5,903	5,903			
6601678508	BELMONT	MA		04/10/2023									13,902	13,902			
PEB1353007262	MORRISTOWN	NJ		11/17/2017		479,170							1,966	1,966			
6601202408	ATLANTIC BEACH	FL		04/10/2023									789	789			
6601692368	COLLEGE GROVE	TN		04/10/2023									13,278	13,278			
6601219071	SEWARD	AK		04/10/2023									1,578	1,578			
6602689264	NORTHBROOK	IL		04/10/2023									10,220	10,220			
6602690239	WESTLAKE VILLAGE	CA		04/10/2023									4,849	4,849			
6602671130	CHULA VISTA	CA		04/10/2023									10,141	10,141			
6601204578	JACKSONVILLE	FL		04/10/2023									894	894			
6600024704	JACKSONVILLE	FL		04/10/2023									344	344			
6602695667	CORTE MADERA	CA		04/10/2023									7,142	7,142			
PEB1596055141	LOS ANGELES	CA		11/17/2017		691,265							11,416	11,416			
6602702349	LOOMIS	CA		04/10/2023									4,514	4,514			
6602701275	HINSDALE	IL		04/10/2023									5,400	5,400			
6600722901	SHOREVIEW	MN		04/10/2023									6,373	6,373			
6600849977	LARGO	FL		04/10/2023									4,522	4,522			
6602706027	BRENTWOOD	TN		04/10/2023									3,663	3,663			
6601811885	OAK PARK	IL		04/10/2023									4,719	4,719			
EB1351004817	STATEN ISLAND	NY		08/19/2016		730,488							4,750	4,750			
6601031971	SAN FRANCISCO	CA		04/10/2023									5,004	5,004			
6602699784	LOS ANGELES	CA		04/10/2023									6,238	6,238			
6601725648	MURRIETA	CA		04/10/2023									3,252	3,252			
6601684373	BRIARCLIFF MANOR	NY		04/10/2023									14,432	14,432			
6601748632	SAINT AUGUSTINE	FL		04/10/2023									1,219	1,219			
6601202341	JACKSONVILLE	FL		04/10/2023									750	750			
6602696848	VACAVILLE	CA		04/10/2023									4,630	4,630			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		854,535							5,930	5,930			
6600134743	MIRAMAR	FL		04/10/2023									867	867			
PEB1389003764	FLOURTOWN	PA		11/18/2016		399,450							4,993	4,993			
6601203109	JACKSONVILLE	FL		04/10/2023									876	876			
6600940628	SOUTHFIELDS	NY		04/10/2023									1,307	1,307			
6602677632	STUART	FL		04/10/2023									5,851	5,851			
6602683028	IRVINE	CA		04/10/2023									6,964	6,964			
PEB1382003151	PASO ROBLES	CA		11/18/2016		676,212							4,428	4,428			
6602689892	MISSOULA	MT		04/10/2023									5,817	5,817			
6602689793	REDWOOD CITY	CA		04/10/2023									7,236	7,236			
6602680347	ALTADENA	CA		04/10/2023									4,715	4,715			
6602675305	TRUCKEE	CA		04/10/2023									5,592	5,592			
6601686618	BROOKLYN	NY		04/10/2023									5,156	5,156			
6600400995	ORLAND PARK	IL		04/10/2023									2,030	2,030			
6600681776	JACKSONVILLE	FL		04/10/2023									532	532			
6601702670	OYSTER BAY	NY		04/10/2023									12,158	12,158			
6601224584	JACKSONVILLE	FL		04/10/2023									606	606			
6601383851	MILLIS	MA		04/10/2023									1,845	1,845			
6602688324	PACIFICA	CA		04/10/2023									4,900	4,900			
PEB1787004442	DUBLIN	CA		08/14/2017		624,593							3,850	3,850			
6601750158	SCOTTSDALE	AZ		04/10/2023									14,472	14,472			
6601480020	MIAMI	FL		04/10/2023									8,183	8,183			

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6602675164	BERKELEY	CA		04/10/2023									3,600	3,600			
6600931213	MURRIETA	CA		04/10/2023									3,977	3,977			
6600795436	ORLANDO	FL		04/10/2023									5,023	5,023			
6602711845	DANVILLE	CA		04/10/2023									3,770	3,770			
6601224683	JACKSONVILLE	FL		04/10/2023									440	440			
6601224030	JACKSONVILLE	FL		04/10/2023									628	628			
6601480079	GROSSE POINTE FARMS	MI		04/10/2023									4,943	4,943			
6601681650	HINSDALE	IL		04/10/2023									9,468	9,468			
6601723080	CORONADO	CA		04/10/2023									4,970	4,970			
6601225102	JACKSONVILLE	FL		04/10/2023									544	544			
6601702704	LAGRANGEVILLE	NY		04/10/2023									14,153	14,153			
6602711209	CHICAGO	IL		04/10/2023									4,387	4,387			
6600680323	JACKSONVILLE	FL		04/10/2023									927	927			
6602695196	LITHIA	FL		04/10/2023									3,645	3,645			
6601686824	POQUOSON	VA		04/10/2023									15,149	15,149			
6600250614	SANTA MARIA	CA		04/10/2023									913	913			
6601744201	LAKE HAVASU CITY	AZ		04/10/2023									4,247	4,247			
6601681445	WINCHESTER	MA		04/10/2023									12,692	12,692			
6602705771	DUBLIN	CA		04/10/2023									4,256	4,256			
6602674761	SOUTH PASADENA	CA		04/10/2023									6,239	6,239			
6602693811	GLENVIEW	IL		04/10/2023									2,487	2,487			
6601743500	INDIAN WELLS	CA		04/10/2023									4,188	4,188			
6600040916	ORLANDO	FL		04/10/2023									2,503	2,503			
6602680131	JUPITER	FL		04/10/2023									4,620	4,620			
6601723270	HUNTINGTON BEACH	CA		04/10/2023									6,333	6,333			
6600135765	CAPE CORAL	FL		04/10/2023									958	958			
6601751404	LAS VEGAS	NV		04/10/2023									10,807	10,807			
6600852963	LA GRANGE	IL		04/10/2023									1,248	1,248			
6600795105	PROVINCETOWN	MA		04/10/2023									3,630	3,630			
6600850702	CHARLESTOWN	MA		04/10/2023									3,709	3,709			
6601685677	WAYLAND	MA		04/10/2023									15,850	15,850			
PH7133305354	SEATTLE	WA		05/08/2015		731,172							5,383	5,383			
6601203331	JACKSONVILLE	FL		04/10/2023									702	702			
6601225037	JACKSONVILLE	FL		04/10/2023									672	672			
6601708115	DANVILLE	CA		04/10/2023									2,811	2,811			
0967201	Carlsbad	CA		06/02/2023													
6601224170	JACKSONVILLE	FL		04/10/2023									611	611			
6601751537	FOUNTAIN HILLS	AZ		04/10/2023									5,205	5,205			
6602676303	SAN JOSE	CA		04/10/2023									13,554	13,554			
6602677988	LIVERMORE	CA		04/10/2023									6,552	6,552			
6601679878	NEW YORK	NY		04/10/2023									5,626	5,626			
6601202291	JACKSONVILLE	FL		04/10/2023									756	756			
EB1789004521	BURLINGAME	CA		08/17/2016		877,965							7,164	7,164			
6602683341	BRENTWOOD	TN		04/10/2023									3,236	3,236			
6601707828	BROOKLYN	NY		04/10/2023									5,249	5,249			
6601202143	ATLANTIC BEACH	FL		04/10/2023									690	690			
6601749606	PESCADERO	CA		04/10/2023									3,463	3,463			
0935700	State College	PA		04/30/2021													
6601745711	ORO VALLEY	AZ		04/10/2023									7,809	7,809			
6600681818	JACKSONVILLE	FL		04/10/2023									571	571			
6601696260	EDMOND	OK		04/10/2023									8,814	8,814			

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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
6602673961	ELKHORN	NE		04/10/2023									13,457	13,457			
6602696947	SCOTTSDALE	AZ		04/10/2023									8,561	8,561			
EB1706505057	BEVERLY	MA		12/18/2015		431,655							2,828	2,828			
6601678482	NEW ROCHELLE	NY		04/10/2023									10,340	10,340			
6601740050	ALAMEDA	CA		04/10/2023									3,231	3,231			
6601488783	CORAL GABLES	FL		04/10/2023									9,933	9,933			
0884500	Windermere	FL		08/01/2019													
EB1171010943	SEATTLE	WA		07/17/2015		718,551							3,511	3,511			
0708400	Manteca	CA		08/19/2014		4,535,841							37,008	37,008			
6601486704	BLOOMFIELD HILLS	MI		04/10/2023									17,073	17,073			
6602699289	HUNTINGTON BEACH	CA		04/10/2023									5,600	5,600			
6601274365	BLAINE	MN		04/10/2023									2,664	2,664			
6602691682	MONTAUK	NY		04/10/2023									16,932	16,932			
6602693761	NEW YORK	NY		04/10/2023									21,057	21,057			
6602702463	GALLATIN GATEWAY	MT		04/10/2023									3,622	3,622			
6601747675	NOVATO	CA		04/10/2023									3,173	3,173			
6601483172	DIABLO	CA		04/10/2023									18,335	18,335			
6601698571	NEW YORK	NY		04/10/2023									4,161	4,161			
6600026436	JACKSONVILLE	FL		04/10/2023									353	353			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		781,943							5,317	5,317			
EB1351005144	NEW YORK	NY		08/19/2016		1,617,548							20,679	20,679			
EB1784004245	TIBURON	CA		12/16/2016		648,123							4,423	4,423			
6601825901	CAMARILLO AREA	CA		04/10/2023									4,931	4,931			
0591003	SILVER SPRING	MD		05/11/2018													
6601678524	BROOKLYN	NY		04/10/2023									18,781	18,781			
PEB1216003564	CORAL GABLES	FL		11/18/2016		517,403							4,696	4,696			
6601809285	SANTA FE	NM		04/10/2023									4,159	4,159			
6602680206	LAKE BLUFF	IL		04/10/2023									7,832	7,832			
6601479519	LONGMEADOW	MA		04/10/2023									7,740	7,740			
6601678789	VIRGINIA BEACH	VA		04/10/2023									9,189	9,189			
6601693499	ALBUQUERQUE	NM		04/10/2023									4,110	4,110			
6602704360	SEBASTOPOL	CA		04/10/2023									3,499	3,499			
6601204560	JACKSONVILLE	FL		04/10/2023									594	594			
6602700285	RANCHO PALOS VERDES	CA		04/10/2023									5,782	5,782			
6602674597	MENLO PARK	CA		04/10/2023									4,546	4,546			
6602678986	MORENO VALLEY	CA		04/10/2023									4,483	4,483			
6601692277	CLOVIS	CA		04/10/2023									17,398	17,398			
6602688290	VIENNA	VA		04/10/2023									4,786	4,786			
6601470955	ATLANTIC BEACH	FL		04/10/2023									1,264	1,264			
6602685676	WINCHESTER	MA		04/10/2023									6,292	6,292			
6601723999	CARLSBAD	CA		04/10/2023									3,468	3,468			
PEB1352005237	BROOKLYN	NY		11/17/2017		1,426,366							8,203	8,203			
6601678383	LEXINGTON	MA		04/10/2023									11,728	11,728			
EB1357001084	BROOKLINE	MA		08/19/2016		637,800							4,390	4,390			
6601696526	FRESNO	CA		04/10/2023									3,116	3,116			
6602673276	HAYWARD	CA		04/10/2023									17,800	17,800			
PEB1354016668	POUND RIDGE	NY		08/14/2017		516,230							3,157	3,157			
6602696194	SAN RAFAEL	CA		04/10/2023									4,716	4,716			
6601717058	ENCINITAS	CA		04/10/2023									7,028	7,028			
6601700187	WHITE PLAINS	NY		04/10/2023									4,260	4,260			
6601203372	JACKSONVILLE	FL		04/10/2023									398	398			

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	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
6601203711	JACKSONVILLE	FL		04/10/2023									780	780			
6600921354	ORANGE	CA		04/10/2023									2,064	2,064			
6601818963	NAPLES	FL		04/10/2023									4,054	4,054			
6602676816	BROOKLYN	NY		04/10/2023									6,544	6,544			
6601468975	ATLANTIC BEACH	FL		04/10/2023									665	665			
6601682997	SCARSDALE	NY		04/10/2023									24,787	24,787			
6602683978	WALNUT CREEK	CA		04/10/2023									5,868	5,868			
6601728709	RANCHO CUCAMONGA	CA		04/10/2023									3,706	3,706			
EB1785004180	FREMONT	CA		06/24/2016		676,359							6,129	6,129			
6600011974	JACKSONVILLE	FL		04/10/2023									598	598			
6602682848	DANVILLE	CA		04/10/2023									6,425	6,425			
6601712224	NASHVILLE	TN		04/10/2023									9,035	9,035			
6602694819	KENSINGTON	CA		04/10/2023									5,057	5,057			
6602678838	CHINO HILLS	CA		04/10/2023									3,362	3,362			
6602693431	FAIRFAX	VA		04/10/2023									16,047	16,047			
PEB1027602715	PONTE VEDRA BEACH	FL		11/17/2017		574,931							3,679	3,679			
6602690312	RENO	NV		04/10/2023									4,686	4,686			
6601224501	JACKSONVILLE	FL		04/10/2023									502	502			
6602699073	NEVADA CITY	CA		04/10/2023									2,823	2,823			
6602680321	SAVAGE	MN		04/10/2023									4,217	4,217			
6601476226	EDINA	MN		04/10/2023									7,121	7,121			
6600851627	DETROIT	MI		04/10/2023									4,033	4,033			
6601685230	LARCHMONT	NY		04/10/2023									14,448	14,448			
EB1357001173	BROOKLINE	MA		12/16/2016		554,053							3,981	3,981			
6601715698	ALDIE	VA		04/10/2023									4,655	4,655			
6601720706	NASHVILLE	TN		04/10/2023									7,953	7,953			
6601470930	ATLANTIC BEACH	FL		04/10/2023									637	637			
6602673631	SUNNYVALE	CA		04/10/2023									7,198	7,198			
6601224790	JACKSONVILLE	FL		04/10/2023									673	673			
6602672120	CARMEL	IN		04/10/2023									7,896	7,896			
6600681602	JACKSONVILLE	FL		04/10/2023									939	939			
6600792664	NAMPA	ID		04/10/2023									11,097	11,097			
6600024415	JACKSONVILLE	FL		04/10/2023									475	475			
6600562091	MONTAUK	NY		04/10/2023									3,798	3,798			
6600927112	SANTA CRUZ	CA		04/10/2023									3,117	3,117			
6602675412	CARDIFF BY THE SEA	CA		04/10/2023									1,384	1,384			
EB1541039644	LAKE FOREST	IL		12/18/2015		621,437							4,213	4,213			
6601224576	JACKSONVILLE	FL		04/10/2023									668	668			
6602684752	CHICAGO	IL		04/10/2023									8,893	8,893			
6601692657	FREMONT	CA		04/10/2023									3,744	3,744			
6601682526	LAKE BLUFF	IL		04/10/2023									18,114	18,114			
6601805192	MILLBRAE	CA		04/10/2023									5,268	5,268			
6602687110	NORTH REDINGTON BEACH	FL		04/10/2023									9,806	9,806			
6602705136	PHOENIX	AZ		04/10/2023									5,754	5,754			
6601703223	HAYWARD	CA		04/10/2023									4,225	4,225			
6601809426	SCOTTSDALE	AZ		04/10/2023									4,278	4,278			
6602689587	LOS ALAMITOS	CA		04/10/2023									5,633	5,633			
6602694363	CARLSBAD	CA		04/10/2023									5,133	5,133			
6600680471	JACKSONVILLE	FL		04/10/2023									868	868			
EB1247002767	BOCA RATON	FL		11/20/2015		831,926							6,196	6,196			
PEB1352004738	EASTPORT	NY		08/14/2017		406,906							2,526	2,526			

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	2	3					8	9	10	11	12	13					
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PH7131272168	SHREWSBURY	MA		10/24/2014		496,107							4,179	4,179			
6601822478	ORLANDO	FL		04/10/2023									3,660	3,660			
0832700	Sandy Springs	GA		02/28/2017													
6602691070	SANTA FE	NM		04/10/2023									15,434	15,434			
6601738302	NEW YORK	NY		04/10/2023									3,244	3,244			
6600844044	EAGAN	MN		04/10/2023									3,133	3,133			
6601202259	JACKSONVILLE	FL		04/10/2023									780	780			
6601483990	MALIBU	CA		04/10/2023									32,023	32,023			
6601684381	ROSLYN ESTATES	NY		04/10/2023									17,555	17,555			
6600025933	JACKSONVILLE	FL		04/10/2023									531	531			
6601491480	NEW YORK	NY		04/10/2023									1,290	1,290			
6602699081	LOOMIS	CA		04/10/2023									3,192	3,192			
PEB1596053769	NOVATO	CA		11/18/2016		776,019							4,950	4,950			
PEB1541040715	GREAT FALLS	VA		11/18/2016		707,411							5,143	5,143			
EB1351003265	NEW YORK	NY		10/09/2015		544,553							4,580	4,580			
6600681636	JACKSONVILLE	FL		04/10/2023									757	757			
6601678565	HOPKINTON	MA		04/10/2023									13,004	13,004			
6602677608	PHOENIX	AZ		04/10/2023									3,910	3,910			
6602705631	MELVILLE	NY		04/10/2023									6,498	6,498			
6601743807	SAN DIEGO	CA		04/10/2023									4,522	4,522			
6602701366	STUDIO CITY	CA		04/10/2023									8,159	8,159			
6602701986	VONORE	TN		04/10/2023									3,953	3,953			
6601202424	JACKSONVILLE	FL		04/10/2023									330	330			
0852000	Houston	TX		02/16/2018									201,701	201,701			
6601819821	LONG BEACH	CA		04/10/2023									5,721	5,721			
6600675075	JACKSONVILLE	FL		04/10/2023									984	984			
6602677848	ANCHORAGE	AK		04/10/2023									7,708	7,708			
6601225300	JACKSONVILLE	FL		04/10/2023									664	664			
PEB1351006203	NEW YORK	NY		08/14/2017		510,826							4,262	4,262			
6602694801	MOUNTAIN HOUSE	CA		04/10/2023									3,043	3,043			
FR125718747	SAN JOSE	CA		12/02/2016		943,214							6,680	6,680			
EB1785003407	SAN JOSE	CA		07/17/2015		689,365							1,636	1,636			
6602699875	SAINT PETERSBURG	FL		04/10/2023									5,179	5,179			
6601812008	WOODLAND HILLS	CA		04/10/2023									6,473	6,473			
PEB1596053902	CORNELIUS	NC		11/18/2016		504,311							3,266	3,266			
PEB1351007129	BROOKLYN	NY		01/11/2018		1,148,943							6,861	6,861			
6600122995	BOZEMAN	MT		04/10/2023									3,327	3,327			
6601700542	OLD FORT	TN		04/10/2023									1,931	1,931			
6602700012	LAS VEGAS	NV		04/10/2023									3,048	3,048			
0967001	Houston	TX		05/22/2023													
6601473512	GENEVA	IL		04/10/2023									11,265	11,265			
6601732669	DEL MAR	CA		04/10/2023									10,469	10,469			
EB1354012258	RIVERSIDE	CT		11/20/2015		538,970							3,674	3,674			
6600679317	JACKSONVILLE	FL		04/10/2023									727	727			
6602690189	SAN RAMON	CA		04/10/2023									10,172	10,172			
6600025719	JACKSONVILLE	FL		04/10/2023									583	583			
6600676156	JACKSONVILLE	FL		04/10/2023									418	418			
6602684679	WOODLAND	CA		04/10/2023									9,910	9,910			
PEB1357001137	NEEDHAM	MA		11/18/2016		253,283							7,011	7,011			
6601805259	NOVATO	CA		04/10/2023									3,703	3,703			
PEB1216004178	BOYNTON BEACH	FL		03/21/2018		504,044							3,085	3,085			

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	2	3					8	9	10	11	12	13					
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6601825257	SANTA FE	NM		04/10/2023									6,089	6,089			
A881619	NORMAN	OK		04/18/1997		33,719							2,070	2,070			
6602681063	LOS ANGELES	CA		04/10/2023									6,930	6,930			
6602689744	WINDERMERE	FL		04/10/2023									4,737	4,737			
0719800	Glendale	AZ		01/06/2016		131,400,123							598,801	598,801			
6601489872	NEW YORK	NY		04/10/2023									7,679	7,679			
6600852856	ROCHESTER HILLS	MI		04/10/2023									3,754	3,754			
6602678614	SANTA BARBARA	CA		04/10/2023									4,016	4,016			
6600010497	JACKSONVILLE	FL		04/10/2023									492	492			
0702500	WARWICK	RI		01/13/2014		20,667,169							97,349	97,349			
6601682682	NEW YORK	NY		04/10/2023									5,643	5,643			
6601204040	JACKSONVILLE	FL		04/10/2023									584	584			
6602688217	MURRIETA	CA		04/10/2023									3,408	3,408			
6600920356	BEVERLY HILLS	CA		04/10/2023									10,125	10,125			
6602702216	SARASOTA	FL		04/10/2023									2,613	2,613			
6601680868	NEW YORK	NY		04/10/2023									10,798	10,798			
6601807883	SAN FRANCISCO	CA		04/10/2023									6,213	6,213			
6601820332	OAKLAND	CA		04/10/2023									3,608	3,608			
6602699446	SAN MATEO	CA		04/10/2023									5,213	5,213			
6601685875	WESTON	MA		04/10/2023									13,931	13,931			
6601482901	MIDLOTHIAN	VA		04/10/2023									10,138	10,138			
6601740282	SAINT PAUL	MN		04/10/2023									3,160	3,160			
6600012105	JACKSONVILLE	FL		04/10/2023									702	702			
PEB1596054999	SANTA CLARA	CA		08/14/2017		838,313							4,861	4,861			
6600793282	CAPE CORAL	FL		04/10/2023									5,782	5,782			
04119800	South San Francisco	CA		10/26/2022													
6600487331	JUPITER	FL		04/10/2023									3,168	3,168			
6601692673	MELBOURNE BEACH	FL		04/10/2023									12,182	12,182			
EB1222531773	WESTPORT	CT		08/07/2015		518,056							3,982	3,982			
6602685833	LUTZ	FL		04/10/2023									3,671	3,671			
6601032490	SAN FRANCISCO	CA		04/10/2023									3,161	3,161			
6601808568	LOS ANGELES	CA		04/10/2023									10,159	10,159			
6602674746	WASHINGTON	DC		04/10/2023									5,537	5,537			
6601212498	ANDERSON	CA		04/10/2023									661	661			
6602676154	FOSTER CITY	CA		04/10/2023									11,565	11,565			
6600675174	JACKSONVILLE	FL		04/10/2023									605	605			
6602698927	ANGEL FIRE	NM		04/10/2023									2,723	2,723			
6601469361	ATLANTIC BEACH	FL		04/10/2023									944	944			
6601478487	MASCOUTAH	IL		04/10/2023									379	379			
6601383935	PASO ROBLES	CA		04/10/2023									1,203	1,203			
6602681089	THOUSAND OAKS	CA		04/10/2023									4,620	4,620			
6602682244	SANTA BARBARA	CA		04/10/2023									4,187	4,187			
6601686014	EAST HAMPTON	NY		04/10/2023									3,898	3,898			
6601383471	NAPLES	FL		04/10/2023									664	664			
6601743864	SARASOTA	FL		04/10/2023									3,869	3,869			
6600927807	DUBLIN	CA		04/10/2023									4,886	4,886			
PEB1596053725	BRENTWOOD	TN		11/18/2016		582,264							6,718	6,718			
6600011560	JACKSONVILLE	FL		04/10/2023									649	649			
6601710251	LOS GATOS	CA		04/10/2023									5,584	5,584			
6601699538	RANCHO PALOS VERDES	CA		04/10/2023									6,353	6,353			
6602700178	CHICAGO	IL		04/10/2023									2,903	2,903			

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	2	3					8	9	10	11	12	13					
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0677102	San Diego	CA		12/20/2017		27,272,200							155,921	155,921			
6602676204	ORINDA	CA		04/10/2023									6,507	6,507			
6600844952	SANTA BARBARA	CA		04/10/2023									4,850	4,850			
6601224600	JACKSONVILLE	FL		04/10/2023									488	488			
6602693019	MIAMI	FL		04/10/2023									6,813	6,813			
6600676453	JACKSONVILLE	FL		04/10/2023									855	855			
6601468777	ATLANTIC BEACH	FL		04/10/2023									488	488			
PEB1541040620	FRISCO	TX		11/18/2016		570,250							4,737	4,737			
6600566977	BROOKLYN	NY		04/10/2023									3,088	3,088			
6601468785	ATLANTIC BEACH	FL		04/10/2023									883	883			
PEB1785004451	SAN JOSE	CA		11/18/2016		741,606							5,092	5,092			
6600675083	JACKSONVILLE	FL		04/10/2023									687	687			
6600683798	SOUTH OZONE PARK	NY		04/10/2023									1,126	1,126			
6601245498	GLENDALE	AZ		04/10/2023									524	524			
6601203117	JACKSONVILLE	FL		04/10/2023									797	797			
PH7133701495	ACTON	MA		09/18/2015		578,982							3,903	3,903			
6600935347	HAYWARD	CA		04/10/2023									4,329	4,329			
6602695766	BOISE	ID		04/10/2023									4,354	4,354			
6602678739	GLENVIEW	IL		04/10/2023									3,150	3,150			
6602674852	LAKE FOREST	IL		04/10/2023									3,641	3,641			
6601818443	MIRAMAR BEACH	FL		04/10/2023									3,765	3,765			
6602673565	OAKLAND	CA		04/10/2023									10,780	10,780			
6602698919	RANCHO CUCAMONGA	CA		04/10/2023									4,298	4,298			
6602689512	DIX HILLS	NY		04/10/2023									5,803	5,803			
6600838046	MAMARONECK	NY		04/10/2023									33,764	33,764			
EB1365004217	LUCAS	TX		09/18/2015		639,331							4,601	4,601			
6602677517	GILBERT	AZ		04/10/2023									3,976	3,976			
6602711647	DALY CITY	CA		04/10/2023									4,469	4,469			
6601679308	FLORAL PARK	NY		04/10/2023									5,512	5,512			
6602698026	PEORIA	AZ		04/10/2023									3,356	3,356			
6601699892	QUEEN CREEK	AZ		04/10/2023									3,449	3,449			
EB1541040501	SARASOTA	FL		08/17/2016		607,638							4,998	4,998			
6601057984	REDWOOD CITY	CA		04/10/2023									7,870	7,870			
6601718221	WESTON	MA		04/10/2023									7,293	7,293			
6601491365	BROOKLINE	MA		04/10/2023									5,311	5,311			
0499002	LEXINGTON	KY		04/26/2011		63,783,936							1,027,590	1,027,590			
6602676832	BELMONT	CA		04/10/2023									4,864	4,864			
6601717827	LOS ANGELES	CA		04/10/2023									5,792	5,792			
6601482810	BEVERLY HILLS	CA		04/10/2023									13,493	13,493			
6601250209	KISSIMMEE	FL		04/10/2023									4,704	4,704			
6602700152	SANTA BARBARA	CA		04/10/2023									4,774	4,774			
FR125686555	SAN RAFAEL	CA		09/09/2016		877,048							5,999	5,999			
0837900	Austin	TX		05/11/2017		109,513,564							520,709	520,709			
6600425570	PETALUMA	CA		04/10/2023									3,416	3,416			
6601201665	ATLANTIC BEACH	FL		04/10/2023									609	609			
6602695485	LONG LAKE	MN		04/10/2023									3,450	3,450			
6602691773	CHATTANOOGA	TN		04/10/2023									1,782	1,782			
6602697846	TRUCKEE	CA		04/10/2023									10,408	10,408			
6600830746	NAPA	CA		04/10/2023									5,498	5,498			
0858700	Hingham	MA		06/26/2018													
PEB1541040485	SAN FRANCISCO	CA		11/18/2016		703,471							13,945	13,945			

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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
6600737784	SPRINGFIELD GARDENS	NY		04/10/2023									1,123	1,123			
6601225383	JACKSONVILLE	FL		04/10/2023									800	800			
PEB1222608127	CHESTNUT HILL	MA		11/17/2017		890,070							5,521	5,521			
6602700624	ARROYO GRANDE	CA		04/10/2023									2,757	2,757			
0707600	Atlanta	GA		10/10/2014													
6602691112	BOISE	ID		04/10/2023									6,158	6,158			
6601811661	MESA	AZ		04/10/2023									6,775	6,775			
6601725143	PARADISE VALLEY	AZ		04/10/2023									8,501	8,501			
6601686493	WASHINGTON	DC		04/10/2023									17,997	17,997			
6600039769	SCOTTSDALE	AZ		04/10/2023									3,015	3,015			
6602674860	NEWBURYPORT	MA		04/10/2023									3,963	3,963			
6602678978	SANTA FE	NM		04/10/2023									3,087	3,087			
PEB1353006108	FRANKLIN LAKES	NJ		11/18/2016		796,762							5,559	5,559			
6602695832	PALM SPRINGS	CA		04/10/2023									2,810	2,810			
6600850975	WAYZATA	MN		04/10/2023									5,064	5,064			
6602681808	SAN ANSELMO	CA		04/10/2023									4,535	4,535			
PEB1596055132	LAFAYETTE	CO		11/17/2017		707,229							4,163	4,163			
6602711233	SANTA CLARA	CA		04/10/2023									2,691	2,691			
6601724724	PORTER RANCH	CA		04/10/2023									4,483	4,483			
6601692152	GOLETA	CA		04/10/2023									4,162	4,162			
6601679324	BROOKLYN	NY		04/10/2023									3,860	3,860			
6601225359	JACKSONVILLE	FL		04/10/2023									829	829			
6601680926	VALLEY STREAM	NY		04/10/2023									2,972	2,972			
0884600	Moreno Valley	CA		07/16/2019													
6601686311	EAST SETAUKET	NY		04/10/2023									4,546	4,546			
0715100	Austin	TX		06/09/2015		18,790,717							105,372	105,372			
PH7134107569	WEST CHESTER	PA		09/18/2015		403,037							2,772	2,772			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		621,702							4,147	4,147			
6602677509	FREMONT	CA		04/10/2023									3,967	3,967			
EB1222535958	NEW ORLEANS	LA		12/18/2015		393,959							3,893	3,893			
6601686279	WASHINGTON	DC		04/10/2023									16,625	16,625			
6600795535	VENICE	FL		04/10/2023									5,137	5,137			
6602679653	SEAL BEACH	CA		04/10/2023									6,423	6,423			
6600935719	SAN JOSE	CA		04/10/2023									3,544	3,544			
6601823344	SANTA ROSA BEACH	FL		04/10/2023									2,726	2,726			
6602672195	DANVILLE	CA		04/10/2023									7,347	7,347			
EB1789004486	ALCOA	TN		08/19/2016		465,418							3,204	3,204			
6602699909	ALISO VIEJO	CA		04/10/2023									7,111	7,111			
6601018259	PALM SPRINGS	CA		04/10/2023									4,744	4,744			
6601809574	JUPITER	FL		04/10/2023									3,585	3,585			
PEB1596053924	LOS ANGELES	CA		11/18/2016		1,024,771							6,666	6,666			
6601822247	NEWTON CENTER	MA		04/10/2023									6,426	6,426			
6602673904	SARATOGA	CA		04/10/2023									5,891	5,891			
EB1216002733	TAVERNIER	FL		12/18/2015		766,664							5,263	5,263			
6600849597	WASHINGTON	DC		04/10/2023									12,946	12,946			
6602689611	SANTA CLARA	CA		04/10/2023									5,111	5,111			
6601698811	REHOBOTH BEACH	DE		04/10/2023									8,445	8,445			
6602681477	CAVE CREEK	AZ		04/10/2023									3,628	3,628			
6602705987	FREMONT	CA		04/10/2023									3,649	3,649			
6602689355	GOLETA	CA		04/10/2023									4,123	4,123			
6602699354	SANTA BARBARA	CA		04/10/2023									5,962	5,962			

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6601823252	WASHINGTON	DC		04/10/2023									4,981	4,981			
0697600	New York	NY		08/01/2013		17,874,836							136,343	136,343			
6601203885	JACKSONVILLE	FL		04/10/2023									660	660			
6602711050	SAN JOSE	CA		04/10/2023									3,620	3,620			
0847400	Middletown	NJ		11/15/2017		30,825,596							148,414	148,414			
6601678656	NISSEQUOGUE	NY		04/10/2023									10,931	10,931			
6602687128	SAN JOSE	CA		04/10/2023									4,983	4,983			
6602674704	SAN FRANCISCO	CA		04/10/2023									4,967	4,967			
6600011768	JACKSONVILLE	FL		04/10/2023									657	657			
EB1795000799	WESTFIELD	NJ		09/18/2015		520,355							4,984	4,984			
6601673517	DANVILLE	CA		04/10/2023									12,919	12,919			
6600011909	JACKSONVILLE	FL		04/10/2023									597	597			
6601715714	MARATHON	FL		04/10/2023									4,103	4,103			
6601204230	JACKSONVILLE	FL		04/10/2023									723	723			
6602686047	TAMPA	FL		04/10/2023									3,594	3,594			
6600025651	JACKSONVILLE	FL		04/10/2023									528	528			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		256,338							6,601	6,601			
6601692293	MORRIS	IL		04/10/2023									13,981	13,981			
EB1564000993	DENVER	CO		08/19/2016		452,120							3,776	3,776			
6601698084	NEW YORK	NY		04/10/2023									4,365	4,365			
EB1541040688	SARASOTA	FL		12/16/2016		505,158							3,237	3,237			
6601680710	SAN DIEGO	CA		04/10/2023									52,131	52,131			
6602684711	ALEXANDRIA	VA		04/10/2023									12,149	12,149			
6601751768	PARADISE VALLEY	AZ		04/10/2023									10,423	10,423			
6602676170	FREMONT	CA		04/10/2023									5,369	5,369			
6601804336	GARDEN CITY	NY		04/10/2023									24,161	24,161			
EB1596053825	LONG BEACH	CA		12/16/2016		868,290							6,615	6,615			
6601750703	SANTA BARBARA	CA		04/10/2023									4,050	4,050			
6601819110	TRABUCO CANYON	CA		04/10/2023									4,090	4,090			
6601037739	ALAMO	CA		04/10/2023									7,097	7,097			
6600676198	JACKSONVILLE	FL		04/10/2023									786	786			
6602710599	BIG BEAR LAKE	CA		04/10/2023									1,699	1,699			
6601224808	JACKSONVILLE	FL		04/10/2023									611	611			
6602686708	CORONA	CA		04/10/2023									2,418	2,418			
6601681775	DUXBURY	MA		04/10/2023									11,592	11,592			
PEB1369003319	NAPLES	FL		11/18/2016		407,297							2,658	2,658			
6601472985	SCOTTSDALE	AZ		04/10/2023									14,859	14,859			
6602699669	BURBANK	CA		04/10/2023									5,428	5,428			
6602694769	MOUNTAIN HOUSE	CA		04/10/2023									4,015	4,015			
EB1541037934	MONTGOMERY	TX		09/18/2015		745,179							3,965	3,965			
6601677955	SEAFORD	NY		04/10/2023									5,848	5,848			
PEB1540095427	WASHINGTON	DC		08/14/2017		606,557							3,691	3,691			
6602695022	MORGAN HILL	CA		04/10/2023									6,679	6,679			
6601695726	RENO	NV		04/10/2023									12,300	12,300			
6602696871	PLACERVILLE	CA		04/10/2023									4,049	4,049			
6601679787	BROOKLYN	NY		04/10/2023									8,723	8,723			
6602678275	SANTA BARBARA	CA		04/10/2023									4,742	4,742			
6601719823	DANA POINT	CA		04/10/2023									2,945	2,945			
6600841743	NAPLES	FL		04/10/2023									4,769	4,769			
6601383885	CLIFTON	VA		04/10/2023									5,790	5,790			
6602696863	BEVERLY HILLS	CA		04/10/2023									9,527	9,527			

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	2	3					8	9	10	11	12	13					
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6601482422	PALO ALTO	CA		04/10/2023									17,832	17,832			
6601470997	ATLANTIC BEACH	FL		04/10/2023									1,056	1,056			
6602690262	SAN RAFAEL	CA		04/10/2023									5,077	5,077			
6600025776	JACKSONVILLE	FL		04/10/2023									530	530			
6602673938	FULLERTON	CA		04/10/2023									3,797	3,797			
EB1171010551	BELLEVUE	WA		10/09/2015		515,293							3,687	3,687			
6602687680	NASHVILLE	TN		04/10/2023									3,186	3,186			
0911600	Irvine	CA		04/09/2020													
6601682179	BETHPAGE	NY		04/10/2023									1,868	1,868			
6600852583	ROSEMOUNT	MN		04/10/2023									24,771	24,771			
PEB1706611082	AUSTIN	TX		01/11/2018		556,528							3,458	3,458			
6602684356	BERKELEY	CA		04/10/2023									5,056	5,056			
6601703447	ENCINITAS	CA		04/10/2023									2,863	2,863			
6601703900	WASHINGTON	DC		04/10/2023									2,860	2,860			
PH7134065601	DAVIE	FL		08/21/2015		604,439							4,335	4,335			
6602686773	LIBERTYVILLE	IL		04/10/2023									3,342	3,342			
6601469213	ATLANTIC BEACH	FL		04/10/2023									486	486			
0707702	New York	NY		04/01/2018													
6602695758	BROOKLYN	NY		04/10/2023									4,842	4,842			
6602688548	NAPLES	FL		04/10/2023									2,307	2,307			
6602681204	DAVIS	CA		04/10/2023									4,750	4,750			
6602697663	LA GRANGE PARK	IL		04/10/2023									12,980	12,980			
PEB1596055434	DALLAS	TX		11/17/2017		570,205							3,352	3,352			
PEB1564001129	AURORA	CO		06/13/2017		392,644							2,583	2,583			
6602677996	TRUCKEE	CA		04/10/2023									3,533	3,533			
6600734583	PONTE VEDRA BEACH	FL		04/10/2023									4,320	4,320			
6602699800	LAS VEGAS	NV		04/10/2023									9,492	9,492			
6602694983	HUNTINGTON BEACH	CA		04/10/2023									5,902	5,902			
6602695386	ANN ARBOR	MI		04/10/2023									3,579	3,579			
6602701663	AGOURA HILLS	CA		04/10/2023									7,522	7,522			
6601062299	BRENTWOOD	CA		04/10/2023									1,270	1,270			
PH7134272678	PARAMUS	NJ		09/18/2015		623,652							4,481	4,481			
6601748269	MENLO PARK	CA		04/10/2023									9,366	9,366			
6600780495	FLUSHING	NY		04/10/2023									1,969	1,969			
6600065533	FORT LAUDERDALE	FL		04/10/2023									7,928	7,928			
6600606583	LOS ALTOS HILLS	CA		04/10/2023									15	15			
6602700822	SAN CLEMENTE	CA		04/10/2023									6,686	6,686			
6601693432	BELLEAIR BEACH	FL		04/10/2023									5,294	5,294			
EB1725002360	PALM SPRINGS	CA		06/24/2016		1,206,777							12,083	12,083			
PEB1706602876	BRONX	NY		06/13/2017		420,130							2,656	2,656			
6601475020	GAINESVILLE	FL		04/10/2023									10,908	10,908			
6600024340	JACKSONVILLE	FL		04/10/2023									294	294			
0967100	Pittsburgh	PA		04/06/2023													
6602685635	LOUDON	TN		04/10/2023									3,428	3,428			
6602692698	FOSTER CITY	CA		04/10/2023									12,522	12,522			
6602705474	SAN JOSE	CA		04/10/2023									6,787	6,787			
6602684919	CHICAGO	IL		04/10/2023									8,739	8,739			
EB1104004417	FORT WORTH	TX		12/18/2015		368,481							2,681	2,681			
6602705763	LAFAYETTE	CA		04/10/2023									5,527	5,527			
6601713867	HALF MOON BAY	CA		04/10/2023									6,490	6,490			
6600492943	SCOTTSDALE	AZ		04/10/2023									6,934	6,934			

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6601727784	WINTER GARDEN	FL		04/10/2023									2,570	2,570			
6602674076	SAN RAFAEL	CA		04/10/2023									6,825	6,825			
6600011602	JACKSONVILLE	FL		04/10/2023									397	397			
6602676980	SAN MATEO	CA		04/10/2023									5,033	5,033			
6600925884	SANTA BARBARA	CA		04/10/2023									4,046	4,046			
6600026733	JACKSONVILLE	FL		04/10/2023									398	398			
6600509928	SATELLITE BEACH	FL		04/10/2023									1,312	1,312			
6601224188	JACKSONVILLE	FL		04/10/2023									423	423			
PH7133124458	SOUTH LYON	MI		04/24/2015		460,511							4,709	4,709			
6602696731	HOMER GLEN	IL		04/10/2023									4,227	4,227			
6602673854	EMERALD HILLS	CA		04/10/2023									8,493	8,493			
6602687649	VALLEY CENTER	CA		04/10/2023									5,793	5,793			
6602686591	PIEDMONT	CA		04/10/2023									4,868	4,868			
6602685320	CHANDLER	AZ		04/10/2023									3,832	3,832			
6601680124	NEW YORK	NY		04/10/2023									4,398	4,398			
6601807214	SALINAS	CA		04/10/2023									2,973	2,973			
6601224634	JACKSONVILLE	FL		04/10/2023									620	620			
6601471508	BOSTON	MA		04/10/2023									13,812	13,812			
6600720871	AZUSA	CA		04/10/2023									3,606	3,606			
6601224519	JACKSONVILLE	FL		04/10/2023									385	385			
PEB1596054702	COPLEY TOWNSHIP	OH		11/17/2017		309,759							7,875	7,875			
EB1596049353	TAHOE CITY	CA		06/24/2016		441,192							2,980	2,980			
6602700491	ANAHEIM	CA		04/10/2023									8,661	8,661			
0847100	Rockaway	NJ		11/15/2017		27,291,451							131,398	131,398			
6600935321	ORLANDO	FL		04/10/2023									2,453	2,453			
6602701515	BRENTWOOD	TN		04/10/2023									3,035	3,035			
6601812016	LONG BEACH	CA		04/10/2023									4,757	4,757			
6600676719	JACKSONVILLE	FL		04/10/2023									694	694			
0802401	Cambridge	MA		12/10/2021													
6601678235	WHITESTONE	NY		04/10/2023									7,655	7,655			
6602698406	LAS VEGAS	NV		04/10/2023									5,226	5,226			
6601749051	VERO BEACH	FL		04/10/2023									10,016	10,016			
6602699461	ACAMPO	CA		04/10/2023									3,446	3,446			
6602696806	COSTA MESA	CA		04/10/2023									3,718	3,718			
6600795238	PASADENA	CA		04/10/2023									6,426	6,426			
6602691815	SPRINGFIELD	VA		04/10/2023									3,872	3,872			
0708408	Gainesville	GA		09/29/2015		2,033,904							15,356	15,356			
6600795659	NORTHRIDGE	CA		04/10/2023									4,671	4,671			
6602672146	SHELTER ISLAND	NY		04/10/2023									8,614	8,614			
6601479725	PALATINE	IL		04/10/2023									8,188	8,188			
6602710748	FOOTHILL RANCH	CA		04/10/2023									4,232	4,232			
6602696913	IRVINE	CA		04/10/2023									5,629	5,629			
6601708073	MELBOURNE	FL		04/10/2023									2,591	2,591			
6602677327	EBONY	VA		04/10/2023									3,050	3,050			
6602671221	BLOOMFIELD HILLS	MI		04/10/2023									7,353	7,353			
6601203778	JACKSONVILLE	FL		04/10/2023									436	436			
6602684182	FULLERTON	CA		04/10/2023									4,050	4,050			
EB1786002708	TRUCKEE	CA		11/20/2015		491,295							3,588	3,588			
6601225342	JACKSONVILLE	FL		04/10/2023									673	673			
6601029520	DALY CITY	CA		04/10/2023									6,981	6,981			
6602684513	SAN CLEMENTE	CA		04/10/2023									4,502	4,502			

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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
6601022954	MANHATTAN BEACH	CA		04/10/2023									10,805	10,805			
6601699041	LOS ANGELES	CA		04/10/2023									5,458	5,458			
6602676378	OAKLAND	CA		04/10/2023									3,016	3,016			
6601681635	BROOKLYN	NY		04/10/2023									2,713	2,713			
6601679597	HERNDON	VA		04/10/2023									6,322	6,322			
6601485607	AVENTURA	FL		04/10/2023									10,052	10,052			
6600011966	JACKSONVILLE	FL		04/10/2023									438	438			
PH7131356037	SIERRA MADRE	CA		09/12/2014		581,143							4,161	4,161			
6601712877	PHOENIX	AZ		04/10/2023									9,553	9,553			
PEB1221073313	JACKSONVILLE	FL		01/11/2018		560,028							3,526	3,526			
6602704923	HOLMES BEACH	FL		04/10/2023									4,999	4,999			
6602702679	SAN FRANCISCO	CA		04/10/2023									8,217	8,217			
6602682749	SAN JOSE	CA		04/10/2023									6,019	6,019			
6600851650	SAINT JOSEPH	MI		04/10/2023									3,579	3,579			
6602685023	WINTER PARK	FL		04/10/2023									16,569	16,569			
6600676065	JACKSONVILLE	FL		04/10/2023									838	838			
6602690619	PRESCOTT	AZ		04/10/2023									3,979	3,979			
6601822536	OAKLAND	CA		04/10/2023									6,061	6,061			
6600839051	NORTH TRURO	MA		04/10/2023									3,011	3,011			
6602701556	HERMOSA BEACH	CA		04/10/2023									4,178	4,178			
6600678228	JACKSONVILLE	FL		04/10/2023									701	701			
6601696039	EUCHA	OK		04/10/2023									5,685	5,685			
6602704329	RANCHO CUCAMONGA	CA		04/10/2023									4,684	4,684			
EB1367013146	CARLSBAD	CA		03/24/2016		448,161							3,136	3,136			
6602682426	LOS ANGELES	CA		04/10/2023									7,734	7,734			
6601735415	SAN DIEGO	CA		04/10/2023									11,317	11,317			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		578,881							5,190	5,190			
6600910225	LOS ANGELES	CA		04/10/2023									11,357	11,357			
EB1784002442	PALO ALTO	CA		08/07/2015		1,075,346							7,653	7,653			
6601696104	TALLAHASSEE	FL		04/10/2023									13,406	13,406			
6602674670	CONCORD	MA		04/10/2023									5,358	5,358			
6601804765	ST PETERSBURG	FL		04/10/2023									8,110	8,110			
6602704576	BARRINGTON	IL		04/10/2023									8,209	8,209			
6601682542	BROOKLYN	NY		04/10/2023									4,085	4,085			
6600852682	SAN JOSE	CA		04/10/2023									4,228	4,228			
6601483065	WELLESLEY	MA		04/10/2023									10,117	10,117			
6600137324	CORAL GABLES	FL		04/10/2023									13,056	13,056			
6602689694	CONCORD	CA		04/10/2023									2,385	2,385			
6602683366	FAIRFIELD	CA		04/10/2023									8,296	8,296			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		549,865							3,830	3,830			
6600839291	HANOVER	VA		04/10/2023									5,664	5,664			
6601743849	ST PETERSBURG	FL		04/10/2023									3,441	3,441			
6602675644	RANCHO MIRAGE	CA		04/10/2023									3,561	3,561			
6601286369	COLUMBIA FALLS	MT		04/10/2023									622	622			
0628402	Secaucus	NJ		12/30/2020													
6601709733	WASHINGTON	DC		04/10/2023									6,115	6,115			
6602687557	BURBANK	CA		04/10/2023									3,683	3,683			
6601225466	JACKSONVILLE	FL		04/10/2023									811	811			
6602680594	CHICAGO	IL		04/10/2023									4,095	4,095			
6602692292	FAIRFIELD	CA		04/10/2023									3,970	3,970			
6601485870	CHICAGO	IL		04/10/2023									17,121	17,121			

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6602698968	SHERMAN OAKS	CA		04/10/2023									6,089	6,089			
6601202093	ATLANTIC BEACH	FL		04/10/2023									690	690			
6602676337	NEW YORK	NY		04/10/2023									5,146	5,146			
6600852559	YORKTOWN	VA		04/10/2023									4,259	4,259			
6602700673	MIAMI	FL		04/10/2023									4,356	4,356			
0920400	Louisville	CO		08/26/2020													
6601750588	BELMONT	CA		04/10/2023									4,915	4,915			
6602686914	CAVE CREEK	AZ		04/10/2023									3,256	3,256			
0881200	West Hollywood	CA		07/11/2019													
6601699009	ENCINITAS	CA		04/10/2023									3,036	3,036			
6600010471	JACKSONVILLE	FL		04/10/2023									492	492			
6601742353	PEORIA	AZ		04/10/2023									2,834	2,834			
0591002	SILVER SPRING	MD		09/03/2013													
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		750,489							5,353	5,353			
6602705227	ALTADENA	CA		04/10/2023									5,949	5,949			
6601468991	ATLANTIC BEACH	FL		04/10/2023									848	848			
6600994526	FALMOUTH	MA		04/10/2023									6,642	6,642			
6601812156	EL CERRITO	CA		04/10/2023									4,643	4,643			
6602686567	CULVER CITY	CA		04/10/2023									7,686	7,686			
6601684597	BELMONT	MA		04/10/2023									18,314	18,314			
6602678887	SAINT AUGUSTINE	FL		04/10/2023									4,111	4,111			
EB1259002907	EAGLE	CO		12/16/2016		511,103							3,484	3,484			
6601679621	NEW YORK	NY		04/10/2023									22,033	22,033			
6602688175	LIVINGSTON	MT		04/10/2023									3,749	3,749			
6601471045	ATLANTIC BEACH	FL		04/10/2023									756	756			
6600678939	JACKSONVILLE	FL		04/10/2023									902	902			
6602688944	SAN JOSE	CA		04/10/2023									8,453	8,453			
6600679424	JACKSONVILLE	FL		04/10/2023									897	897			
6600850447	NAPLES	FL		04/10/2023									9,183	9,183			
6601680884	GLENDORA	CA		04/10/2023									12,363	12,363			
6602679141	CHICAGO	IL		04/10/2023									3,110	3,110			
6602677756	WILMETTE	IL		04/10/2023									3,084	3,084			
0837500	Boston	MA		04/11/2017													
6601810069	COTO DE CAZA	CA		04/10/2023									6,264	6,264			
0839400	La Jolla	CA		06/29/2017		59,548,492							276,949	276,949			
6602679190	PHOENIX	AZ		04/10/2023									6,767	6,767			
6601679043	NEWBURYPORT	MA		04/10/2023									15,941	15,941			
6601699546	CHICAGO	IL		04/10/2023									7,158	7,158			
6601225086	JACKSONVILLE	FL		04/10/2023									695	695			
6600851684	SCOTTSDALE	AZ		04/10/2023									2,340	2,340			
6601021162	ROLLING HILLS ESTATES	CA		04/10/2023									12,356	12,356			
6600852989	GRAYSLAKE	IL		04/10/2023									157	157			
6602711993	PLAYA DEL REY	CA		04/10/2023									1,992	1,992			
6601693168	LINCOLN	MA		04/10/2023									6,511	6,511			
6601716472	JACKSONVILLE	FL		04/10/2023									9,263	9,263			
EB1221065631	JACKSONVILLE	FL		12/18/2015		367,776							2,620	2,620			
6601685792	WASHINGTON	DC		04/10/2023									25,033	25,033			
FR125697404	SAN FRANCISCO	CA		11/04/2016		597,760							4,111	4,111			
EB1789004848	SAN JOSE	CA		12/16/2016		761,402							5,272	5,272			
6601490342	SAN RAFAEL	CA		04/10/2023									3,306	3,306			
6602694678	DANA POINT	CA		04/10/2023									6,055	6,055			

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6601818559	REHOBOTH BEACH	DE		04/10/2023									4,186	4,186			
6602685387	GLENDALE	CA		04/10/2023									4,804	4,804			
6602717263	DEERFIELD	IL		04/10/2023									14,531	14,531			
6600681057	JACKSONVILLE	FL		04/10/2023									322	322			
6602689397	SAN MARINO	CA		04/10/2023									8,223	8,223			
6601684324	HIGHLAND PARK	IL		04/10/2023									10,284	10,284			
6602683515	DANVILLE	CA		04/10/2023									4,818	4,818			
6602690130	VILLA PARK	CA		04/10/2023									3,362	3,362			
6602700236	SANTA FE	NM		04/10/2023									2,375	2,375			
0853600	Minneapolis	MN		05/16/2018													
6601729236	PHOENIX	AZ		04/10/2023									15,093	15,093			
PEB1357001953	CAMBRIDGE	MA		03/21/2018		503,289							3,128	3,128			
6602690528	ARLINGTON	MA		04/10/2023									4,233	4,233			
6600849647	TUCSON	AZ		04/10/2023									16,117	16,117			
PEB1787003974	ALAMO	CA		11/18/2016		665,156							4,323	4,323			
6601732024	REDLANDS	CA		04/10/2023									5,242	5,242			
6601709477	REDWOOD CITY	CA		04/10/2023									13,275	13,275			
6601286252	DELTONA	FL		04/10/2023									635	635			
0940101	Bronx	NY		06/02/2023													
6602691674	NAPERVILLE	IL		04/10/2023									12,138	12,138			
6600677360	JACKSONVILLE	FL		04/10/2023									645	645			
6601471086	ATLANTIC BEACH	FL		04/10/2023									1,081	1,081			
6600675869	JACKSONVILLE	FL		04/10/2023									620	620			
6601224451	JACKSONVILLE	FL		04/10/2023									423	423			
6600675257	JACKSONVILLE	FL		04/10/2023									763	763			
6601717876	BROOKLYN	NY		04/10/2023									4,988	4,988			
6602688357	SCOTTSDALE	AZ		04/10/2023									6,462	6,462			
6601728113	OAKLAND	CA		04/10/2023									6,209	6,209			
6601482554	HIGHLAND PARK	IL		04/10/2023									11,847	11,847			
0690400	POTOMAC	MD		09/14/2012		17,673,481							108,913	108,913			
6601005835	STUDIO CITY	CA		04/10/2023									4,007	4,007			
6601818971	WOODLAND HILLS	CA		04/10/2023									6,946	6,946			
6601202416	JACKSONVILLE	FL		04/10/2023									492	492			
PEB1541041866	UPLAND	CA		11/17/2017		463,338							2,629	2,629			
6602700830	PACIFIC GROVE	CA		04/10/2023									6,338	6,338			
6601685347	CHICAGO	IL		04/10/2023									10,752	10,752			
6602699636	NAPLES	FL		04/10/2023									3,640	3,640			
EB1353005230	ALBERTSON	NY		11/20/2015		205,966							3,954	3,954			
6601817890	PASADENA	CA		04/10/2023									2,384	2,384			
6601680504	BROOKLYN	NY		04/10/2023									15,254	15,254			
6602696608	SAN RAFAEL	CA		04/10/2023									3,675	3,675			
6601819052	ALAMO	CA		04/10/2023									12,139	12,139			
6600842071	LOS ANGELES	CA		04/10/2023									4,134	4,134			
EB1596053750	EL SEGUNDO	CA		10/07/2016		569,631							15,941	15,941			
6600027491	JACKSONVILLE	FL		04/10/2023									593	593			
6600024167	JACKSONVILLE	FL		04/10/2023									758	758			
EB1367015277	SAN DIEGO	CA		12/16/2016		543,202							3,622	3,622			
6601679340	MC LEAN	VA		04/10/2023									24,058	24,058			
6602674332	PLEASANTON	CA		04/10/2023									6,491	6,491			
6601696484	WINTER PARK	FL		04/10/2023									4,424	4,424			
6602681956	S LAKE TAHOE	CA		04/10/2023									4,878	4,878			

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6602681675	TEMECULA	CA		04/10/2023									3,136	3,136			
6602689025	TAMARACK	ID		04/10/2023									3,831	3,831			
6601708768	SANTA BARBARA	CA		04/10/2023									21,257	21,257			
EB1789003629	BELMONT	CA		11/20/2015		630,772							5,545	5,545			
PH7134723431	PARKER	CO		10/29/2015		405,233							2,768	2,768			
6601685651	NEEDHAM	MA		04/10/2023									17,719	17,719			
6601471102	ATLANTIC BEACH	FL		04/10/2023									1,446	1,446			
0919200	San Jose,	CA		06/25/2020													
6602696715	PHOENIX	AZ		04/10/2023									3,115	3,115			
6601476499	BRENTWOOD	TN		04/10/2023									8,301	8,301			
6602683804	ARRINGTON	TN		04/10/2023									5,115	5,115			
6602674266	LOS ANGELES	CA		04/10/2023									6,956	6,956			
6602690643	FLAGSTAFF	AZ		04/10/2023									2,126	2,126			
6601680371	BROOKLYN	NY		04/10/2023									9,051	9,051			
0552604	RICHMOND	VA		08/30/2013		87,090,083							681,441	681,441			
6601680488	BAYSIDE	NY		04/10/2023									6,194	6,194			
6601809996	LAFAYETTE	CA		04/10/2023									5,419	5,419			
6600994716	OAKLAND	CA		04/10/2023									3,769	3,769			
PEB1027559460	CINCINNATI	OH		11/17/2017		435,012							2,731	2,731			
6602678457	RIVERSIDE	CA		04/10/2023									3,630	3,630			
6601681361	WILMETTE	IL		04/10/2023									12,334	12,334			
6600932419	SAN LUIS OBISPO	CA		04/10/2023									11,576	11,576			
6602711696	LOS ANGELES	CA		04/10/2023									6,351	6,351			
FR125689476	DANVILLE	CA		10/07/2016		392,612							2,628	2,628			
6601692061	DULUTH	MN		04/10/2023									9,103	9,103			
6601673848	MANHASSET	NY		04/10/2023									8,806	8,806			
6602694389	SHERMAN OAKS	CA		04/10/2023									4,755	4,755			
6602696590	TRUCKEE	CA		04/10/2023									2,830	2,830			
6601491704	MONTROSS	VA		04/10/2023									4,667	4,667			
PEB1540095491	READING	MA		11/17/2017		287,508							10,823	10,823			
6602683010	SACRAMENTO	CA		04/10/2023									4,015	4,015			
6601818716	DIX HILLS	NY		04/10/2023									126,494	126,494			
EB1540093153	WHITE STONE	VA		08/07/2015		457,209							5,039	5,039			
6601714469	WESTPORT	MA		04/10/2023									7,248	7,248			
6601687095	NEW YORK	NY		04/10/2023									8,529	8,529			
6602671270	RANCHO PALOS VERDES	CA		04/10/2023									14,399	14,399			
EB1371004891	CHATHAM	NJ		11/20/2015		444,148							3,464	3,464			
6601700252	VENICE	CA		04/10/2023									12,337	12,337			
6602711183	SAN LUIS OBISPO	CA		04/10/2023									2,675	2,675			
6602678176	BURR RIDGE	IL		04/10/2023									3,854	3,854			
6601747360	OAKTON	VA		04/10/2023									3,761	3,761			
PEB1596055350	EDEN PRAIRIE	MN		01/11/2018		671,249							5,233	5,233			
6602692144	BEVERLY HILLS	FL		04/10/2023									6,060	6,060			
6602694124	SOUTH DARTMOUTH	MA		04/10/2023									10,403	10,403			
6602690064	SAN FRANCISCO	CA		04/10/2023									4,290	4,290			
6601201848	ATLANTIC BEACH	FL		04/10/2023									645	645			
6602704808	BOSTON	MA		04/10/2023									4,992	4,992			
6601804096	WAYZATA	MN		04/10/2023									4,864	4,864			
6601000547	MIAMI	FL		04/10/2023									7,917	7,917			
6601678318	EAST HAMPTON	NY		04/10/2023									8,055	8,055			
6601751248	SEDONA	AZ		04/10/2023									3,695	3,695			

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	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
6601724666	BROOKLYN	NY		04/10/2023									5,113	5,113			
6601023531	SAN JUAN CAPISTRANO	CA		04/10/2023									4,732	4,732			
EB1540093780	ANDOVER	MA		12/18/2015		755,573							5,114	5,114			
6600024159	JACKSONVILLE	FL		04/10/2023									517	517			
6602674621	LOS ANGELES	CA		04/10/2023									8,997	8,997			
6602711340	SCOTTSDALE	AZ		04/10/2023									4,226	4,226			
6600768862	FRESH MEADOWS	NY		04/10/2023									4,154	4,154			
6602696020	MINNEAPOLIS	MN		04/10/2023									10,856	10,856			
6601679266	HOWELL	MI		04/10/2023									5,342	5,342			
6602676865	PALO ALTO	CA		04/10/2023									4,770	4,770			
6602692474	STOCKTON	CA		04/10/2023									3,268	3,268			
04119700	Jackson	NJ		12/20/2022													
6600677162	JACKSONVILLE	FL		04/10/2023									671	671			
6602676014	SAN FRANCISCO	CA		04/10/2023									8,585	8,585			
6601481960	WASHINGTON	DC		04/10/2023									11,053	11,053			
0922600	Carteret	NJ		11/06/2020													
6602674712	FREMONT	CA		04/10/2023									5,691	5,691			
6601488114	HINGHAM	MA		04/10/2023									5,544	5,544			
0903400	Austin	TX		10/22/2019													
6601691840	LOS ANGELES	CA		04/10/2023									3,089	3,089			
EB1564001170	ERIE	CO		12/16/2016		391,611							7,912	7,912			
PEB1596056268	SUNNYVALE	CA		03/21/2018		764,082							4,460	4,460			
6600564162	NEW YORK	NY		04/10/2023									16,463	16,463			
6602674357	LOS ANGELES	CA		04/10/2023									7,267	7,267			
6601818492	LITHIA	FL		04/10/2023									3,227	3,227			
6602688910	MILL VALLEY	CA		04/10/2023									5,450	5,450			
6600851544	WOODLAND HILLS	CA		04/10/2023									4,709	4,709			
6601224691	JACKSONVILLE	FL		04/10/2023									803	803			
6600925090	ORLANDO	FL		04/10/2023									2,034	2,034			
6602676048	LOS ALTOS	CA		04/10/2023									10,433	10,433			
6601203828	JACKSONVILLE	FL		04/10/2023									653	653			
6601686253	SCITUATE	MA		04/10/2023									12,792	12,792			
6600979303	ZIONSVILLE	IN		04/10/2023									676	676			
PH7133823513	SOUTHLAKE	TX		06/05/2015		309,427							10,993	10,993			
EB1541039287	WILMETTE	IL		10/09/2015		1,204,211							9,493	9,493			
6601687046	NEW YORK	NY		04/10/2023									13,264	13,264			
6601696278	LEWES	DE		04/10/2023									12,748	12,748			
6601696930	CARMICHAEL	CA		04/10/2023									3,749	3,749			
6602674191	CHICAGO	IL		04/10/2023									4,202	4,202			
6601476879	SAINT LOUIS	MO		04/10/2023									1,327	1,327			
6602705698	PLEASANT HILL	CA		04/10/2023									2,524	2,524			
6601729368	BOCA RATON	FL		04/10/2023									3,088	3,088			
6601697292	WASHINGTON	DC		04/10/2023									4,514	4,514			
6601818690	NEW YORK	NY		04/10/2023									3,660	3,660			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		1,170,566							11,389	11,389			
6601827667	PIEDMONT	CA		04/10/2023									12,369	12,369			
6601203398	JACKSONVILLE	FL		04/10/2023									398	398			
6601678680	CAMBRIDGE	MA		04/10/2023									11,329	11,329			
6601203737	JACKSONVILLE	FL		04/10/2023									836	836			
6600851411	SANIBEL	FL		04/10/2023									3,831	3,831			
6602690254	ARLINGTON HEIGHTS	IL		04/10/2023									3,322	3,322			

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	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
6601489930	WELLESLEY	MA		04/10/2023									2,679	2,679			
6602676469	WASHINGTON	DC		04/10/2023									7,095	7,095			
6602689801	GLENVIEW	IL		04/10/2023									8,130	8,130			
PEB1785004717	SAN JOSE	CA		11/18/2016		1,077,352							7,291	7,291			
6601684480	BELMONT	MA		04/10/2023									23,825	23,825			
6601715391	LA JOLLA	CA		04/10/2023									5,191	5,191			
0889000	Fort Lauderdale	FL		09/10/2019													
PH7134310114	SAN RAMON	CA		10/16/2015		648,949							1,421	1,421			
6602711894	GREENBRAE	CA		04/10/2023									3,198	3,198			
6600434192	SAN JOSE	CA		04/10/2023									2,414	2,414			
6602700277	SAN FRANCISCO	CA		04/10/2023									8,985	8,985			
6601697797	NEW YORK	NY		04/10/2023									3,386	3,386			
6601808717	RIDGEWOOD	NY		04/10/2023									5,156	5,156			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		718,142							4,953	4,953			
6602671247	THOUSAND OAKS	CA		04/10/2023									8,672	8,672			
6600036799	PLAYA DEL REY	CA		04/10/2023									3,164	3,164			
6602680230	FREMONT	CA		04/10/2023									6,999	6,999			
6600849969	ALEXANDRIA	VA		04/10/2023									6,491	6,491			
6602685858	WALTHAM	MA		04/10/2023									5,737	5,737			
EB1540093419	NAPLES	FL		10/09/2015		409,774							9,396	9,396			
6602676063	KENILWORTH	IL		04/10/2023									5,782	5,782			
6601490896	CLAREMONT	CA		04/10/2023									4,527	4,527			
0843500	Englewood	NJ		09/28/2017		51,944,694							235,386	235,386			
PEB1171015311	SAMMAMISH	WA		11/18/2016		547,304							3,866	3,866			
6602705565	LOS ANGELES	CA		04/10/2023									5,894	5,894			
6601677815	MASSAPEQUA	NY		04/10/2023									3,220	3,220			
6602673508	CLARENDON HILLS	IL		04/10/2023									14,707	14,707			
6602682301	REDWOOD CITY	CA		04/10/2023									5,133	5,133			
6601726083	SAYVILLE	NY		04/10/2023									5,437	5,437			
6601673384	CHICAGO	IL		04/10/2023									9,133	9,133			
6600487075	NOVATO	CA		04/10/2023									5,561	5,561			
6600851007	TUCSON	AZ		04/10/2023									1,958	1,958			
6602685627	ENCINITAS	CA		04/10/2023									6,673	6,673			
6600435256	SAN FRANCISCO	CA		04/10/2023									5,420	5,420			
6601733238	NASHVILLE	TN		04/10/2023									5,336	5,336			
6601201970	ATLANTIC BEACH	FL		04/10/2023									666	666			
6602693688	PORT ST JOE	FL		04/10/2023									13,574	13,574			
6601812024	SANTA MONICA	CA		04/10/2023									5,982	5,982			
6600094772	IRVINGTON	NY		04/10/2023									1,891	1,891			
6600675927	JACKSONVILLE	FL		04/10/2023									616	616			
6602700525	WINTER PARK	FL		04/10/2023									6,493	6,493			
0943400	Rancho Cucamongo	CA		06/29/2021													
6601680728	WILMETTE	IL		04/10/2023									39,872	39,872			
6601683482	LAKE FOREST	IL		04/10/2023									14,916	14,916			
6601677930	NEWTON	MA		04/10/2023									15,128	15,128			
PEB1596053389	BARRINGTON	IL		11/18/2016		501,746							3,384	3,384			
6602685304	BOISE	ID		04/10/2023									4,302	4,302			
6601482984	SUFFOLK	VA		04/10/2023									8,349	8,349			
6602695519	WHITEFISH	MT		04/10/2023									4,145	4,145			
6601470807	ATLANTIC BEACH	FL		04/10/2023									801	801			
EB1540093258	NEW YORK	NY		10/09/2015		564,222							3,843	3,843			

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6601681510	HIGHLAND PARK	IL		04/10/2023									10,742	10,742			
PEB1540095759	GREAT NECK	NY		01/11/2018		1,183,716							9,384	9,384			
6602681766	LIVERMORE	CA		04/10/2023									4,606	4,606			
6601809939	FAIRFIELD	CA		04/10/2023									3,713	3,713			
6601203273	JACKSONVILLE	FL		04/10/2023									540	540			
6602711258	TUCSON	AZ		04/10/2023									2,179	2,179			
6602678010	LONG BEACH	CA		04/10/2023									4,854	4,854			
6601734368	SANIBEL	FL		04/10/2023									4,528	4,528			
6601807560	NORTHBOROUGH	MA		04/10/2023									6,138	6,138			
EB1382003035	WALNUT CREEK	CA		03/24/2016		533,329							4,238	4,238			
6602680891	DANVILLE	CA		04/10/2023									8,269	8,269			
6601747220	CROWN POINT	IN		04/10/2023									1,969	1,969			
PH7132698379	PHILADELPHIA	PA		01/16/2015		351,424							3,040	3,040			
6601692988	REDONDO BEACH	CA		04/10/2023									4,873	4,873			
6602689728	ARMONK	NY		04/10/2023									5,275	5,275			
6601685982	WELLESLEY	MA		04/10/2023									17,652	17,652			
PH7131574340	LARCHMONT	NY		09/26/2014		604,048							4,300	4,300			
6601204537	JACKSONVILLE	FL		04/10/2023									753	753			
6601482547	CLIFTON	VA		04/10/2023									10,517	10,517			
PH7118953657	POTOMAC	MD		01/28/2016		885,751							6,445	6,445			
6602697416	JACKSONVILLE BEACH	FL		04/10/2023									3,259	3,259			
6601809889	FT MYERS	FL		04/10/2023									2,599	2,599			
6601747899	BRIARCLIFF MANOR	NY		04/10/2023									6,492	6,492			
6601383844	LAKE CLARKE SHORES	FL		04/10/2023									4,285	4,285			
6601825646	LOS GATOS	CA		04/10/2023									4,801	4,801			
0642801	HOUSTON	TX		07/28/2016		2,112,735							20,238	20,238			
6601696468	GLENDALE	CA		04/10/2023									4,964	4,964			
6601808782	BETHANY BEACH	DE		04/10/2023									3,286	3,286			
6601469395	ATLANTIC BEACH	FL		04/10/2023									813	813			
6602686468	INLET BEACH	FL		04/10/2023									3,303	3,303			
6601823591	TROY	MI		04/10/2023									12,291	12,291			
6602696277	PARK RIDGE	IL		04/10/2023									7,431	7,431			
6602678747	RANCHO MIRAGE	CA		04/10/2023									4,703	4,703			
EB1171012158	BOTHELL	WA		12/18/2015		373,163							2,652	2,652			
6600026345	JACKSONVILLE	FL		04/10/2023									529	529			
6602698703	SHERMAN OAKS	CA		04/10/2023									8,572	8,572			
6601705657	SAN FRANCISCO	CA		04/10/2023									6,482	6,482			
6602683226	TEMECULA	CA		04/10/2023									4,973	4,973			
6602678937	POWAY	CA		04/10/2023									2,741	2,741			
6601486449	WELLESLEY	MA		04/10/2023									10,725	10,725			
6601746685	SANIBEL	FL		04/10/2023									4,104	4,104			
EB1540093310	EAST GREENWICH	RI		08/07/2015		358,671							4,221	4,221			
0902700	Chicago	IL		11/04/2019													
6602710722	ENCINO	CA		04/10/2023									4,895	4,895			
6602693449	SANTA CRUZ	CA		04/10/2023									12,341	12,341			
6602689983	WINNETKA	IL		04/10/2023									4,135	4,135			
6602694520	LOS ANGELES	CA		04/10/2023									4,717	4,717			
6601699264	DEERFIELD	IL		04/10/2023									2,264	2,264			
PEB1541041458	AUSTIN	TX		06/13/2017		898,305							5,387	5,387			
6600478264	BROOKLYN	NY		04/10/2023									2,752	2,752			
6601732651	PHOENIX	AZ		04/10/2023									5,084	5,084			

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6601696872	SAN DIEGO	CA		04/10/2023									3,712	3,712			
6600490400	SAN JOSE	CA		04/10/2023									3,336	3,336			
6601469189	ATLANTIC BEACH	FL		04/10/2023									615	615			
6602684398	SAN DIEGO	CA		04/10/2023									3,985	3,985			
6601682690	NEW YORK	NY		04/10/2023									15,473	15,473			
6601708651	LONG BEACH	CA		04/10/2023									5,806	5,806			
6601682435	ROSLYN ESTATES	NY		04/10/2023									18,999	18,999			
6602677731	LAS VEGAS	NV		04/10/2023									3,985	3,985			
6602674902	CHICAGO	IL		04/10/2023									6,528	6,528			
6600731894	DALY CITY	CA		04/10/2023									2,913	2,913			
6600680505	JACKSONVILLE	FL		04/10/2023									920	920			
6601225532	JACKSONVILLE	FL		04/10/2023									556	556			
PH7132237574	WESTFORD	MA		10/24/2014		428,212							3,730	3,730			
EB1223013138	ORLANDO	FL		12/16/2016		406,463							2,941	2,941			
0852500	Orlando	FL		02/20/2018									145,544	145,544			
6601746107	TUCSON	AZ		04/10/2023									8,293	8,293			
PEB1352005522	MANHASSET HILLS	NY		11/17/2017		816,073							6,993	6,993			
EB1596052803	UNION CITY	CA		10/12/2016		879,452							5,775	5,775			
6601224741	JACKSONVILLE	FL		04/10/2023									604	604			
6601722702	SOUTHWEST RANCHES	FL		04/10/2023									8,881	8,881			
6601484147	BARTLETT	TN		04/10/2023									2,280	2,280			
6601680082	BROOKLYN	NY		04/10/2023									3,428	3,428			
EB1789003029	REDWOOD CITY	CA		06/24/2016		643,740							4,502	4,502			
6601685362	LEXINGTON	MA		04/10/2023									9,823	9,823			
6602700533	BURR RIDGE	IL		04/10/2023									7,089	7,089			
EB1171015609	KIRKLAND	WA		12/16/2016		878,981							6,202	6,202			
6601696856	NEWPORT BEACH	CA		04/10/2023									5,881	5,881			
6602687516	GLENVIEW	IL		04/10/2023									3,551	3,551			
6602690338	ORANGE	CA		04/10/2023									5,612	5,612			
6602690205	FENNVILLE	MI		04/10/2023									4,487	4,487			
0864500	New York	NY		10/02/2018													
6600795451	SAN DIEGO	CA		04/10/2023									11,855	11,855			
6602677145	CHICAGO	IL		04/10/2023									2,416	2,416			
6602701309	SCOTTSDALE	AZ		04/10/2023									7,985	7,985			
6601805960	MADEIRA BEACH	FL		04/10/2023									2,864	2,864			
6601816884	PEORIA	AZ		04/10/2023									3,679	3,679			
6600851825	FRANKLIN	TN		04/10/2023									4,265	4,265			
PH7118770002	LIVERMORE	CA		06/19/2015		391,249							3,256	3,256			
6600676594	JACKSONVILLE	FL		04/10/2023									764	764			
6602704725	MONTAUK	NY		04/10/2023									4,266	4,266			
6600679127	JACKSONVILLE	FL		04/10/2023									857	857			
6600793555	ANNA MARIA	FL		04/10/2023									6,127	6,127			
6601811380	VALLEY VILLAGE	CA		04/10/2023									5,027	5,027			
6601699884	VIRGINIA BEACH	VA		04/10/2023									8,686	8,686			
6601716944	ARLINGTON	VA		04/10/2023									3,693	3,693			
6601204248	JACKSONVILLE	FL		04/10/2023									419	419			
6601224303	JACKSONVILLE	FL		04/10/2023									874	874			
PH7133170196	UPTON	MA		04/24/2015		325,400							58,329	58,329			
0696900	Los Angeles	CA		06/27/2013		113,725,177							697,632	697,632			
6602698711	SALINAS	CA		04/10/2023									5,079	5,079			
6602699933	MOUNTAIN HOUSE	CA		04/10/2023									3,551	3,551			

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EB1367015025	SAN DIEGO	CA		08/17/2016		782,097							5,324	5,324			
6602681923	GOODYEAR	AZ		04/10/2023									2,301	2,301			
6601470831	ATLANTIC BEACH	FL		04/10/2023									1,022	1,022			
6601700104	RYE BROOK	NY		04/10/2023									4,483	4,483			
6601706226	ALAMO	CA		04/10/2023									5,168	5,168			
6601470849	ATLANTIC BEACH	FL		04/10/2023									1,017	1,017			
6601708990	PRESCOTT	AZ		04/10/2023									2,820	2,820			
6601203653	JACKSONVILLE	FL		04/10/2023									596	596			
6601721043	PHOENIX	AZ		04/10/2023									6,525	6,525			
6600794199	SACRAMENTO	CA		04/10/2023									3,545	3,545			
6601480848	DANVILLE	CA		04/10/2023									7,735	7,735			
PEB1351006820	STATEN ISLAND	NY		11/17/2017		396,008							2,503	2,503			
6601680561	LONG GROVE	IL		04/10/2023									8,885	8,885			
6601201673	ATLANTIC BEACH	FL		04/10/2023									1,015	1,015			
6600433681	NEWPORT BEACH	CA		04/10/2023									3,244	3,244			
FR125772785	CORTE MADERA	CA		12/22/2016		1,152,004							7,881	7,881			
6602695055	GILBERT	AZ		04/10/2023									3,145	3,145			
6602680156	YORBA LINDA	CA		04/10/2023									4,716	4,716			
0976300	South Amboy	NJ		08/09/2022													
6602711381	WASHINGTON	DC		04/10/2023									3,962	3,962			
6601748541	RAYNHAM	MA		04/10/2023									3,747	3,747			
6601723577	YULEE	FL		04/10/2023									2,116	2,116			
6602697978	SIMI VALLEY	CA		04/10/2023									4,436	4,436			
6601715854	ORMOND BEACH	FL		04/10/2023									3,222	3,222			
6601470963	ATLANTIC BEACH	FL		04/10/2023									433	433			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		657,148							4,340	4,340			
6600384546	BOCA RATON	FL		04/10/2023									1,618	1,618			
6601224550	JACKSONVILLE	FL		04/10/2023									404	404			
6601750125	WILLIAMSBURG	VA		04/10/2023									4,376	4,376			
6602672138	VALENCIA	CA		04/10/2023									17,442	17,442			
6601475780	FLORISSANT	MO		04/10/2023									449	449			
EB1223012229	INDIALANTIC	FL		10/12/2016		433,343							15,209	15,209			
6602702737	MOSS BEACH	CA		04/10/2023									7,802	7,802			
6601476507	NEWTON CENTER	MA		04/10/2023									9,828	9,828			
EB1787003834	SAN BRUNO	CA		12/16/2016		983,147							8,393	8,393			
0848900	Houston	TX		01/25/2018		28,000,000							125,979	125,979			
PEB1541042305	PARK CITY	UT		01/11/2018		663,199							3,771	3,771			
6601677948	SAINT JAMES	NY		04/10/2023									17,548	17,548			
PH7131399508	LANTANA	FL		08/15/2014		150,742							5,955	5,955			
6601483008	NORTHAMPTON	MA		04/10/2023									9,571	9,571			
6601740498	PALM SPRINGS	CA		04/10/2023									3,988	3,988			
EB1353006687	TOWACO	NJ		12/16/2016		612,640							4,379	4,379			
6601682658	NEW YORK	NY		04/10/2023									11,299	11,299			
6601484329	MANLIUS	NY		04/10/2023									2,680	2,680			
6601712133	BROKEN BOW	OK		04/10/2023									2,992	2,992			
6601224428	JACKSONVILLE	FL		04/10/2023									584	584			
6601470906	ATLANTIC BEACH	FL		04/10/2023									1,034	1,034			
6601485904	EMPIRE	MI		04/10/2023									10,342	10,342			
FR125799077	CAMBRIDGE	MA		12/22/2016		592,880							3,904	3,904			
6601825315	NASHVILLE	TN		04/10/2023									3,399	3,399			
6601823146	SAN DIEGO	CA		04/10/2023									8,391	8,391			

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	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
6600676669	JACKSONVILLE	FL		04/10/2023									807	807			
6601738724	LAGUNA NIGUEL	CA		04/10/2023									5,375	5,375			
6602677616	BOYNTON BEACH	FL		04/10/2023									4,168	4,168			
EB1144000257	NEW YORK	NY		12/18/2015		637,377							10,229	10,229			
6601681973	EVANSTON	IL		04/10/2023									7,736	7,736			
6600680331	JACKSONVILLE	FL		04/10/2023									803	803			
6601038752	SANTA BARBARA	CA		04/10/2023									6,784	6,784			
6602697655	NAPLES	FL		04/10/2023									11,788	11,788			
6601678045	LEXINGTON	MA		04/10/2023									12,945	12,945			
6602677905	OOLTEWAH	TN		04/10/2023									6,345	6,345			
6602675883	DANVILLE	CA		04/10/2023									5,728	5,728			
6601805176	MORGAN HILL	CA		04/10/2023									3,889	3,889			
0922200	Shoemakersville	PA		12/02/2020													
PEB1389005611	TUPPER LAKE	NY		11/17/2017		248,894							7,310	7,310			
6602696483	WINNETKA	IL		04/10/2023									5,626	5,626			
FR125718697	SANTA MONICA	CA		12/22/2016		824,090							5,606	5,606			
6600642315	WHITE LAKE	MI		04/10/2023									825	825			
6601809871	SAN JOSE	CA		04/10/2023									5,321	5,321			
6601699389	POWAY	CA		04/10/2023									7,743	7,743			
6601823377	SILVERADO	CA		04/10/2023									27,042	27,042			
6600011834	JACKSONVILLE	FL		04/10/2023									597	597			
6600921800	TEMECULA	CA		04/10/2023									2,761	2,761			
6600681495	JACKSONVILLE	FL		04/10/2023									759	759			
6602700756	TAMPA	FL		04/10/2023									5,068	5,068			
6601203075	JACKSONVILLE	FL		04/10/2023									598	598			
6600125410	MONTE SERENO	CA		04/10/2023									13,952	13,952			
6601701110	MORAGA	CA		04/10/2023									21,067	21,067			
6602677111	LAFAYETTE	CA		04/10/2023									7,625	7,625			
6601809814	LOS ALTOS	CA		04/10/2023									7,680	7,680			
0661801	Potomac	MD		01/29/2019		61,868,902							240,577	240,577			
6601681072	NEW YORK	NY		04/10/2023									11,020	11,020			
EB1596054021	LOS ANGELES	CA		12/16/2016		862,747							4,961	4,961			
0894100	San Diego	CA		10/25/2019													
6601718569	PALM SPRINGS	CA		04/10/2023									1,305	1,305			
6602687086	FRIANT	CA		04/10/2023									4,225	4,225			
6601683086	UPPER BROOKVILLE	NY		04/10/2023									10,290	10,290			
6601733352	FALLS CHURCH	VA		04/10/2023									6,733	6,733			
6601204735	JACKSONVILLE	FL		04/10/2023									422	422			
6602680115	BENICIA	CA		04/10/2023									4,071	4,071			
6601483677	SARATOGA	CA		04/10/2023									12,610	12,610			
6600680414	JACKSONVILLE	FL		04/10/2023									892	892			
0957200	Camarillo	CA		12/16/2021													
6602682095	LIBERTY	MO		04/10/2023									2,187	2,187			
6602687482	PHOENIX	AZ		04/10/2023									4,530	4,530			
6601223990	JACKSONVILLE	FL		04/10/2023									519	519			
6602675776	SANTA MONICA	CA		04/10/2023									4,691	4,691			
6600432030	FULLERTON	CA		04/10/2023									1,931	1,931			
6602689314	SACRAMENTO	CA		04/10/2023									4,078	4,078			
6602700798	LAGUNA BEACH	CA		04/10/2023									10,112	10,112			
6601475798	SAINT LOUIS	MO		04/10/2023									448	448			
6601818740	WASHINGTON	DC		04/10/2023									4,492	4,492			

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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
6602696939	LOS ANGELES	CA		04/10/2023									6,404	6,404			
6601686709	BROOKLINE	MA		04/10/2023									8,633	8,633			
6601681981	WILMETTE	IL		04/10/2023									15,157	15,157			
6601469445	ATLANTIC BEACH	FL		04/10/2023									308	308			
6600676610	JACKSONVILLE	FL		04/10/2023									646	646			
6602680198	WASHINGTON	DC		04/10/2023									4,219	4,219			
6602676741	LOS ALTOS	CA		04/10/2023									22,770	22,770			
6602682350	GOLETA	CA		04/10/2023									1,330	1,330			
6600574476	SOUTHAMPTON	NY		04/10/2023									3,603	3,603			
6602688753	QUEEN CREEK	AZ		04/10/2023									3,254	3,254			
6600921693	SAN RAFAEL	CA		04/10/2023									3,957	3,957			
6602681998	NIPOMO	CA		04/10/2023									5,111	5,111			
6601469379	ATLANTIC BEACH	FL		04/10/2023									815	815			
6602673748	SAN CARLOS	CA		04/10/2023									12,539	12,539			
6602685841	ENCINITAS	CA		04/10/2023									6,561	6,561			
6602698901	LOS ANGELES	CA		04/10/2023									4,855	4,855			
6602692128	CHICAGO	IL		04/10/2023									3,158	3,158			
6601225326	JACKSONVILLE	FL		04/10/2023									452	452			
6601203810	JACKSONVILLE	FL		04/10/2023									836	836			
6600828492	W SPRINGFIELD	MA		04/10/2023									467	467			
6602674472	WASHINGTON	DC		04/10/2023									11,709	11,709			
0709400	New York	NY		10/10/2014													
6602685338	CLARENDON HILLS	IL		04/10/2023									4,704	4,704			
6601681403	CHICAGO	IL		04/10/2023									9,011	9,011			
6602695121	CARLSBAD	CA		04/10/2023									6,817	6,817			
6601490029	CHICAGO	IL		04/10/2023									9,748	9,748			
6601812115	STUART	FL		04/10/2023									2,097	2,097			
PEB1596055185	BROOKLYN	NY		11/17/2017		496,170							3,685	3,685			
6601726711	CLOVERDALE	CA		04/10/2023									5,287	5,287			
EB1541040297	CLEMMONS	NC		06/24/2016		505,147							3,270	3,270			
6601680819	EASTCHESTER	NY		04/10/2023									17,533	17,533			
PEB1596055089	DENVER	CO		11/17/2017		818,000							4,839	4,839			
6601745786	FAIRFAX	CA		04/10/2023									4,436	4,436			
0903600	Sandy Springs	GA		12/20/2019		48,000,000							228,614	228,614			
6601681965	CHESTERFIELD	MO		04/10/2023									11,650	11,650			
6601696922	PASADENA	CA		04/10/2023									4,027	4,027			
6601685925	DUXBURY	MA		04/10/2023									8,107	8,107			
6602701846	MILL VALLEY	CA		04/10/2023									5,708	5,708			
6601483610	READING	MA		04/10/2023									11,627	11,627			
6601804633	CLARENCE CENTER	NY		04/10/2023									4,514	4,514			
6601225029	JACKSONVILLE	FL		04/10/2023									425	425			
6602681949	ENNIS	MT		04/10/2023									2,288	2,288			
6600923962	SARASOTA	FL		04/10/2023									12,272	12,272			
6602694504	SANTA BARBARA	CA		04/10/2023									7,624	7,624			
6602700913	SAN DIEGO	CA		04/10/2023									3,802	3,802			
6602702455	WILLOW	NY		04/10/2023									3,235	3,235			
6602679356	CHICAGO	IL		04/10/2023									3,401	3,401			
6600679390	JACKSONVILLE	FL		04/10/2023									582	582			
6601716233	PEORIA	AZ		04/10/2023									3,148	3,148			
6600681792	ST. JOHNS	FL		04/10/2023									1,279	1,279			
PEB1596055717	CARNATION	WA		01/11/2018		615,984							3,666	3,666			

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	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
6601681494	SAINT LOUIS	MO		04/10/2023									11,162	11,162			
6602692359	JACKSONVILLE	FL		04/10/2023									2,316	2,316			
6601487967	PASADENA	CA		04/10/2023									12,018	12,018			
6602698547	GILBERT	AZ		04/10/2023									3,631	3,631			
0859400	New York	NY		06/21/2018													
6600934852	WINCHESTER	CA		04/10/2023									3,120	3,120			
PEB1221068664	JACKSONVILLE	FL		11/18/2016		404,595							5,356	5,356			
6601808949	LK WINNEBAGO	MO		04/10/2023									8,142	8,142			
6600935016	TEMECULA	CA		04/10/2023									3,065	3,065			
6601697938	ROCKVILLE CENTRE	NY		04/10/2023									3,648	3,648			
6600679499	JACKSONVILLE	FL		04/10/2023									5,736	5,736			
EB1221066207	JACKSONVILLE	FL		06/24/2016		523,503							4,122	4,122			
6601734400	SAN DIEGO	CA		04/10/2023									3,135	3,135			
PEB1787004615	WALNUT CREEK	CA		08/14/2017		494,841							3,002	3,002			
6602678242	SANTA BARBARA	CA		04/10/2023									5,372	5,372			
6602676097	SAN MATEO	CA		04/10/2023									5,449	5,449			
6601698456	NAPERVILLE	IL		04/10/2023									5,745	5,745			
6602678135	CHICAGO	IL		04/10/2023									7,083	7,083			
6601687301	JACKSON	TN		04/10/2023									14,830	14,830			
6601818757	ARLINGTON	VA		04/10/2023									5,281	5,281			
6600490517	BROOKLYN	NY		04/10/2023									2,799	2,799			
6600680588	JACKSONVILLE	FL		04/10/2023									346	346			
PH7129144932	CERRITOS	CA		11/21/2014		460,431							7,321	7,321			
6601702753	LAKESIDE	MT		04/10/2023									8,896	8,896			
FR125713839	SAN FRANCISCO	CA		10/21/2016		453,451							5,730	5,730			
6601739250	SANTA MARIA	CA		04/10/2023									1,047	1,047			
6601682476	WOODBURY	NY		04/10/2023									7,183	7,183			
FR125698956	BURLINGAME	CA		11/18/2016		775,203							5,333	5,333			
0677101	San Diego	CA		08/27/2013		82,623,195							591,897	591,897			
6601729590	SAN JOSE	CA		04/10/2023									5,372	5,372			
6601677534	PONTE VEDRA BEACH	FL		04/10/2023									10,893	10,893			
6601699918	BIRMINGHAM	MI		04/10/2023									5,126	5,126			
6601476747	PALM BEACH GARDENS	FL		04/10/2023									11,280	11,280			
6601701177	SUNNYVALE	CA		04/10/2023									22,965	22,965			
6601713487	PASADENA	CA		04/10/2023									2,274	2,274			
6602711290	SANDPOINT	ID		04/10/2023									3,043	3,043			
PH7131846680	EVERGREEN	CO		09/26/2014		589,329							4,164	4,164			
6602674662	SAN JOSE	CA		04/10/2023									5,617	5,617			
6601286401	MIAMI	FL		04/10/2023									1,000	1,000			
6602675925	SAN FRANCISCO	CA		04/10/2023									12,969	12,969			
6602700103	MISSION VIEJO	CA		04/10/2023									5,738	5,738			
6602702166	FREMONT	CA		04/10/2023									2,044	2,044			
6602694215	SAINT PAUL	MN		04/10/2023									14,282	14,282			
6600028903	JACKSONVILLE	FL		04/10/2023									453	453			
6602697754	RANCHO PALOS VERDES	CA		04/10/2023									13,987	13,987			
6601683185	CHICAGO	IL		04/10/2023									7,936	7,936			
6602687011	FREMONT	CA		04/10/2023									5,912	5,912			
6602701077	SUNNYVALE	CA		04/10/2023									6,016	6,016			
PEB1351006403	STATEN ISLAND	NY		08/14/2017		586,114							4,801	4,801			
6600851585	STUART	FL		04/10/2023									4,966	4,966			
6602701887	MOUND	MN		04/10/2023									6,479	6,479			

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	2	3					8	9	10	11	12	13					
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6601475822	SAINT ANN	MO		04/10/2023									573	573			
6601679720	BRENTWOOD	TN		04/10/2023									10,903	10,903			
6602696962	MILL VALLEY	CA		04/10/2023									6,046	6,046			
6602675297	WILMINGTON	DE		04/10/2023									4,151	4,151			
6601693275	LOS ALTOS	CA		04/10/2023									4,671	4,671			
6602678721	CARLSBAD	CA		04/10/2023									2,266	2,266			
6602701507	SANTA FE	NM		04/10/2023									4,036	4,036			
6602682863	CARMICHAEL	CA		04/10/2023									3,423	3,423			
6601014902	LOS ANGELES	CA		04/10/2023									4,967	4,967			
PEB1382003232	CLOVIS	CA		11/18/2016		454,662							3,180	3,180			
6601748509	SUNNYVALE	CA		04/10/2023									6,199	6,199			
6600844689	ALBUQUERQUE	NM		04/10/2023									9,543	9,543			
6601203976	JACKSONVILLE	FL		04/10/2023									658	658			
6602702604	LARCHMONT	NY		04/10/2023									5,264	5,264			
6601681171	NEW YORK	NY		04/10/2023									14,789	14,789			
6601693531	SAN ANSELMO	CA		04/10/2023									2,447	2,447			
6602673581	MENLO PARK	CA		04/10/2023									6,899	6,899			
6602699123	RIVERSIDE	CA		04/10/2023									2,925	2,925			
6602674530	SCOTTSDALE	AZ		04/10/2023									6,155	6,155			
0851700	Athens	GA		05/16/2018													
6602688787	LOS ANGELES	CA		04/10/2023									5,045	5,045			
EB1143010864	WARREN	NJ		07/17/2015		539,340							3,877	3,877			
6602256361	SAN RAFAEL	CA		04/10/2023									12,581	12,581			
6602676949	CUPERTINO	CA		04/10/2023									5,404	5,404			
6600934795	POWAY	CA		04/10/2023									7,687	7,687			
6601480145	WINONA	MN		04/10/2023									7,595	7,595			
6600735481	WALLKILL	NY		04/10/2023									1,709	1,709			
6600845579	SAN JOSE	CA		04/10/2023									5,281	5,281			
FR125700737	SAN FRANCISCO	CA		11/18/2016		1,017,923							6,895	6,895			
0718100	NEW YORK	NY		07/24/2015													
6601750240	LAKE WORTH	FL		04/10/2023									3,772	3,772			
6602693910	GILBERT	AZ		04/10/2023									8,593	8,593			
6600851668	FREMONT	CA		04/10/2023									3,702	3,702			
6601469106	ATLANTIC BEACH	FL		04/10/2023									649	649			
0553801	COLUMBUS	OH		02/11/2013		213,524,110							1,116,299	1,116,299			
FR125693379	SAN FRANCISCO	CA		09/09/2016		773,746							5,348	5,348			
6602696897	SAN FRANCISCO	CA		04/10/2023									3,669	3,669			
6602679810	MARCO ISLAND	FL		04/10/2023									3,529	3,529			
6600011701	JACKSONVILLE	FL		04/10/2023									597	597			
6601475707	WILMETTE	IL		04/10/2023									7,246	7,246			
6600793779	ALEXANDRIA	VA		04/10/2023									4,331	4,331			
6600935040	TRUCKEE	CA		04/10/2023									3,217	3,217			
6601806646	YORBA LINDA	CA		04/10/2023									3,809	3,809			
6601735126	BERMUDA DUNES	CA		04/10/2023									10,415	10,415			
6602673714	SAN ANSELMO	CA		04/10/2023									5,181	5,181			
6601825158	IDYLLWILD	CA		04/10/2023									10,901	10,901			
6601733519	ANNANDALE	VA		04/10/2023									18,748	18,748			
6600244450	BOISE	ID		04/10/2023									1,854	1,854			
6601482034	GLENCOE	IL		04/10/2023									13,576	13,576			
EB1789003531	SUNNYVALE	CA		10/12/2016		536,233							3,746	3,746			
6602685155	PHOENIX	AZ		04/10/2023									10,121	10,121			

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	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
6602687201	MESA	AZ		04/10/2023									8,405	8,405			
6601720441	PHOENIX	AZ		04/10/2023									3,476	3,476			
6600011321	JACKSONVILLE	FL		04/10/2023									802	802			
6601069302	WASHINGTON	DC		04/10/2023									2,557	2,557			
0930900	Boynton Beach	FL		01/29/2021													
6601809491	ORLANDO	FL		04/10/2023									2,099	2,099			
6601683557	SAINT LOUIS	MO		04/10/2023									9,927	9,927			
6601705681	CHICAGO	IL		04/10/2023									8,824	8,824			
6602694702	ENCINITAS	CA		04/10/2023									3,584	3,584			
6602681576	TAHOE CITY	CA		04/10/2023									3,876	3,876			
PEB1541042885	REDWOOD CITY	CA		03/21/2018		400,912							2,283	2,283			
6601472142	NORTHBROOK	IL		04/10/2023									14,728	14,728			
6601203570	JACKSONVILLE	FL		04/10/2023									85	85			
6602698083	PHOENIX	AZ		04/10/2023									2,840	2,840			
6601224311	JACKSONVILLE	FL		04/10/2023									623	623			
6601476622	NEEDHAM	MA		04/10/2023									7,555	7,555			
6602700186	PASADENA	CA		04/10/2023									4,274	4,274			
6600773870	COLLEGE POINT	NY		04/10/2023									2,996	2,996			
6601032847	SAN FRANCISCO	CA		04/10/2023									1,842	1,842			
6600915042	PASADENA	CA		04/10/2023									4,988	4,988			
6601682039	NEW YORK	NY		04/10/2023									20,900	20,900			
6600011545	JACKSONVILLE	FL		04/10/2023									702	702			
6601707257	LONGWOOD	FL		04/10/2023									3,749	3,749			
EB1540093251	NEW YORK	NY		08/07/2015		682,138							4,717	4,717			
6602685353	HINSDALE	IL		04/10/2023									3,966	3,966			
6601713966	MURRIETA	CA		04/10/2023									3,351	3,351			
0975400	Exton	PA		05/26/2022													
6602686229	PHOENIX	AZ		04/10/2023									3,378	3,378			
6602690445	ANTHEM	AZ		04/10/2023									4,004	4,004			
6602687896	SOUTH BOSTON	MA		04/10/2023									3,555	3,555			
PEB1541042550	KENMORE	WA		01/11/2018		674,520							4,006	4,006			
6601730549	NASHVILLE	TN		04/10/2023									5,011	5,011			
6600675307	JACKSONVILLE	FL		04/10/2023									630	630			
6601738955	NASHVILLE	TN		04/10/2023									5,908	5,908			
6602685239	PHOENIX	AZ		04/10/2023									8,051	8,051			
PEB1540095693	BALTIMORE	MD		11/17/2017		659,024							28,518	28,518			
6602682160	SOMIS	CA		04/10/2023									5,976	5,976			
6601708552	BROOKLYN	NY		04/10/2023									5,858	5,858			
6600794264	WOODMERE	NY		04/10/2023									2,774	2,774			
0842801	Bellevue	WA		02/06/2023													
6601827311	MORAGA	CA		04/10/2023									2,955	2,955			
6602682905	LINCOLNSHIRE	IL		04/10/2023									3,071	3,071			
PEB1222609215	BROOKLYN	NY		11/17/2017		383,538							1,635	1,635			
6600852336	STAR	ID		04/10/2023									8,184	8,184			
6602683770	SAN MARINO	CA		04/10/2023									5,637	5,637			
6602691823	FREDERICKSBURG	VA		04/10/2023									1,230	1,230			
6601811968	HAYMARKET	VA		04/10/2023									3,781	3,781			
6602690353	PEORIA	AZ		04/10/2023									3,041	3,041			
6601722116	BRENTWOOD	TN		04/10/2023									11,396	11,396			
6602681436	LOS ANGELES	CA		04/10/2023									7,536	7,536			
6601737304	DANVILLE	CA		04/10/2023									4,620	4,620			

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6602671619	TRUCKEE	CA		04/10/2023									9,567	9,567			
6601808766	SAN RAFAEL	CA		04/10/2023									7,587	7,587			
6602691641	YORBA LINDA	CA		04/10/2023									13,772	13,772			
0553802	COLUMBUS	OH		03/04/2016		14,802,733							70,493	70,493			
6601299156	ATLANTIC BEACH	FL		04/10/2023									723	723			
6602680628	GROSSE POINTE FARMS	MI		04/10/2023									3,619	3,619			
6600133778	MIAMI	FL		04/10/2023									3,457	3,457			
6601233692	KOKOMO	IN		04/10/2023									312	312			
6602679216	MINNEAPOLIS	MN		04/10/2023									3,722	3,722			
6602674423	SAN JUAN CAPISTRANO	CA		04/10/2023									6,063	6,063			
6602695691	SAN MARINO	CA		04/10/2023									9,395	9,395			
6602702182	WOODSIDE	CA		04/10/2023									5,710	5,710			
6601483826	BROOKLINE	MA		04/10/2023									13,244	13,244			
6601693549	CHICAGO	IL		04/10/2023									5,878	5,878			
6602696202	FORT LAUDERDALE	FL		04/10/2023									7,342	7,342			
6600679283	JACKSONVILLE	FL		04/10/2023									731	731			
6600795097	BROOKLYN	NY		04/10/2023									3,255	3,255			
0835800	Denver	CO		03/20/2017		80,941,534							369,675	369,675			
6601737494	EL CAJON	CA		04/10/2023									14,845	14,845			
6601720789	CORONA	CA		04/10/2023									5,103	5,103			
6601475772	SAINT LOUIS	MO		04/10/2023									707	707			
6602688894	CHICAGO	IL		04/10/2023									4,128	4,128			
6600024357	JACKSONVILLE	FL		04/10/2023									363	363			
6600025735	JACKSONVILLE	FL		04/10/2023									501	501			
EB1247002781	PARKLAND	FL		07/17/2015		570,781							4,020	4,020			
6602682723	NASHVILLE	TN		04/10/2023									4,502	4,502			
6602684240	DESTIN	FL		04/10/2023									3,370	3,370			
6602704451	SACRAMENTO	CA		04/10/2023									16,067	16,067			
0886600	Lockport	IL		08/07/2019													
6601707638	JUPITER	FL		04/10/2023									6,079	6,079			
6600011933	JACKSONVILLE	FL		04/10/2023									832	832			
6602682129	ALAMO	CA		04/10/2023									8,003	8,003			
PEB1341002296	PALM BEACH GARDENS	FL		11/18/2016		502,376							4,296	4,296			
6602676675	LOS GATOS	CA		04/10/2023									8,971	8,971			
6601683250	CHICAGO	IL		04/10/2023									9,693	9,693			
6602696905	OAK PARK	CA		04/10/2023									6,590	6,590			
6601679738	BROOKLYN	NY		04/10/2023									2,572	2,572			
6602698430	MURRIETA	CA		04/10/2023									3,404	3,404			
6600676693	JACKSONVILLE	FL		04/10/2023									406	406			
6602678317	SANTA FE	NM		04/10/2023									3,334	3,334			
6601203505	JACKSONVILLE	FL		04/10/2023									598	598			
6601700096	HUNTINGTON BEACH	CA		04/10/2023									5,417	5,417			
6601684183	BOSTON	MA		04/10/2023									25,557	25,557			
EB1143013484	WYCKOFF	NJ		12/16/2016		558,684							3,996	3,996			
6600851783	SANTA CLARITA	CA		04/10/2023									5,072	5,072			
PEB1248002639	TAMPA	FL		08/14/2017		765,922							2,971	2,971			
6600677139	JACKSONVILLE	FL		04/10/2023									757	757			
PEB1371007074	TROPHY CLUB	TX		11/18/2016		384,235							3,592	3,592			
6601057877	SUNNYVALE	CA		04/10/2023									2,678	2,678			
6602695881	CARLSBAD	CA		04/10/2023									2,825	2,825			
6601811802	OAKLAND	CA		04/10/2023									7,114	7,114			

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6600024050	JACKSONVILLE	FL		04/10/2023									515	515			
6600931890	SCOTTSDALE	AZ		04/10/2023									19,746	19,746			
6600981341	SAN FRANCISCO	CA		04/10/2023									10,409	10,409			
6601711903	WESTHAMPTON	NY		04/10/2023									3,902	3,902			
0713400	Cambridge	MA		12/17/2015													
PEB1143017039	WATCHUNG	NJ		11/17/2017		461,559							2,882	2,882			
6601821926	SAN FRANCISCO	CA		04/10/2023									6,017	6,017			
6600026121	JACKSONVILLE	FL		04/10/2023									530	530			
6602705193	SAN DIEGO	CA		04/10/2023									3,343	3,343			
6601677393	REHOBOTH BEACH	DE		04/10/2023									20,043	20,043			
6602689116	DANA POINT	CA		04/10/2023									5,567	5,567			
6601695965	RIVER FOREST	IL		04/10/2023									5,366	5,366			
6600847393	RIVIERA BEACH	FL		04/10/2023									5,231	5,231			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		447,187							3,299	3,299			
6602694488	WINTER GARDEN	FL		04/10/2023									2,563	2,563			
6601204255	JACKSONVILLE	FL		04/10/2023									842	842			
PEB1790003058	WASHINGTON	DC		11/18/2016		595,980							4,229	4,229			
6601677757	BROOKLYN	NY		04/10/2023									5,038	5,038			
6602698273	MOUNTAIN HOUSE	CA		04/10/2023									1,994	1,994			
6601753855	NEW YORK	NY		04/10/2023									13,902	13,902			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		556,353							3,735	3,735			
6602681345	DALY CITY	CA		04/10/2023									5,553	5,553			
6601225391	JACKSONVILLE	FL		04/10/2023									830	830			
6601733188	LOS ALTOS	CA		04/10/2023									4,893	4,893			
6601678409	TARRYTOWN	NY		04/10/2023									4,031	4,031			
6601468942	JACKSONVILLE	FL		04/10/2023									692	692			
6601809988	LADERA RANCH	CA		04/10/2023									12,846	12,846			
PEB1541042229	CARENCRO	LA		11/17/2017		490,246							2,950	2,950			
6601818641	STUART	FL		04/10/2023									3,582	3,582			
EB1367012826	SAN DIEGO	CA		03/24/2016		510,139							3,535	3,535			
0924600	Secaucus	NJ		11/24/2020													
0717700	ARLINGTON	VA		11/04/2015		62,562,577							309,427	309,427			
PH7132846259	NAPERVILLE	IL		04/10/2015		443,336							3,162	3,162			
6602693746	BOISE	ID		04/10/2023									1,849	1,849			
6601752642	WINTER PARK	FL		04/10/2023									8,122	8,122			
PEB1706607177	ROCKVILLE	MD		11/17/2017		419,192							2,553	2,553			
PEB1789005269	SAN CARLOS	CA		08/14/2017		585,484							3,551	3,551			
6602705425	LOS ANGELES	CA		04/10/2023									4,219	4,219			
6602675818	ATHERTON	CA		04/10/2023									4,834	4,834			
6601683151	GLENCOVE	IL		04/10/2023									17,759	17,759			
6602672153	WILDWOOD	MO		04/10/2023									8,553	8,553			
6602680065	NAPERVILLE	IL		04/10/2023									3,304	3,304			
6601746917	SAINT LOUIS	MO		04/10/2023									5,173	5,173			
6600026683	JACKSONVILLE	FL		04/10/2023									598	598			
6601285999	ROBBINSDALE	MN		04/10/2023									1,795	1,795			
6601682583	SCARSDALE	NY		04/10/2023									15,646	15,646			
6602694439	NAPA	CA		04/10/2023									6,022	6,022			
6601808535	LONGBOAT KEY	FL		04/10/2023									2,592	2,592			
6601692202	FREMONT	CA		04/10/2023									2,410	2,410			
PEB1540095441	THE WOODLANDS	TX		11/17/2017		415,759							2,655	2,655			
6602671577	EL CAJON	CA		04/10/2023									10,212	10,212			

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EB1540092836	BOTHELL	WA		10/09/2015		461,677							9,674	9,674			
6602699602	RENO	NV		04/10/2023									8,349	8,349			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		853,310							5,981	5,981			
6602689975	JACKSONVILLE BEACH	FL		04/10/2023									5,314	5,314			
6602672815	WILDOMAR	CA		04/10/2023									9,952	9,952			
6601698647	CHICAGO	IL		04/10/2023									10,481	10,481			
EB1540094392	DALLAS	TX		08/19/2016		710,782							6,503	6,503			
6601808857	LITCHFIELD PARK	AZ		04/10/2023									4,521	4,521			
6600815515	OKLAHOMA CITY	OK		04/10/2023									1,554	1,554			
6602685197	ROLLING HILLS ESTATES	CA		04/10/2023									14,144	14,144			
EB1786002179	HALF MOON BAY	CA		07/30/2015		1,091,847							8,215	8,215			
6602699222	PHOENIX	AZ		04/10/2023									4,275	4,275			
6600427741	SAN FRANCISCO	CA		04/10/2023									3,127	3,127			
6602680099	BRENTWOOD	TN		04/10/2023									3,347	3,347			
6601489088	SANTA ROSA BEACH	FL		04/10/2023									13,954	13,954			
6601681742	NEW YORK	NY		04/10/2023									12,542	12,542			
6601718155	CORONA DL MAR	CA		04/10/2023									5,704	5,704			
6601698597	SEVIERVILLE	TN		04/10/2023									5,074	5,074			
6602676402	NORTHBROOK	IL		04/10/2023									4,847	4,847			
0843800	Los Angeles	CA		08/10/2017													
6602700574	BONITA	CA		04/10/2023									5,911	5,911			
6602677012	GARDNERVILLE	NV		04/10/2023									13,149	13,149			
6601225508	JACKSONVILLE	FL		04/10/2023									617	617			
6602702596	SAN FRANCISCO	CA		04/10/2023									4,664	4,664			
6601069377	FAIRFAX STATION	VA		04/10/2023									4,488	4,488			
EB1723001246	LOS ANGELES	CA		06/24/2016		1,018,786							7,010	7,010			
6601717124	SAN JUAN CAPISTRANO	CA		04/10/2023									6,967	6,967			
PEB1259002856	OLNEY	MD		11/18/2016		396,448							2,804	2,804			
6601722637	NEW YORK	NY		04/10/2023									1,967	1,967			
6602674217	WINCHESTER	MA		04/10/2023									3,601	3,601			
6601728832	MOUNTAIN VIEW	CA		04/10/2023									6,462	6,462			
6602690775	SUDBURY	MA		04/10/2023									6,228	6,228			
6602673649	WALNUT CREEK	CA		04/10/2023									3,132	3,132			
6602685056	SHERMAN OAKS	CA		04/10/2023									14,206	14,206			
6601682674	NEW YORK	NY		04/10/2023									8,488	8,488			
6602704717	SANTA BARBARA	CA		04/10/2023									7,302	7,302			
6601702613	SAN FRANCISCO	CA		04/10/2023									15,957	15,957			
6602684406	SCOTTSDALE	AZ		04/10/2023									6,902	6,902			
0716300	Houston	TX		12/31/2015		235,435,818							1,009,934	1,009,934			
6602676436	DOWNERS GROVE	IL		04/10/2023									4,626	4,626			
6600680497	JACKSONVILLE	FL		04/10/2023									795	795			
6602691153	BEVERLY HILLS	CA		04/10/2023									9,429	9,429			
6602676220	SUNNYVALE	CA		04/10/2023									6,034	6,034			
6602684034	SAN ANSELMO	CA		04/10/2023									4,913	4,913			
6602683945	COTO DE CAZA	CA		04/10/2023									7,650	7,650			
0534705	PALMYRA	PA		10/15/2013		47,717,126							176,617	176,617			
6602682640	ORLANDO	FL		04/10/2023									2,022	2,022			
6600025255	JACKSONVILLE	FL		04/10/2023									455	455			
6601744458	ORONO	MN		04/10/2023									3,480	3,480			
0875900	Sugar Land	TX		01/25/2019													
6601819102	UPLAND	CA		04/10/2023									4,496	4,496			

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

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	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
0463803	ARLINGTON	TX		08/03/2012		221,134,078							1,234,794	1,234,794			
6602687151	MALIBU	CA		04/10/2023									5,504	5,504			
6601697912	MARBLEHEAD	MA		04/10/2023									3,299	3,299			
6602701226	CHICAGO	IL		04/10/2023									4,857	4,857			
EB1596053766	DUCK	NC		12/16/2016		635,298							4,736	4,736			
6602692425	MADERA	CA		04/10/2023									3,118	3,118			
6600025446	JACKSONVILLE	FL		04/10/2023									666	666			
0955900	Vista	CA		11/19/2021													
6601682625	NEW YORK	NY		04/10/2023									15,157	15,157			
6600680885	JACKSONVILLE	FL		04/10/2023									1,042	1,042			
6600923350	PHOENIX	AZ		04/10/2023									2,786	2,786			
6600856154	POPLAR BLUFF	MO		04/10/2023									316	316			
6602686831	ST LOUIS PARK	MN		04/10/2023									4,140	4,140			
6601229138	ST LOUIS	MO		04/10/2023									1,359	1,359			
6601741959	GARDEN CITY	NY		04/10/2023									7,709	7,709			
6602711241	PEORIA	AZ		04/10/2023									3,021	3,021			
6601746073	MAMMOTH LAKES	CA		04/10/2023									4,627	4,627			
6601479105	SAINT LOUIS	MO		04/10/2023									2,638	2,638			
6602699743	GILBERT	AZ		04/10/2023									3,460	3,460			
6600025495	JACKSONVILLE	FL		04/10/2023									514	514			
6601729665	VISTA	CA		04/10/2023									3,325	3,325			
6602684661	TIBURON	CA		04/10/2023									5,533	5,533			
6601733089	SAN FRANCISCO	CA		04/10/2023									3,453	3,453			
FR125725346	SAN FRANCISCO	CA		11/18/2016		694,988							4,727	4,727			
6600793100	BROOKLYN	NY		04/10/2023									7,235	7,235			
6602698778	LAS VEGAS	NV		04/10/2023									5,560	5,560			
6600790205	RENO	NV		04/10/2023									4,790	4,790			
6600850538	WESTBOROUGH	MA		04/10/2023									2,894	2,894			
6601695759	MORAGA	CA		04/10/2023									10,328	10,328			
6602690049	BELMONT	CA		04/10/2023									8,027	8,027			
6601711804	PLYMOUTH	MI		04/10/2023									3,648	3,648			
EB1223010400	COCOA	FL		12/18/2015		412,402							2,807	2,807			
6602685650	BOCA RATON	FL		04/10/2023									5,162	5,162			
6601733055	PISMO BEACH	CA		04/10/2023									14,645	14,645			
0877200	East Elmhurst	NY		02/07/2019													
6602700160	VERNON HILLS	IL		04/10/2023									3,975	3,975			
6602711498	SACRAMENTO	CA		04/10/2023									1,884	1,884			
6602683630	CAPE CORAL	FL		04/10/2023									5,526	5,526			
6601714196	SANTA FE	NM		04/10/2023									4,525	4,525			
6602699115	MOUNTAIN HOUSE	CA		04/10/2023									3,387	3,387			
6600669680	JACKSONVILLE	FL		04/10/2023									869	869			
EB1380003155	LAVALLETTE	NJ		12/16/2016		672,293							4,536	4,536			
6600939976	BRONX	NY		04/10/2023									494	494			
6602689447	SAN JOSE	CA		04/10/2023									8,680	8,680			
6600838616	SAN FRANCISCO	CA		04/10/2023									4,576	4,576			
6600024282	JACKSONVILLE	FL		04/10/2023									515	515			
6601738799	OAKLAND	CA		04/10/2023									2,734	2,734			
6601481465	CONCORD	MA		04/10/2023									11,622	11,622			
6601747840	CUTCHOGUE	NY		04/10/2023									4,125	4,125			
6601698068	WHITE PLAINS	NY		04/10/2023									3,633	3,633			
6600605072	SAN DIEGO	CA		04/10/2023									5,668	5,668			

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EB1596053960	PACIFICA	CA		12/16/2016		592,710							3,946	3,946			
6602701762	WILMETTE	IL		04/10/2023									6,446	6,446			
6601738229	PHOENIX	AZ		04/10/2023									3,328	3,328			
6600037227	JACKSONVILLE	FL		04/10/2023									2,118	2,118			
6601747444	TARRYTOWN	NY		04/10/2023									7,197	7,197			
6602696152	SAN DIEGO	CA		04/10/2023									5,191	5,191			
6600011693	JACKSONVILLE	FL		04/10/2023									525	525			
6602702026	DEERFIELD	IL		04/10/2023									3,502	3,502			
6601028712	PORTOLA VALLEY	CA		04/10/2023									33,874	33,874			
6600830126	HENDERSONVILLE	TN		04/10/2023									7,539	7,539			
6602698109	SANTA CLARITA	CA		04/10/2023									4,656	4,656			
EB1541040437	DALLAS	TX		08/19/2016		784,299							5,471	5,471			
6601818021	ARLINGTON	VA		04/10/2023									3,871	3,871			
6601685958	ST. JAMES	NY		04/10/2023									3,461	3,461			
6601726125	LOS ANGELES	CA		04/10/2023									10,061	10,061			
6600814609	WHEELING	IL		04/10/2023									824	824			
6600555897	WESTON	FL		04/10/2023									(1,495)	(1,495)			
6601750786	PHOENIX	AZ		04/10/2023									2,994	2,994			
6601811901	SAN DIEGO	CA		04/10/2023									5,107	5,107			
6601486639	PROSPECT	KY		04/10/2023									3,770	3,770			
6601700062	CHICAGO	IL		04/10/2023									2,697	2,697			
6600989013	FOUNTAIN HILLS	AZ		04/10/2023									1,861	1,861			
PEB1353007397	WAYNE	NJ		11/17/2017		393,874							4,833	4,833			
6601699397	ENCINITAS	CA		04/10/2023									2,780	2,780			
6600717703	MERIDIAN	ID		04/10/2023									3,046	3,046			
6601203513	JACKSONVILLE	FL		04/10/2023									397	397			
6601686527	HARRISON	NY		04/10/2023									19,669	19,669			
6600792706	INWOOD	NY		04/10/2023									4,955	4,955			
6601688333	WILKINSON	IN		04/10/2023									10,752	10,752			
FR125773668	BOSTON	MA		12/02/2016		730,929							4,976	4,976			
6600037284	OAKLAND	CA		04/10/2023									5,631	5,631			
6600795600	FT. LAUDERDALE	FL		04/10/2023									5,509	5,509			
6601711176	SCOTTSDALE	AZ		04/10/2023									4,566	4,566			
6602701911	LAS VEGAS	NV		04/10/2023									13,078	13,078			
6602676592	CALABASAS	CA		04/10/2023									10,073	10,073			
6602677962	SAN MATEO	CA		04/10/2023									3,779	3,779			
6600672163	REHOBOTH BEACH	DE		04/10/2023									8,963	8,963			
6600921131	MOUNTAIN HOME	ID		04/10/2023									2,501	2,501			
6602675040	FRANKLIN	TN		04/10/2023									5,795	5,795			
6601823187	TUCSON	AZ		04/10/2023									2,076	2,076			
6601742700	WATSONVILLE	CA		04/10/2023									5,142	5,142			
6602674233	DANVILLE	CA		04/10/2023									7,832	7,832			
6601203349	JACKSONVILLE	FL		04/10/2023									668	668			
6600026808	JACKSONVILLE	FL		04/10/2023									798	798			
0855900	San Francisco	CA		03/26/2018													
6601686584	VERNON HILLS	IL		04/10/2023									3,588	3,588			
6602676915	ALEXANDRIA	VA		04/10/2023									6,704	6,704			
0855800	Newport Beach	CA		05/30/2018													
6601483347	DUBLIN	CA		04/10/2023									13,886	13,886			
6601225540	JACKSONVILLE	FL		04/10/2023									449	449			
6602702109	LOS ANGELES	CA		04/10/2023									6,399	6,399			

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PEB1706608395	HOLMDEL	NJ		11/17/2017		490,388							3,093	3,093			
EB1541039250	HOUSTON	TX		08/07/2015		563,866							3,880	3,880			
6601678466	BRAINTREE	MA		04/10/2023									10,900	10,900			
6602695964	SEBASTOPOL	CA		04/10/2023									6,348	6,348			
6601825273	SCOTTSDALE	AZ		04/10/2023									3,599	3,599			
6601681148	NEW YORK	NY		04/10/2023									25,083	25,083			
0846900	Freehold	NJ		10/19/2017													
6601487876	HENDERSON	NV		04/10/2023									11,151	11,151			
6601685123	MC LEAN	VA		04/10/2023									24,860	24,860			
6601810036	BRADENTON	FL		04/10/2023									3,212	3,212			
EB1352004267	LARCHMONT	NY		12/18/2015		851,999							8,245	8,245			
6601482885	WINCHESTER	MA		04/10/2023									11,731	11,731			
6602682830	SAN DIEGO	CA		04/10/2023									7,982	7,982			
6600011685	JACKSONVILLE	FL		04/10/2023									525	525			
0697900	New York	NY		09/13/2013													
6601673483	RANCHO CUCAMONGA	CA		04/10/2023									9,154	9,154			
6601707489	BROOKLYN	NY		04/10/2023									3,279	3,279			
PEB1538606265	PONTE VEDRA BEACH	FL		11/17/2017		525,267							3,643	3,643			
6602692045	MORONGO VALLEY	CA		04/10/2023									2,501	2,501			
6601682948	BROOKLYN	NY		04/10/2023									11,191	11,191			
6602675867	SAN FRANCISCO	CA		04/10/2023									7,989	7,989			
PEB1784005854	SCOTTSDALE	AZ		11/17/2017		468,231							2,979	2,979			
6602680354	LOS GATOS	CA		04/10/2023									8,094	8,094			
6602685999	SAN CARLOS	CA		04/10/2023									10,384	10,384			
6601286161	COLONIAL BEACH	VA		04/10/2023									939	939			
6601202119	ATLANTIC BEACH	FL		04/10/2023									498	498			
6602684315	WALNUT CREEK	CA		04/10/2023									4,376	4,376			
6601825224	SCOTTSDALE	AZ		04/10/2023									5,953	5,953			
6601211615	MURFREESBORO	TN		04/10/2023									352	352			
6602675842	NASHVILLE	TN		04/10/2023									7,830	7,830			
6602705300	GILBERT	AZ		04/10/2023									2,020	2,020			
6601748194	BROOKLYN	NY		04/10/2023									7,492	7,492			
6601693291	MANCHESTER	MA		04/10/2023									5,287	5,287			
6600028762	JACKSONVILLE	FL		04/10/2023									449	449			
6601811430	SACRAMENTO	CA		04/10/2023									2,719	2,719			
6602680974	COTO DE CAZA	CA		04/10/2023									7,055	7,055			
6601204503	JACKSONVILLE	FL		04/10/2023									596	596			
6601713115	FORT LAUDERDALE	FL		04/10/2023									6,972	6,972			
6602688266	LAGUNA NIGUEL	CA		04/10/2023									7,883	7,883			
EB1541040428	RIDGEFIELD	CT		08/19/2016		389,375							3,525	3,525			
6602705839	TRUCKEE	CA		04/10/2023									3,641	3,641			
6602687540	COTO DE CAZA	CA		04/10/2023									7,455	7,455			
6602692052	CAMARILLO	CA		04/10/2023									3,088	3,088			
6600602160	PLEASANT HILL	CA		04/10/2023									2,500	2,500			
6600931445	ENCINITAS	CA		04/10/2023									3,182	3,182			
6601482117	PARK RIDGE	IL		04/10/2023									10,773	10,773			
PEB1367015807	HAWI	HI		11/17/2017		789,350							4,827	4,827			
0931300	Denver	CO		02/26/2021													
6602700889	SAN FRANCISCO	CA		04/10/2023									5,057	5,057			
6600011362	JACKSONVILLE	FL		04/10/2023									700	700			
6600624230	ASHBURN	VA		04/10/2023									3,460	3,460			

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6601202002	ATLANTIC BEACH	FL		04/10/2023									666	666			
6602681394	LOOKOUT MOUNTAIN	TN		04/10/2023									3,706	3,706			
6601697128	STUDIO CITY	CA		04/10/2023									5,133	5,133			
0802500	Falls Church	VA		11/10/2016		84,885,054							457,427	457,427			
6600677071	JACKSONVILLE	FL		04/10/2023									963	963			
PEB1541042093	MINNEAPOLIS	MN		11/17/2017		488,632							3,242	3,242			
6602687656	PHOENIX	AZ		04/10/2023									3,174	3,174			
6602684372	CHICAGO	IL		04/10/2023									3,247	3,247			
6601482000	GALLATIN	TN		04/10/2023									9,738	9,738			
6600682006	JACKSONVILLE	FL		04/10/2023									511	511			
6600012063	JACKSONVILLE	FL		04/10/2023									703	703			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		1,118,544							16,845	16,845			
PH7134019533	HOLMDEL	NJ		09/18/2015		679,269							4,652	4,652			
6602694710	WILDWOOD	MO		04/10/2023									7,812	7,812			
6600010489	JACKSONVILLE	FL		04/10/2023									328	328			
0958400	Austin	TX		01/31/2022													
0708403	Los Angeles	CA		08/19/2014		1,216,716							13,840	13,840			
6601477182	NAPERVILLE	IL		04/10/2023									9,896	9,896			
6602705995	SHOW LOW	AZ		04/10/2023									3,393	3,393			
6601735472	LAKE CITY	FL		04/10/2023									1,990	1,990			
6601747147	ORANGE	CA		04/10/2023									5,345	5,345			
6602685551	UNION CITY	CA		04/10/2023									4,733	4,733			
6602702265	APOLLO BEACH	FL		04/10/2023									4,245	4,245			
6600675984	JACKSONVILLE	FL		04/10/2023									835	835			
6601678730	HUNTINGTON	NY		04/10/2023									7,004	7,004			
6602705102	HUNTINGTN BCH	CA		04/10/2023									3,030	3,030			
6601225318	JACKSONVILLE	FL		04/10/2023									667	667			
6601684274	WILMETTE	IL		04/10/2023									27,858	27,858			
6600676867	JACKSONVILLE	FL		04/10/2023									1,009	1,009			
6600933235	PALM SPRINGS	CA		04/10/2023									4,643	4,643			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		344,448							4,621	4,621			
6600675828	JACKSONVILLE	FL		04/10/2023									433	433			
6602696087	RANCHO MIRAGE	CA		04/10/2023									2,780	2,780			
6600676321	JACKSONVILLE	FL		04/10/2023									802	802			
6600028887	JACKSONVILLE	FL		04/10/2023									449	449			
6601736918	NAPLES	FL		04/10/2023									2,225	2,225			
6601708362	NAPERVILLE	IL		04/10/2023									3,465	3,465			
6602683986	DANVILLE	CA		04/10/2023									27,103	27,103			
PEB1352004687	EAST QUOGUE	NY		11/18/2016		869,267							5,825	5,825			
6602694751	RENO	NV		04/10/2023									2,562	2,562			
6601698167	NEW YORK	NY		04/10/2023									5,216	5,216			
6602684109	NEWPORT BEACH	CA		04/10/2023									9,655	9,655			
6602682681	FOLSOM	CA		04/10/2023									3,603	3,603			
6602686963	CORTE MADERA	CA		04/10/2023									5,115	5,115			
6602683556	RANCHO CUCAMONGA	CA		04/10/2023									4,640	4,640			
6602682400	ALTADENA	CA		04/10/2023									21,405	21,405			
6601751800	OWASSO	OK		04/10/2023									4,372	4,372			
0833600	Harrisburg	PA		12/29/2016		45,789,874							249,691	249,691			
6601741694	FORT LAUDERDALE	FL		04/10/2023									4,190	4,190			
6601681130	NEW YORK	NY		04/10/2023									11,224	11,224			
6600927641	HENDERSON	NV		04/10/2023									3,278	3,278			

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6601713438	TOLUCA LAKE	CA		04/10/2023									8,254	8,254			
EB1787004136	DUBLIN	CA		12/16/2016		380,700							2,582	2,582			
6601682971	NEW YORK	NY		04/10/2023									20,773	20,773			
6601692376	LOS ALAMITOS	CA		04/10/2023									18,206	18,206			
6601820373	CARMEL	CA		04/10/2023									4,109	4,109			
EB1540094372	DALLAS	TX		08/19/2016		954,525							6,563	6,563			
6601203455	JACKSONVILLE	FL		04/10/2023									702	702			
6600850736	PHOENIX	AZ		04/10/2023									4,259	4,259			
6601224139	JACKSONVILLE	FL		04/10/2023									819	819			
0593401	Austin	TX		06/26/2015													
6602710581	FRESNO	CA		04/10/2023									973	973			
PEB1784004763	SAN FRANCISCO	CA		11/18/2016		868,435							5,926	5,926			
6601809830	NEWBURY PARK	CA		04/10/2023									7,240	7,240			
6602700723	SANTA CLARA	CA		04/10/2023									5,083	5,083			
6601804070	MCLEAN	VA		04/10/2023									2,009	2,009			
6601687053	MC LEAN	VA		04/10/2023									11,117	11,117			
6602710532	NAPLES	FL		04/10/2023									1,419	1,419			
6602702034	LONG BEACH	IN		04/10/2023									2,101	2,101			
6601487538	WEST NYACK	NY		04/10/2023									8,227	8,227			
6601691832	BEMIDJI	MN		04/10/2023									9,863	9,863			
6600680463	JACKSONVILLE	FL		04/10/2023									496	496			
6601286757	LAS VEGAS	NV		04/10/2023									462	462			
6600026972	JACKSONVILLE	FL		04/10/2023									1,196	1,196			
6602674258	SAN JOSE	CA		04/10/2023									7,527	7,527			
6602688142	PAYSON	AZ		04/10/2023									3,709	3,709			
6600011917	JACKSONVILLE	FL		04/10/2023									649	649			
6601482083	UPLAND	CA		04/10/2023									9,043	9,043			
6600026428	JACKSONVILLE	FL		04/10/2023									626	626			
6602698562	UPLAND	CA		04/10/2023									3,498	3,498			
6600024647	JACKSONVILLE	FL		04/10/2023									514	514			
6600231697	BROOKLYN	NY		04/10/2023									2,603	2,603			
6601224352	JACKSONVILLE	FL		04/10/2023									776	776			
6602711316	GUALALA	CA		04/10/2023									2,123	2,123			
6601486498	SARATOGA	CA		04/10/2023									15,452	15,452			
6602701606	LA JOLLA	CA		04/10/2023									8,373	8,373			
PEB1784006089	SAN FRANCISCO	CA		01/11/2018		912,037							5,827	5,827			
6602675115	CARMEL VALLEY	CA		04/10/2023									5,209	5,209			
6601685370	DIX HILLS	NY		04/10/2023									20,745	20,745			
6600483124	WEST SACRAMENTO	CA		04/10/2023									3,076	3,076			
6601051268	DISCOVERY BAY	CA		04/10/2023									2,525	2,525			
6601819920	BRENTWOOD	TN		04/10/2023									2,414	2,414			
6601469197	ATLANTIC BEACH	FL		04/10/2023									691	691			
6601808527	ST PETERSBURG	FL		04/10/2023									3,214	3,214			
6601486571	JOHNSON CITY	TN		04/10/2023									9,914	9,914			
EB1351003811	MANHASSET	NY		08/07/2015		1,029,503							7,320	7,320			
6601472902	SAN DIEGO	CA		04/10/2023									10,885	10,885			
6601748665	LOS ANGELES	CA		04/10/2023									4,061	4,061			
6601673574	SANTA FE	NM		04/10/2023									8,344	8,344			
6602695840	OAKLAND	CA		04/10/2023									4,750	4,750			
6601475426	DAVIS	CA		04/10/2023									12,403	12,403			
6602682657	BOISE	ID		04/10/2023									4,639	4,639			

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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
6601825281	SCOTTSDALE	AZ		04/10/2023									3,307	3,307			
6601482596	CHICAGO	IL		04/10/2023									13,055	13,055			
6601202077	ATLANTIC BEACH	FL		04/10/2023									726	726			
0967400	Sanford	FL		03/31/2022													
6602678655	RIVERSIDE	CA		04/10/2023									6,699	6,699			
6601743831	LOS ANGELES	CA		04/10/2023									10,826	10,826			
6602683622	TEMECULA	CA		04/10/2023									4,436	4,436			
6602679059	OAKLAND	CA		04/10/2023									4,814	4,814			
6601483115	MANHATTAN BEACH	CA		04/10/2023									14,395	14,395			
6602683499	SCOTTSDALE	AZ		04/10/2023									8,638	8,638			
6600986696	PASADENA	CA		04/10/2023									3,207	3,207			
6600676487	JACKSONVILLE	FL		04/10/2023									486	486			
6602704618	LAS VEGAS	NV		04/10/2023									2,231	2,231			
6601685735	WANTAGH	NY		04/10/2023									6,714	6,714			
6601203224	JACKSONVILLE	FL		04/10/2023									398	398			
6601202226	JACKSONVILLE	FL		04/10/2023									500	500			
6602698224	ANN ARBOR	MI		04/10/2023									2,131	2,131			
PEB1369002667	LAKELAND	FL		11/18/2016		425,705							2,917	2,917			
6601732008	WELLINGTON	FL		04/10/2023									9,283	9,283			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		897,936							6,267	6,267			
6602672658	WEST BLOOMFIELD	MI		04/10/2023									12,148	12,148			
6602711175	PHOENIX	AZ		04/10/2023									2,283	2,283			
6601716621	SAN JOSE	CA		04/10/2023									4,868	4,868			
6601383893	PASO ROBLES	CA		04/10/2023									4,223	4,223			
0582813	Southaven	MS		06/03/2014		16,692,210							100,236	100,236			
6602673524	DANVILLE	CA		04/10/2023									4,941	4,941			
6600024712	JACKSONVILLE BEACH	FL		04/10/2023									343	343			
6602701853	SANTA BARBARA	CA		04/10/2023									9,735	9,735			
6600921610	SAN RAFAEL	CA		04/10/2023									3,048	3,048			
6600935370	LAS VEGAS	NV		04/10/2023									4,034	4,034			
6602710482	FRANKLIN	TN		04/10/2023									6,209	6,209			
6602684570	WINTER SPRINGS	FL		04/10/2023									3,199	3,199			
6601203612	JACKSONVILLE	FL		04/10/2023									1,175	1,175			
6600795733	CORAL GABLES	FL		04/10/2023									6,982	6,982			
6602675834	VILLA PARK	CA		04/10/2023									6,124	6,124			
6600675240	JACKSONVILLE	FL		04/10/2023									627	627			
0701500	PHILADELPHIA	PA		12/06/2013		43,878,461							264,650	264,650			
PEB1564001353	GREENWOOD VILLAGE	CO		01/11/2018		850,721							5,879	5,879			
6600675182	JACKSONVILLE	FL		04/10/2023									610	610			
6600011628	JACKSONVILLE	FL		04/10/2023									648	648			
6600677030	JACKSONVILLE	FL		04/10/2023									962	962			
6602674738	BOSTON	MA		04/10/2023									4,662	4,662			
0857100	New York	NY		06/28/2018		62,439,007							288,167	288,167			
6601679290	NEW YORK	NY		04/10/2023									26,160	26,160			
6602676238	ATLANTIC BEACH	FL		04/10/2023									11,288	11,288			
6601811927	ALBANY	CA		04/10/2023									4,008	4,008			
6602701317	SAN FRANCISCO	CA		04/10/2023									4,607	4,607			
6601224162	JACKSONVILLE	FL		04/10/2023									781	781			
6601743518	SANTA FE	NM		04/10/2023									3,523	3,523			
6602704535	CARLSBAD	CA		04/10/2023									4,830	4,830			
6601486878	SOUTH BARRINGTON	IL		04/10/2023									11,476	11,476			

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	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
6601680017	GARDEN CITY	NY		04/10/2023									8,194	8,194			
6601676296	PALO ALTO	CA		04/10/2023									4,731	4,731			
6602689181	RANCHO CUCAMONGA	CA		04/10/2023									3,530	3,530			
6601678458	NEW HYDE PARK	NY		04/10/2023									7,916	7,916			
6602700020	KNOXVILLE	TN		04/10/2023									6,470	6,470			
6601475517	EVANSTON	IL		04/10/2023									8,942	8,942			
6600846056	BOLINAS	CA		04/10/2023									6,008	6,008			
6601827303	SACRAMENTO	CA		04/10/2023									10,197	10,197			
6601742734	IRVINE	CA		04/10/2023									5,072	5,072			
6602699362	CHINO HILLS	CA		04/10/2023									2,928	2,928			
6601709436	SAN DIEGO	CA		04/10/2023									4,412	4,412			
6601719302	TUCSON	AZ		04/10/2023									4,790	4,790			
6602694280	PALM CITY	FL		04/10/2023									4,905	4,905			
PEB1541042184	SEATTLE	WA		11/17/2017		410,772							2,470	2,470			
6600680513	JACKSONVILLE	FL		04/10/2023									888	888			
EB1784002958	MENLO PARK	CA		06/24/2016		471,663							3,249	3,249			
6602706589	NORTH HILLS	NY		04/10/2023									17,816	17,816			
6600569625	RIDGEWOOD	NY		04/10/2023									3,574	3,574			
6602710896	LITCHFIELD PARK	AZ		04/10/2023									3,841	3,841			
6600425471	VENICE	CA		04/10/2023									3,152	3,152			
6600012097	JACKSONVILLE	FL		04/10/2023									598	598			
6602701234	CHICAGO	IL		04/10/2023									3,105	3,105			
6601710533	ANN ARBOR	MI		04/10/2023									3,186	3,186			
6601710178	BOLTON	MA		04/10/2023									4,012	4,012			
6601736934	SAN JOSE	CA		04/10/2023									5,237	5,237			
6601477240	SMITHTON	IL		04/10/2023									581	581			
6601224071	JACKSONVILLE	FL		04/10/2023									707	707			
6602673839	SOUTH PASADENA	CA		04/10/2023									4,726	4,726			
6601808345	FREMONT	CA		04/10/2023									16,649	16,649			
6601698423	ORIENT	NY		04/10/2023									2,988	2,988			
6601224154	JACKSONVILLE	FL		04/10/2023									635	635			
6602689132	LIDO BEACH	NY		04/10/2023									5,953	5,953			
PH7132833976	PELHAM	NY		02/13/2015		564,000							3,958	3,958			
6601745521	SONOMA	CA		04/10/2023									12,162	12,162			
6602692433	SIMI VALLEY	CA		04/10/2023									7,029	7,029			
6600842725	PEQUOT LAKES	MN		04/10/2023									4,075	4,075			
6600676941	JACKSONVILLE	FL		04/10/2023									776	776			
6601702597	TIBURON	CA		04/10/2023									8,074	8,074			
6601711721	WALTHAM	MA		04/10/2023									3,119	3,119			
6600055823	SANTA ROSA	CA		04/10/2023									6,236	6,236			
6602678069	PHOENIX	AZ		04/10/2023									3,510	3,510			
6600010927	JACKSONVILLE	FL		04/10/2023									654	654			
0856300	Hackensack	NJ		05/22/2018		39,341,065							225,437	225,437			
6601727735	CHICAGO	IL		04/10/2023									3,393	3,393			
6601468793	JACKSONVILLE BEACH	FL		04/10/2023									923	923			
6601706879	SAN FRANCISCO	CA		04/10/2023									14,285	14,285			
6602691245	MCLEAN	VA		04/10/2023									19,342	19,342			
6601725481	CAMARILLO	CA		04/10/2023									3,383	3,383			
6601710475	SAN JOSE	CA		04/10/2023									4,992	4,992			
EB1221067634	JACKSONVILLE	FL		08/19/2016		274,194							10,091	10,091			
6602686807	SCOTTSDALE	AZ		04/10/2023									3,795	3,795			

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	2	3					8	9	10	11	12	13					
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6602682004	COOPER CITY	FL		04/10/2023									2,883	2,883			
6601202028	ATLANTIC BEACH	FL		04/10/2023									666	666			
EB1389003067	RICHBORO	PA		12/18/2015		359,989							2,613	2,613			
6600852120	TUCSON	AZ		04/10/2023									4,157	4,157			
6601696005	PONTE VEDRA BEACH	FL		04/10/2023									19,113	19,113			
0691200	CHERRY HILL	NJ		08/15/2012		122,334,506							4,200,522	4,200,522			
6602696574	CHICAGO	IL		04/10/2023									10,154	10,154			
6601703660	NEWCASTLE	CA		04/10/2023									3,844	3,844			
6601709873	NASHVILLE	TN		04/10/2023									3,523	3,523			
6601812123	SANTA ANA	CA		04/10/2023									6,117	6,117			
6601681759	NEW CITY	NY		04/10/2023									12,418	12,418			
6602710763	TOLUCA LAKE	CA		04/10/2023									3,497	3,497			
PEB1596055570	REDWOOD CITY	CA		11/17/2017		1,737,832							10,385	10,385			
6601737775	SARATOGA	CA		04/10/2023									10,984	10,984			
PEB1787003477	SAN BRUNO	CA		11/18/2016		460,537							11,395	11,395			
6602705722	RIPON	CA		04/10/2023									3,436	3,436			
EB1789004944	SAN JOSE	CA		12/16/2016		556,034							4,182	4,182			
6600676370	JACKSONVILLE	FL		04/10/2023									678	678			
6602701416	TARZANA	CA		04/10/2023									5,418	5,418			
6601752543	SIERRA MADRE	CA		04/10/2023									3,003	3,003			
6600876400	FREEDOM	CA		04/10/2023									1,310	1,310			
04119701	Jackson	NJ		12/20/2022													
6601805614	SUNNYVALE	CA		04/10/2023									6,272	6,272			
6602684380	UPLAND	CA		04/10/2023									3,418	3,418			
0696400	NEW YORK	NY		07/31/2013		76,893,696							524,607	524,607			
6602694975	BRIGHTON	MI		04/10/2023									4,053	4,053			
EB1596053514	CARMEL	CA		08/17/2016		474,083							4,590	4,590			
6601680330	BROOKLYN	NY		04/10/2023									12,578	12,578			
6601687012	NEW YORK	NY		04/10/2023									9,121	9,121			
6600011495	JACKSONVILLE	FL		04/10/2023									597	597			
6601224964	JACKSONVILLE	FL		04/10/2023									626	626			
6601827261	THOMPSONS STATION	TN		04/10/2023									8,674	8,674			
6602699032	UNION CITY	CA		04/10/2023									5,903	5,903			
6600437567	SAN JOSE	CA		04/10/2023									3,489	3,489			
6602681758	VIRGINIA BEACH	VA		04/10/2023									3,262	3,262			
6601203950	JACKSONVILLE	FL		04/10/2023									658	658			
6601676551	GRASS VALLEY	CA		04/10/2023									3,216	3,216			
6602683614	WESTLAKE VLG	CA		04/10/2023									7,167	7,167			
6601469031	ATLANTIC BEACH	FL		04/10/2023									585	585			
0840000	Seattle	WA		08/30/2017													
0719200	Manhasset	NY		11/20/2015		157,077,705							732,809	732,809			
6602701580	PLEASANTON	CA		04/10/2023									5,285	5,285			
6601696807	SAN MARCOS	CA		04/10/2023									4,077	4,077			
6601474833	EDWARDSVILLE	IL		04/10/2023									727	727			
6601743930	EVANSTON	IL		04/10/2023									5,533	5,533			
6602701564	SAN JOSE	CA		04/10/2023									6,358	6,358			
EB1789003354	LOS ALTOS	CA		03/24/2016		1,247,018							8,814	8,814			
6601742247	SAN MARINO	CA		04/10/2023									8,197	8,197			
6601818732	ARLINGTON	VA		04/10/2023									3,325	3,325			
6600851932	KNOXVILLE	TN		04/10/2023									3,334	3,334			
EB1216003368	CORAL GABLES	FL		08/19/2016		404,276							2,768	2,768			

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6601747477	SANIBEL	FL		04/10/2023									2,060	2,060			
6601817023	CULVER CITY	CA		04/10/2023									3,082	3,082			
6602681154	PORTER RANCH	CA		04/10/2023									3,470	3,470			
PEB1596053792	LONG BEACH	CA		11/18/2016		612,053							5,463	5,463			
6602682756	PLEASANTON	CA		04/10/2023									4,567	4,567			
6601204412	JACKSONVILLE	FL		04/10/2023									838	838			
6602689488	SANTA BARBARA	CA		04/10/2023									7,685	7,685			
PEB1784004714	SAN FRANCISCO	CA		11/18/2016		857,811							7,833	7,833			
6601721704	BROOKLYN	NY		04/10/2023									4,862	4,862			
0902400	Neptune City	NJ		12/16/2019		55,998,723							281,134	281,134			
6600989252	ARLINGTON	VA		04/10/2023									3,772	3,772			
6602673573	SANTA CRUZ	CA		04/10/2023									8,168	8,168			
6602671478	DAVIS	CA		04/10/2023									10,238	10,238			
6601203935	JACKSONVILLE	FL		04/10/2023									809	809			
6601727321	PASADENA	CA		04/10/2023									14,307	14,307			
6600025370	JACKSONVILLE	FL		04/10/2023									524	524			
6600025487	JACKSONVILLE	FL		04/10/2023									512	512			
6601698019	NEW YORK	NY		04/10/2023									10,213	10,213			
6602676774	HERMOSA BEACH	CA		04/10/2023									3,878	3,878			
6600785718	MCLEAN	VA		04/10/2023									4,238	4,238			
6602690387	SCOTTSDALE	AZ		04/10/2023									5,727	5,727			
6601680306	BROOKLYN	NY		04/10/2023									7,882	7,882			
6600039488	MORAGA	CA		04/10/2023									3,519	3,519			
6602675198	TOPANGA	CA		04/10/2023									6,544	6,544			
6600024548	JACKSONVILLE	FL		04/10/2023									390	390			
6601718262	CAPTIVA	FL		04/10/2023									48,859	48,859			
6602710920	CAMBRIDGE	MA		04/10/2023									2,479	2,479			
PH7133513403	SAN DIEGO	CA		08/07/2015		511,003							3,540	3,540			
0696100	New York	NY		04/18/2013													
6602673300	FRANKLIN	TN		04/10/2023									8,461	8,461			
6602680792	GLENDORA	CA		04/10/2023									5,425	5,425			
6600490392	HUNTINGTON BEACH	CA		04/10/2023									4,236	4,236			
6602701085	DELRAY BEACH	FL		04/10/2023									2,424	2,424			
6601685313	BROOKLYN	NY		04/10/2023									6,917	6,917			
6601165191	GALAX	VA		04/10/2023									576	576			
6602685270	GLENCOE	IL		04/10/2023									3,503	3,503			
6602680149	BOSTON	MA		04/10/2023									3,259	3,259			
6602685882	IRVINE	CA		04/10/2023									10,009	10,009			
6602699818	SAN FRANCISCO	CA		04/10/2023									6,055	6,055			
6600028861	JACKSONVILLE	FL		04/10/2023									469	469			
6601722785	NAPLES	FL		04/10/2023									3,415	3,415			
6602694744	DALY CITY	CA		04/10/2023									5,115	5,115			
6602674696	SAN RAMON	CA		04/10/2023									5,285	5,285			
PEB1540095614	SAN JUAN CAPISTRANO	CA		11/17/2017		1,163,602							6,943	6,943			
6600430968	CHICAGO	IL		04/10/2023									2,669	2,669			
6601489260	NAPLES	FL		04/10/2023									10,006	10,006			
6601204677	JACKSONVILLE	FL		04/10/2023									538	538			
0846300	Santa Monica	CA		09/05/2017													
EB1540094405	EAST HAMPTON	NY		08/19/2016		374,283							2,509	2,509			
6601480095	WASHINGTON	DC		04/10/2023									7,359	7,359			
6601470815	ATLANTIC BEACH	FL		04/10/2023									815	815			

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	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
0849901	Gig Harbor	WA		03/13/2018		32,950,156							164,798	164,798			
0698800	McLean	VA		08/30/2013		229,315,521							1,780,841	1,780,841			
6601699181	LOS ANGELES	CA		04/10/2023									5,620	5,620			
6602705821	OCEANSIDE	CA		04/10/2023									3,634	3,634			
EB1171013196	SEATTLE	WA		06/24/2016		573,315							3,885	3,885			
0955800	Atlanta	GA		12/22/2021													
EB1381010364	MARGATE CITY	NJ		06/24/2016		1,273,767							11,490	11,490			
6601678128	CHARLESTOWN	MA		04/10/2023									12,381	12,381			
6601827576	PALM SPRINGS	CA		04/10/2023									2,591	2,591			
6602688274	MESA	AZ		04/10/2023									4,153	4,153			
6602695410	TORRANCE	CA		04/10/2023									4,784	4,784			
PH7118598668	BLAINE	MN		01/29/2015		663,359							9,704	9,704			
6601740399	LONG BEACH	CA		04/10/2023									2,052	2,052			
0924500	Northborough	MA		10/29/2020													
6600036773	WESTMONT	IL		04/10/2023									3,420	3,420			
0863400	Kirkland	WA		08/01/2018		46,005,726							255,622	255,622			
0974900	Boston	MA		06/01/2022													
EB1353003379	BRIDGEWATER	NJ		12/18/2015		364,588							2,609	2,609			
6601686865	WASHINGTON	DC		04/10/2023									1,699	1,699			
6600086828	CHICAGO	IL		04/10/2023									2,990	2,990			
6601682864	NEW YORK	NY		04/10/2023									2,668	2,668			
6601716134	PALM BEACH	FL		04/10/2023									7,078	7,078			
6601735266	LAGUNA BEACH	CA		04/10/2023									3,192	3,192			
6600057241	DEL MAR	CA		04/10/2023									3,320	3,320			
6600024530	JACKSONVILLE	FL		04/10/2023									502	502			
6602676089	SAN RAMON	CA		04/10/2023									6,090	6,090			
6602684505	SCOTTSDALE	AZ		04/10/2023									3,701	3,701			
6600934993	SAN JOSE	CA		04/10/2023									4,190	4,190			
6602690833	BURNSVILLE	MN		04/10/2023									3,115	3,115			
6600025339	JACKSONVILLE	FL		04/10/2023									524	524			
6601203638	JACKSONVILLE	FL		04/10/2023									1,083	1,083			
6600441478	SEDONA	AZ		04/10/2023									2,941	2,941			
6602686930	MIROMAR LAKES	FL		04/10/2023									47,270	47,270			
6601224329	JACKSONVILLE	FL		04/10/2023									611	611			
6601224873	JACKSONVILLE	FL		04/10/2023									605	605			
6601697458	MORGAN HILL	CA		04/10/2023									13,065	13,065			
6601718023	MOUNTAIN HOUSE	CA		04/10/2023									4,821	4,821			
6602711746	SAN RAFAEL	CA		04/10/2023									4,994	4,994			
6601203497	JACKSONVILLE	FL		04/10/2023									749	749			
6601821777	SAN FRANCISCO	CA		04/10/2023									10,842	10,842			
6600689357	EVERGREEN PARK	IL		04/10/2023									3,343	3,343			
6600554841	PEMBROKE PINES	FL		04/10/2023									2,239	2,239			
6601733550	DUBLIN	CA		04/10/2023									6,365	6,365			
6600930918	AREA OF AGOURA HILLS	CA		04/10/2023									4,815	4,815			
6602677053	LOS ANGELES	CA		04/10/2023									7,068	7,068			
6600707134	JACKSONVILLE	FL		04/10/2023									6,633	6,633			
6600676933	JACKSONVILLE	FL		04/10/2023									1,091	1,091			
PH7132398855	SOUTHBURY	CT		12/29/2014		369,743							2,775	2,775			
6602681410	KANSAS CITY	MO		04/10/2023									3,289	3,289			
6600024514	JACKSONVILLE	FL		04/10/2023									342	342			
PEB1541040721	AUSTIN	TX		11/18/2016		921,080							5,760	5,760			

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6602671551	HUNTINGTON BEACH	CA		04/10/2023									9,200	9,200			
6602679638	NOVATO	CA		04/10/2023									4,839	4,839			
6602704345	MOORESBURG	TN		04/10/2023									5,036	5,036			
0940900	Baltimore	MD		07/08/2021													
6602672203	LAGUNA BEACH	CA		04/10/2023									24,261	24,261			
EB1786002719	MENLO PARK	CA		07/17/2015		660,249							4,845	4,845			
6602685437	REDLANDS	CA		04/10/2023									6,086	6,086			
EB1171012415	BOTHELL	WA		12/18/2015		260,453							6,547	6,547			
6602693308	SCOTTSDALE	AZ		04/10/2023									13,507	13,507			
6600039207	TUCSON	AZ		04/10/2023									3,262	3,262			
PH7131433901	WEXFORD	PA		08/28/2014		457,993							3,431	3,431			
6600680547	JACKSONVILLE	FL		04/10/2023									1,159	1,159			
6600679291	JACKSONVILLE	FL		04/10/2023									993	993			
6601685610	WAKEFIELD	MA		04/10/2023									8,576	8,576			
EB1541038421	DALLAS	TX		10/09/2015		523,590							4,783	4,783			
6601477281	SAINT LOUIS	MO		04/10/2023									2,854	2,854			
PEB1222558023	FAIRFIELD	CT		11/17/2017		394,897							8,502	8,502			
6601475103	FRANKLIN	MI		04/10/2023									9,144	9,144			
6602695311	BOZEMAN	MT		04/10/2023									3,311	3,311			
6602702083	SAN FRANCISCO	CA		04/10/2023									3,502	3,502			
0712900	Fountain Valley	CA		06/05/2015		70,978,607							368,645	368,645			
6602693837	RESTON	VA		04/10/2023									3,386	3,386			
PEB1369003125	NAPLES	FL		11/18/2016		790,707							7,405	7,405			
6601711382	MCLEAN	VA		04/10/2023									3,820	3,820			
6602675032	SCOTTSDALE	AZ		04/10/2023									4,765	4,765			
PH7132314662	COLLEYVILLE	TX		11/07/2014		424,787							3,801	3,801			
6601023408	HUNTINGTON BEACH	CA		04/10/2023									7,704	7,704			
6601203687	JACKSONVILLE	FL		04/10/2023									785	785			
6602699693	DANA POINT	CA		04/10/2023									3,421	3,421			
0949300	Elyria	OH		09/02/2021													
6602711167	SAN RAFAEL	CA		04/10/2023									3,467	3,467			
6601809343	SCOTTSDALE	AZ		04/10/2023									3,429	3,429			
6600919564	FULLERTON	CA		04/10/2023									7,727	7,727			
6601686600	NEEDHAM	MA		04/10/2023									14,843	14,843			
6601750323	LA JOLLA	CA		04/10/2023									3,208	3,208			
6602683663	CHINO HILLS	CA		04/10/2023									3,411	3,411			
PEB1540095870	CHARLOTTESVILLE	VA		03/21/2018		469,971							3,778	3,778			
6601485078	LAS VEGAS	NV		04/10/2023									7,726	7,726			
6602701614	SAN FRANCISCO	CA		04/10/2023									6,323	6,323			
6602696699	GLEN ELLYN	IL		04/10/2023									3,749	3,749			
6602692193	CHICAGO	IL		04/10/2023									2,519	2,519			
6601736876	PARKLAND	FL		04/10/2023									10,976	10,976			
6602706431	QUEEN CREEK	AZ		04/10/2023									8,597	8,597			
6602702398	PACIFICA	CA		04/10/2023									5,609	5,609			
PEB1596055536	WESTON	FL		01/11/2018		535,253							3,045	3,045			
6602688720	BOCA RATON	FL		04/10/2023									2,848	2,848			
0854500	San Diego	CA		05/08/2018													
6601693077	LOS ANGELES	CA		04/10/2023									3,363	3,363			
6600024480	JACKSONVILLE	FL		04/10/2023									443	443			
6601224253	JACKSONVILLE	FL		04/10/2023									413	413			
6602692029	OCEANSIDE	CA		04/10/2023									10,449	10,449			

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6601225433	JACKSONVILLE	FL		04/10/2023									1,074	1,074			
6601713271	PASADENA	CA		04/10/2023									14,414	14,414			
PH7118866214	GILROY	CA		09/18/2015		591,987							3,841	3,841			
6602682970	WALNUT CREEK	CA		04/10/2023									2,911	2,911			
6602685528	HENDERSON	NV		04/10/2023									4,578	4,578			
6602680024	THOUSAND OAKS	CA		04/10/2023									3,262	3,262			
6602687284	SAN MARCOS	CA		04/10/2023									5,039	5,039			
6600677279	JACKSONVILLE	FL		04/10/2023									929	929			
6602688571	SAN JOSE	CA		04/10/2023									2,714	2,714			
6601702639	PHOENIX	AZ		04/10/2023									9,514	9,514			
6602684943	BRENTWOOD	TN		04/10/2023									12,354	12,354			
6600935602	MOSS BEACH	CA		04/10/2023									3,137	3,137			
6602674092	SANTA CLARA	CA		04/10/2023									5,670	5,670			
6601678953	NEW YORK	NY		04/10/2023									32,503	32,503			
0958801	Austin	TX		12/23/2021													
6602698729	LADERA RANCH	CA		04/10/2023									6,255	6,255			
EB1351004649	BROOKLYN	NY		06/24/2016		640,983							5,210	5,210			
6600925827	IRVINE	CA		04/10/2023									3,538	3,538			
6601678623	ARLINGTON	VA		04/10/2023									14,276	14,276			
6601383901	GARDEN GROVE	CA		04/10/2023									3,002	3,002			
6601682823	EVANSTON	IL		04/10/2023									8,687	8,687			
6600011404	JACKSONVILLE	FL		04/10/2023									397	397			
6602674720	KETCHUM	ID		04/10/2023									10,034	10,034			
6602689645	WESTLAKE VILLAGE	CA		04/10/2023									4,881	4,881			
6600011206	JACKSONVILLE	FL		04/10/2023									795	795			
6602702745	EDINA	MN		04/10/2023									3,528	3,528			
6601724831	BRENTWOOD	TN		04/10/2023									32,852	32,852			
6601684118	ARMONK	NY		04/10/2023									13,573	13,573			
6602698463	CALDWELL	ID		04/10/2023									4,014	4,014			
6601683359	KINGS POINT	NY		04/10/2023									20,237	20,237			
6601040881	SAN MATEO	CA		04/10/2023									3,114	3,114			
6600924325	SAN JOSE	CA		04/10/2023									25,670	25,670			
6601735134	LAS VEGAS	NV		04/10/2023									4,763	4,763			
6600852864	MCHENRY	IL		04/10/2023									1,503	1,503			
6600938713	HIGHLAND MILLS	NY		04/10/2023									1,045	1,045			
6601754051	PORT ST JOE	FL		04/10/2023									11,812	11,812			
6601744383	RENO	NV		04/10/2023									2,334	2,334			
6601822130	DANVILLE	CA		04/10/2023									4,348	4,348			
6600934654	CARMEL	CA		04/10/2023									27,970	27,970			
6601682393	SAINT ALBANS	MO		04/10/2023									12,769	12,769			
6602674613	DANVILLE	CA		04/10/2023									6,543	6,543			
6602696210	SWAMPSCOTT	MA		04/10/2023									4,447	4,447			
0971700	Jupiter	FL		04/26/2022													
6600666140	CAVE CREEK	AZ		04/10/2023									5,319	5,319			
6601714683	SCOTTSDALE	AZ		04/10/2023									5,558	5,558			
EB1540094622	TAMPA	FL		12/16/2016		543,450							3,877	3,877			
6602705557	HUNTINGTON BEACH	CA		04/10/2023									7,271	7,271			
6602685585	GRETNA	NE		04/10/2023									14,038	14,038			
6601717314	SCOTTSDALE	AZ		04/10/2023									3,508	3,508			
6602685791	SANTA FE	NM		04/10/2023									4,824	4,824			
PH7134163687	RYE BROOK	NY		09/18/2015		767,195							5,243	5,243			

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	2	3					8	9	10	11	12	13					
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6602683812	SAN DIEGO	CA		04/10/2023									5,079	5,079			
0842301	Dallas	TX		10/04/2022													
6600675331	JACKSONVILLE	FL		04/10/2023									843	843			
6601706572	SAN FRANCISCO	CA		04/10/2023									3,160	3,160			
FR125708359	LEXINGTON	MA		12/02/2016		733,497							5,020	5,020			
6602688068	VERDI	NV		04/10/2023									3,170	3,170			
6601486852	PIEDMONT	CA		04/10/2023									12,921	12,921			
6601678912	NEW YORK	NY		04/10/2023									16,438	16,438			
6601682922	SANDS POINT	NY		04/10/2023									12,790	12,790			
6601384032	ATLANTIC BEACH	FL		04/10/2023									699	699			
6600677428	JACKSONVILLE	FL		04/10/2023									833	833			
PH7133785928	WESTFIELD	NJ		08/21/2015		461,403							3,173	3,173			
6601739649	GREGORY	MI		04/10/2023									2,416	2,416			
6601681049	NEW YORK	NY		04/10/2023									10,304	10,304			
0876300	Denver	CO		01/25/2019													
PEB1541041408	HOUSTON	TX		08/14/2017		938,602							5,654	5,654			
6601692681	SAINT HELENA	CA		04/10/2023									15,034	15,034			
6602711605	WHITE STONE	VA		04/10/2023									5,167	5,167			
6601692475	SYOSSET	NY		04/10/2023									13,526	13,526			
PEB1143017692	LONG VALLEY	NJ		11/17/2017		471,098							2,957	2,957			
6602688605	LA MESA	CA		04/10/2023									4,811	4,811			
6601678847	BROOKLYN	NY		04/10/2023									6,657	6,657			
6602704980	EAGLE	ID		04/10/2023									2,593	2,593			
6602690767	BOLTON	MA		04/10/2023									3,329	3,329			
6601740829	MORGAN HILL	CA		04/10/2023									2,091	2,091			
6602711332	MOUNTAIN VIEW	CA		04/10/2023									4,654	4,654			
6602680552	SEBASTOPOL	CA		04/10/2023									4,473	4,473			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		990,460							6,919	6,919			
6602694926	EL SEGUNDO	CA		04/10/2023									4,622	4,622			
6602685312	TUCSON	AZ		04/10/2023									3,453	3,453			
6602688589	SAN BRUNO	CA		04/10/2023									5,232	5,232			
6601827477	FREMONT	CA		04/10/2023									4,572	4,572			
6602692250	LA VERNE	CA		04/10/2023									4,443	4,443			
6600011644	JACKSONVILLE	FL		04/10/2023									874	874			
6602699644	TRACY	CA		04/10/2023									4,145	4,145			
6601809202	NASHVILLE	TN		04/10/2023									3,632	3,632			
6601679365	EASTHAM	MA		04/10/2023									4,394	4,394			
0613100	LAS VEGAS	NV		12/20/2006		5,800,508							321,743	321,743			
6601723346	LYNNFIELD	MA		04/10/2023									8,370	8,370			
6601728154	SAN CARLOS	CA		04/10/2023									8,659	8,659			
6602693563	GLENDORA	CA		04/10/2023									14,835	14,835			
0919601	Cypress	CA		07/15/2020													
6601696443	SAN FRANCISCO	CA		04/10/2023									4,946	4,946			
6601708875	TUCSON	AZ		04/10/2023									2,468	2,468			
6602674654	BERKELEY	CA		04/10/2023									4,030	4,030			
6601383018	JACKSONVILLE	FL		04/10/2023									726	726			
6602675321	SANTA MONICA	CA		04/10/2023									4,465	4,465			
6602683101	LINCOLN	CA		04/10/2023									3,702	3,702			
6602700780	OAKLAND	CA		04/10/2023									6,189	6,189			
6601485953	SANTA MONICA	CA		04/10/2023									6,074	6,074			
6600524570	DAVIE	FL		04/10/2023									6,505	6,505			

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	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
6602674944	RIVIERA BEACH	FL		04/10/2023									8,954	8,954			
6602671239	FULLERTON	CA		04/10/2023									8,480	8,480			
6601383083	ATLANTIC BEACH	FL		04/10/2023									909	909			
6601723148	SAN JOSE	CA		04/10/2023									7,330	7,330			
6602677533	ALEXANDRIA	VA		04/10/2023									4,877	4,877			
6602693670	MOUNTAIN HOUSE	CA		04/10/2023									6,445	6,445			
0716400	Walnut Creek	CA		08/26/2015		91,979,641							520,441	520,441			
0910000	Nashville	TN		01/30/2020													
6601817908	OAKLAND	CA		04/10/2023									4,912	4,912			
6602687045	SAN JOSE	CA		04/10/2023									6,919	6,919			
6602700434	TARZANA	CA		04/10/2023									5,685	5,685			
6602691781	CHATTANOOGA	TN		04/10/2023									2,678	2,678			
6600681131	JACKSONVILLE	FL		04/10/2023									618	618			
6601687160	CAMBRIDGE	MA		04/10/2023									18,991	18,991			
6602681881	FRANKLIN	TN		04/10/2023									3,793	3,793			
6601713123	CAVE CREEK	AZ		04/10/2023									3,869	3,869			
6602702430	NEWCASTLE	CA		04/10/2023									6,462	6,462			
6601485292	LOS GATOS	CA		04/10/2023									5,839	5,839			
6601812107	YORBA LINDA	CA		04/10/2023									6,137	6,137			
6601818815	KEY WEST	FL		04/10/2023									2,540	2,540			
6602698745	PEMBROKE PINES	FL		04/10/2023									3,578	3,578			
EB1259001363	ASPEN	CO		08/07/2015		853,536							6,103	6,103			
6602687920	WASHINGTON	DC		04/10/2023									4,774	4,774			
6602690429	GILBERT	AZ		04/10/2023									3,812	3,812			
6601203604	JACKSONVILLE	FL		04/10/2023									596	596			
6601708578	SAN JOSE	CA		04/10/2023									4,963	4,963			
6601710657	ALTADENA	CA		04/10/2023									11,345	11,345			
6601483578	CARMEL	IN		04/10/2023									7,296	7,296			
6601714170	NASHVILLE	TN		04/10/2023									7,059	7,059			
0939100	Zetland	AUS		11/29/2021													
0867700	Brisbane	AUS		10/04/2018													
0915700	Spring Hill	AUS		03/16/2020													
0887700	South Brisbane	AUS		09/24/2019													
0881900	North Strathfield	AUS		04/16/2019													
0879200	Liverpool	AUS		10/15/2019													
0920700	Frankfurt	DEU		08/26/2022													
0876200	Dublin	IRL		11/21/2019													
0944801	Dublin	IRL		03/30/2023													
0944800	Dublin	IRL		12/02/2021													
04100002	Dublin	IRL		07/22/2022													
04100001	Dublin	IRL		07/22/2022													
04103000	Dublin 9	IRL		10/04/2022													
04100000	Dublin	IRL		07/22/2022													
0963300	Auckland	NZL		12/21/2021													
0887607	Illescas	ESP		12/23/2021													
04123400	Madrid	ESP		03/06/2023													
0887601	Toledo	ESP		10/04/2019													
0887606	Illescas	ESP		12/23/2021													
0718502	London	GBR		01/25/2023									(2,935)	(2,935)	(2,935)		(2,935)
0844700	London	GBR		07/28/2017													
0841800	HAMMERSMITH	GBR		06/15/2017													

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
0860000	London	GBR		05/11/2018													
0834800	LONDON	GBR		01/18/2017													
0720700	London	GBR		11/18/2015													
0718500	LONDON	GBR		04/25/2023									1,231,005	1,231,005	1,231,005		1,231,005
04120800	Stockton on Tees	GBR		03/31/2023													
0803402	Enfield	GBR		04/12/2018													
0849400	LONDON	GBR		02/28/2019													
0803401	Heston	GBR		10/18/2017													
0804100	Blackburn	GBR		01/03/2017													
0803405	Cricklewood	GBR		05/05/2021													
0854900	London	GBR		03/23/2018													
0853700	London	GBR		01/31/2018													
0855400	Wembley	GBR		02/21/2018								566,826	4,331,481	4,331,481	(522,688)		(522,688)
0855500	London	GBR		10/16/2020													
0887604	Warrington	GBR		12/10/2021													
0803403	London	GBR		10/24/2018													
0803404	Hackbridge	GBR		04/25/2020													
0962901	Wakefield	GBR		11/30/2022													
0803406	London	GBR		01/26/2022													
0719700	CAMBRIDGE	GBR		12/11/2015		53,209,268						134,783	664,010	664,010	(133,306)		(133,306)
0854600	London	GBR		03/30/2022													
04105600	London	GBR		03/24/2023													
0834200	Birmingham	GBR		02/08/2017													
0855501	London	GBR		04/17/2023									(122,336)	(122,336)	(122,336)		(122,336)
0803400	Heston	GBR		09/15/2016													
0962900	Wakefield	GBR		12/06/2021													
0884800	London	GBR		07/29/2019													
0887600	Warrington	GBR		10/04/2019													
0855000	Manchester	GBR		03/21/2018													
0859500	London	GBR		04/24/2018													
0855100	Nottingham	GBR		12/06/2018													
0711700	London	GBR		12/22/2014													
0706100	BOLTON	GBR		07/10/2014		115,630,760						202,002	803,131	803,131	(200,216)		(200,216)
04102700	Peterborough	GBR		09/23/2022													
0920000	London	GBR		08/06/2020													
4098700	London	GBR		11/30/2022		9,423,765							(36,376)	(36,376)	(36,376)		(36,376)
4121401	Melbourne	AUS		12/13/2022		4,777,525							5,044	5,044	5,044		5,044
4121402	Melbourne	AUS		12/13/2022		63,945							181	181	181		181
0299999. Mortgages with partial repayments						10,271,912,803						903,611	209,249,866	209,249,866	218,373		218,373
0801201	New York	NY		04/01/2018	06/30/2023	61,197,381		2,619			2,619		29,070,000	29,070,000		(32,130,000)	(32,130,000)
0696100	New York	NY		04/18/2013	04/25/2023	72,547,500							72,547,500	72,547,500			
04121400	Melbourne	AUS		02/23/2023	04/12/2023							(21,960)	12,036	12,036	12,036		12,036
0399999. Mortgages disposed						133,744,881		2,619			2,619	(21,960)	101,629,536	101,629,536	12,036	(32,130,000)	(32,117,964)
0599999 - Totals						10,813,624,724		2,845,617			2,845,617	881,651	830,853,766	830,853,766	230,409	(32,130,000)	(31,899,591)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA		01/31/2009			1,348,954			100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									1,348,954			XXX
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	TIAA		11/25/2020			20,000,000			100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									20,000,000			XXX
000000-00-0	645 Ventures IV, L.P.	WILMINGTON	US	645 Ventures Management, LLC		02/22/2023			292,646		5,087,869	0.000
000000-00-0	Aavishkaar Venture Management Services Private Limited	Mumbai	USA	Aavishkaar-Intellecap Group		11/05/2018			68,891			23.680
000000-00-0	Accion Digital Transformation Fund, L.P.	Wilmington	DE	Accion Digital Transformation Fund GP, LLC		08/25/2022	1		3,291,325		16,999,037	18.600
000000-00-0	Accordion DC Holdings	Wilmington	US	AmWINS		12/13/2022	3		404,318			4.490
000000-00-0	AFC Industries (Series E-1 Preferred)	Wilmington	GBR	AFC Industries		06/01/2023	3	652,105				21.550
000000-00-0	African Development Partners III, L.P.	London	CYM	Development Partners International LLP		09/10/2020			4,807,556		6,306,122	3.268
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP		04/09/2019	3		91,817		6,487,016	2.500
000000-00-0	Altas Partners Holdings III, LP	Grand Cayman	CYM	Altas Partners LP		01/27/2023	3		146,684		49,605,820	0.010
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	US	Altas Partners LP		12/01/2015	3		75,725		602,669	6.040
000000-00-0	Amplify.LACapital V, L.P.	Wilmington	GBR	Amplify		12/22/2022	1		350,000		900,000	5.000
000000-00-0	APIS GROWTH FUND II L.P.	London	DE	Apis Partners LLP		10/17/2018			185,210		6,715,859	5.710
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	US	Arlington Capital Group V, LLC		08/27/2019	3		2,300,453		2,461,120	1.773
000000-00-0	Arlington Capital Partners VI, LP	WILMINGTON	US	Arlington Capital Group VI LLC		05/25/2023	3	3,896,498			26,103,502	0.009
000000-00-0	Artemis Female Fund II, LP	Wilmington	DE	Artemis Female Fund II GP, LLC		05/31/2023	1	875,000			2,625,000	7.000
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	US	Atalaya Capital Management LP		08/26/2020			15,205		1,405,500	3.275
000000-00-0	Atlantic Street Capital V, LP	Wilmington	DE	Atlantic Street Capital		04/04/2023	3	572,511			24,429,046	3.300
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	US	Audax Management Company, L.L.C.		07/26/2021	2		4,697,721			12.500
000000-00-0	Audax Private Equity Origins Fund I, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		06/05/2023	3	551,529			9,448,471	0.000
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		114,045		7,970,220	5.050
000000-00-0	Aurora Equity Partners VI L.P.	Wilmington	DE	Aurora Capital Partners Management VI L.P.,		04/23/2021			3,068,545		23,127,883	2.840
000000-00-0	Avance Investment Partners, L.P.	Wilmington	IND	Avance		05/07/2021	3		4,040,243		18,479,945	7.000
000000-00-0	Aviom India Housing Finance Pvt Ltd	New Delhi	DE	Aviom India Housing Finance		03/27/2023			190,887		19,789,846	0.000
000000-00-0	AxInfra US LP	Wilmington	CYM	Axium Infrastructure		12/19/2018			4,836,930			4.270
000000-00-0	Bain Capital Venture Fund 2021 LP	George Town	CYM	Bain Capital		03/19/2021	1		187,500		1,262,660	0.610
000000-00-0	Bain Capital Venture Fund 2022, L.P.	Grand Cayman	DE	BCV 2022 General Partner, LLC		01/03/2023	1		374,905		9,450,095	1.000
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Bansk Management I, L.P.		11/12/2021	3		1,154,010		11,720,371	8.180
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Black Diamond Capital Management, LLC		06/21/2011			14,063			1.875
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	US	Beecken Petty O'Keefe & Co LLC		10/31/2018	3		255,485			9.810
000000-00-0	Beecken Petty O'Keefe VI	WILMINGTON	US	Beecken Petty O'Keefe & Co LLC		12/28/2022	3		8,785,369		22,391,020	7.273
000000-00-0	BenchStrength Partners, L.P.	Wilmington	US	Benchstrength GP, LLC		06/13/2023	1	2,439,905			2,560,095	10.000
000000-00-0	Bertram Capital V	Wilmington	DE	Bertram Capital Management LLC		05/18/2023	3	185,000			49,815,000	3.330
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Bertram Growth Capital IV GP, L.P.		11/09/2020	3		620,263		5,348,433	6.154
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		105,470		724,366	13.720
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Blackstone Group		02/06/2006	3		3,261		8,764,529	0.830
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Blackstone Group, The		04/06/2021			3,491		46,263,171	1.680
000000-00-0	Blue Point Capital Partners IV, L.P.	Wilmington	DE	Blue Point Capital Partners, LLC		08/24/2018	3		1,967,272			6.740
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP		08/15/2014			116,053		827,756	11.889
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Blue Sea Capital Management II LP		02/11/2020	3		840,775		2,117,173	5.890
000000-00-0	BPOC Ventus Fund	Wilmington	DE	Beecken Petty O'Keefe & Co LLC		12/13/2013	3		87,602		22,391,020	4.770
000000-00-0	Bridge Growth Partners II, LP	Wilmington	US	Bridge Growth Partners, LLC		04/29/2021	3		7,963,841		9,859,052	38.110
000000-00-0	Brookfield Infrastructure Debt III (Equity)	Wilmington	DE	Brookfield Infrastructure Debt III		03/24/2023			568,139		2,701,102	125.000
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management		09/18/2019			310,257		3,141,008	0.150
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	US	Calera Capital		04/25/2016	3		252,124			7.430
000000-00-0	Calera Capital Partners VI, L.P.	WILMINGTON	DE	Calera Capital Investors VI, L.P.		11/03/2022	3		5,580,663		27,582,861	6.670
000000-00-0	Calera XIX, LLC	Wilmington	DE	Calera Capital		02/06/2017	3		9,758		701,186	14.035
000000-00-0	Calera XXI, LLC	Wilmington	DE	Calera Capital		10/17/2018	3		58,571			8.955
000000-00-0	Calera XXIII, LLC	Wilmington	DE	Fitzmark		01/04/2021			6,747			2,950.000
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3		33,048		3,704	3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	NC	Carousel Capital Management Company, L.P.		12/28/2011	3		377,707		3,268,062	11.299

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	DE	Carousel Capital Management Company, L.P.		02/15/2017	3		121,636		1,579,256	7.500
000000-00-0	Carousel Capital Partners VI, L.P	Wilmington	DE	Carousel Capital Management Company, L.P.		04/21/2021	3		155,670		27,284,199	5.714
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	CCMP Capital Advisors, LLC		08/14/2014	3		442,678		4,992,597	1.192
000000-00-0	CCMP Co-Invest III A, L.P.	Wilmington	DE	CCMP Capital Advisors, LLC		08/22/2014	3		4,931			9.790
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Center Rock Capital Partners, LP		07/16/2020	3		12,856		563,938	0.600
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	MA	CenterOak Partners, LLC		01/14/2021	3		857,829		22,356,634	8.696
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	US	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3		260,303		12,163,530	5.000
000000-00-0	Choice Financial Group Common Equity	Wilmington	GBR	Choice Financial Group		05/26/2023	3	2,071,495			5	6.250
000000-00-0	Circularity European Growth Fund I LP	London	US	Circularity Capital LLP		10/26/2018			128,239		1,371,571	16.526
000000-00-0	CIVC SIB CF, L.P.	Wilmington	US	CIVC Partners		05/04/2023		6,955,244			8,167,520	5.000
000000-00-0	Class A Preferred Partnership Units (FreshEdge)	Wilmington	FRA	FreshEdge		05/01/2023	2	300,397			2,362,000	2.070
000000-00-0	Clean H2 Infra Fund	Richelieu	US	Hy24 SAS		08/10/2022	1		1,640,976		51,051,194	0.000
000000-00-0	COMMON CLASS B-1	Wilmington	US	Whitson's Culinary Group		06/02/2023	3	578,370				2,050.000
000000-00-0	Common Units (Mr Greens)	Wilmington	DE	Mr Greens		05/01/2023	3	135,354				20.600
000000-00-0	Connatix Equity	Wilmington	US	Connatix		08/24/2021	3		2,420			4.760
000000-00-0	Correlation Ventures III, L.P.	Wilmington	DE	Correlation Ventures		08/05/2022	1		500,000		6,900,000	7.860
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		51,051		1,529,189	2.682
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Court Square Capital Partners		11/04/2019	3		375,000		16,020,095	4.530
000000-00-0	Creation Investments Social Ventures Fund IV	Wilmington	DE	Creation Investments Capital Management, LLC		04/09/2018			625,000		1,625,000	14.286
000000-00-0	CSC LANCET HOLDINGS LP	Wilmington	DE	CSC Lancet Holdings, L.P.		08/16/2021	3		2,823			3.013
000000-00-0	CV Holdco, LLC	Wilmington	DE	Class Valuation		03/31/2021	2		4,129,761			3.290
000000-00-0	Dallas Venture Capital Fund II LP	Wilmington	VA	Dallas Venture Capital GP I LLC		11/10/2021	1		750,000		3,250,000	0.000
000000-00-0	DC Capital Partners Fund III, L.P	Santa Clara	NLD	DC Capital Partners		06/23/2022	3		245,401		19,959,636	3.530
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			3,554,842		18,000,501	4.941
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	DE	DIF Management B.V.		03/31/2020			5,287,346		19,802,878	1.650
000000-00-0	DigitalBridge Partners II	WILMINGTON	DE	Digital Bridge		02/12/2021	2		1,925,146		4,008,268	0.833
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Domain Entertainment Fund GP		10/29/2020			4,502,504		44,572,468	13.333
000000-00-0	Dunes Point Capital III, LP	Wilmington	DE	Dunes Point Capital		06/27/2022	3		2,539,278		19,668,049	3.900
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Gridiron Capital		04/06/2015	3		4,442			4.440
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Wasserstein & Co.		06/01/2016	3		901,358		3,559,629	9.697
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	CYM	Ecosystem Investment Partners		07/16/2020			220,000		4,855,769	2.200
000000-00-0	Elevar Equity IV, L.P.	George Town	DE	Elevar Equity		01/29/2018			195,000		1,812,203	15.540
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Energy & Minerals Group		01/16/2014			111,011		382,769	1.400
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group		10/29/2015			169,031		4,513,099	2.290
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	LUX	EnerVest Management Partners		07/06/2020			28,928		1,668,099	0.935
000000-00-0	EQT Infrastructure V	Luxembourg	DE	EQT Partners AB		08/13/2021			2,221,048		15,989,565	0.400
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Falcon Investment Advisors, LLC		05/06/2019	2		3,992,232		5,279,571	10.900
000000-00-0	Falfurrias Capital Partners V, LP	Wilmington	CAN	Falfurrias Management Partners, LP		09/20/2021	3		2,240,000		23,205,000	4.118
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CYM	Fengate		06/05/2019			303,624		7,769,163	35.228
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	DE	Friedman Fleischer & Lowe, LLC		03/27/2015	3		415,681		43,122,160	4.350
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	US	Fifth Wall Ventures Retail Fund, L.P.		03/06/2020	1		50,000		760,053	9.900
000000-00-0	Fortune-Class A-2 Preferred Units	Wilmington	DE	Fortune International LLC		05/08/2023	3	9,360,000				8.400
000000-00-0	Founders Fund VII, LP	Wilmington	DE	Founders Fund, LLC		09/25/2020	1		150,000		200,000	0.410
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital		11/21/2017	3		101,428		4,387,865	4.161
000000-00-0	Frontier Opportunity Fund A LP	Wilmington	CYM	Frontier Capital		09/22/2022	3		1,556,528		7,943,472	4.780
000000-00-0	Further Global Capital Partners II, L.P.	Geogetown	US	Further Global Capital Management, L.P.		08/17/2022	3		433,152		15,056,577	2.500
000000-00-0	Gannett Fleming - Common Equity	Wilmington	DE	Gannett Fleming		06/30/2023	3	5,143,585				3.400
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3		14,014,299			8.330
000000-00-0	GI Partners Fund V LP	Wilmington	DE	GI Partners		02/16/2018	3		1,097,456			1.440
000000-00-0	GI Partners Fund VI LP	WILMINGTON	CYM	GI GP VI LP		09/29/2021	3		3,905,358		11,403,496	1.231
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)	Grand Cayman	DE	BlackRock Global Renewable Power		08/20/2020			2,650,769		10,873,322	10.950
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Graham Partners		11/06/2019	3		4,388,795		4,666,701	7.325

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

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000000-00-0	Grain Spectrum Holdings IV L.P.	WILMINGTON	DE	Grain Management		06/03/2022	1		166,361		24,188,741	2.500
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Greenbriar Equity Group		08/02/2021	3		10,052,804		1,542,431	1.850
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Gridiron Capital		07/25/2011	3		17,349		13,798,235	7.045
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Gridiron Capital		04/06/2015	3		664,359		10,331,899	4.706
000000-00-0	GRIDIRON CAPITAL FUND IV, L.P.	Wilmington	MUS	Gridiron Capital, LLC		05/06/2020	3		1,215,420		3,501,083	6.030
000000-00-0	Growth Catalyst Partners LLC	Port Louis	US	Global Impact Advisor LLC		06/08/2016			56,732		2,646,526	13.265
000000-00-0	GROWTHCURVE CAPITAL PARTNERS I LP	WILMINGTON	DE	Altvia Solutions, LLC		03/02/2023	1		1,255,385		5,044,615	0.000
000000-00-0	Gryphon Partners V, L.P.	Wilmington	DE	Gryphon Advisors, LLC		08/30/2018	3		4,381,560		4,783,567	4.980
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Gryphon Advisors, LLC		12/18/2020			5,181,835		6,021,500	2.560
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.		04/15/2015	2		130,542		258,378	10.636
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.		06/28/2018	2		416,708		9,693,015	7.370
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Associates VIII, L.P.		11/27/2019	3		40,105			0.732
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wimington		Harvest Partners, Inc.		12/18/2020	2		4,475,346		30,313,205	4.590
000000-00-0	Hedosophia European Fintech Partners II, L.P.	St. Peter Port	DE	Hedosophia		08/24/2022	1		352,664		3,569,646	2.110
000000-00-0	HGGC Fund IV, LP	Wilmington	AUS	HGGC Fund IV GP, LP		06/30/2022	3		1,842,476		8,608,436	0.730
000000-00-0	Horizon Roads Pty Ltd	Sydney	US	ConnectEast Management Limited		10/18/2011			54,455			9.910
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	US	HPS Core Senior Lending II		03/29/2023			1,334,457		14,621,179	2.900
000000-00-0	Hunter Point Capital Investors LP	Wilmington	DE	HPC Management Holdings LP		06/16/2023		10,152,725			239,847,275	9.670
000000-00-0	ICV Partners III, LP	Wilmington	DE	ICV Capital Partners, LLC		04/17/2014	3		150,000		92,408	5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	US	IGP Capital Partners		07/01/2016	3		159,366			3.750
000000-00-0	Insignia Capital Partners II, LP	Wilmington	DE	Insignia Capital Group, LLC		01/03/2023	3		1,440		12,845,039	5.000
000000-00-0	Integrity Marketing Group	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		09/25/2019	3		74,945		219,729	50.800
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama		Investcorp Investment Advisers LLC		02/01/2022	3		3,729,191		18,016,222	3.200
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Kaizen Management Advisors		03/23/2017			897,606		224,052	12.640
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company		11/23/2015	3		37,543		3,687,408	2.060
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company		12/13/2018	3		179,260		6,702,145	1.890
000000-00-0	Kelso Investment Associates XI, L.P.	WILMINGTON	DE	Kelso & Company		06/27/2022	3		328,948		33,278,900	2.220
000000-00-0	KELSO XI TAILWIND CO-INVESTMENT, L.P.	Wilmington	US	Pathstone		05/10/2023	3	7,052,213			1,763,054	2.300
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.	Grand Cayman	CYM	Kinterra Capital Corp.		07/15/2022	1		3,246,543		63,118,338	1.900
000000-00-0	Kohlberg Investors IX, L.P.	Wilmington	DE	Kohlberg & Co., L.L.C.		12/18/2020	3		3,068,103		11,393,576	2.000
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Kohlberg & Company, LLC		08/30/2017	3		119,422		5,212,670	14.313
000000-00-0	KPCB China Fund II, L.P.	Grand Cayman	CYM	Kleiner Perkins Caufield & Byers		08/26/2020	1		100,000		2,284,638	2.294
000000-00-0	LeapFrog IV Emerging Consumer GP, LP	Ebene	MUS	LeapFrog Investments Ltd		05/25/2023	1	3,790,663			16,209,337	2.000
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Linden Manager LLC		07/08/2020	2		306,020			8.000
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3		351,587		4,861,943	0.902
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Main Post Growth Management II, LLC		06/25/2019	3		3,486,890		1,602,851	4.286
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013			88,024			38.610
000000-00-0	Mandala FF SPV	Port Louis	MUS	Mandala		12/17/2015			150,000		3,668,851	23.077
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala		12/17/2015			70,737		7,567,008	21.320
000000-00-0	MDCP Insurance SPV L.P.	Wilmington	US	Madison Dearborn Partners, Inc.		05/05/2023		17,777,778			2,222,222	0.900
000000-00-0	Meritus Gas Partners - Common Equity	Wilmington	US	Meritus Gas Partners		04/06/2023	3	7,248,025				0.000
000000-00-0	MiddleGround Partners II, L.P.	Wilmington	DE	MiddleGround Management, LP		11/15/2021	3		6,303,370		4,373,401	4.020
000000-00-0	MidOcean Partners VI, LP	WILMINGTON	DE	MidOcean US Advisor, LP		08/24/2022	3		1,690		42,292,013	3.550
000000-00-0	Mountaingate Capital Fund I, LP	Wilmington	DE	Mountaingate Capital Management, LP		07/26/2017	3		704,213			7.595
000000-00-0	Mountaingate Capital Fund II, L.P.	Wilmington	DE	Mountaingate Management Co. II, LLC		08/25/2021	3		4,033,058		13,331,009	8.400
000000-00-0	MRI HP SCF Investor, LP	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		02/06/2020	3		75,000			19.999
000000-00-0	MT Nutrition II, LP	Wilmington	US	Manna Tree Partners		12/14/2022			199,850		2,343,692	2.920
000000-00-0	NEFCO Common Equity	Wilmington	US	NEFCO		08/05/2022	3		(339,352)			9.530
000000-00-0	NEFCO PEFER B-1	Wilmington	US	NEFCO		05/16/2023	3	339,352				9.530
000000-00-0	New Markets Education Partners III, L.P	WILMINGTON	US	New Markets Education Partners III, LLC (NMEP)		07/21/2022	1		525,976		15,767,778	10.000
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	New Mountain Capital LLC		12/10/2014	3		52,230		3,968,370	0.997
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC		11/29/2017	3		112,200		4,585,443	0.569
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		3,145		9,427,248	2.837
000000-00-0	NexPhase Capital Fund IV, L.P.	Wilmington	DE	NexPhase Capital Fund IV, GP		02/25/2020	3		1,406,553		3,167,914	12.570

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000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	NGP Energy Capital Management, LLC		01/27/2012			38,516		213,985	1.394
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	MS Capital Partners Adviser Inc.		10/16/2015	3		1,707,620		5,267,215	3.540
000000-00-0	North Haven Capital Partners VII LP	Wilmington	DE	MS Capital Partners Adviser Inc.		10/28/2020	3		3,509,970		15,608,022	2.750
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Northlane Capital Partners, LLC		09/28/2020	3		603,832		8,329,891	6.667
000000-00-0	Nuveen Energy Transition Enhanced Credit Fund II SCA SICAV-RAIF	Grand Duchy	LUX	Glennmont Asset Management Ltd		09/23/2022			9,864,671		837,565	53.190
000000-00-0	OceanSound Partners Fund II, LP	Wilmington	US	OceanSound Partners II (GP), LP		05/26/2023	3	5,143,585	5,252,617		19,789,422	3.000
000000-00-0	One Equity Partners VIII, LP	WILMINGTON	DE	OEP Capital Advisors, L.P.		11/19/2021	3		8,754,374		4,015,690	2.000
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors		04/08/2015	1		13,830		5,642,800	1.667
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners		09/28/2018	3		6,183,568		9,479,163	2.570
000000-00-0	Pamlico Capital III Continuation Fund LP	Wilmington	US	Pamlico Capital Management, LP		01/27/2023			1,886,259		5,463,953	11.000
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Pamlico Capital Management, LP		10/15/2013	3		91,542		4,126,396	5.385
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Pamlico Capital Management, LP		12/20/2017	3		1,111,459		4,220,095	4.396
000000-00-0	Pamlico Capital V, L.P.	Wilmington	DE	Pamlico Capital Management, LP		04/27/2021	3		7,583,900		17,444,945	3.214
000000-00-0	ParkerGale Capital LP	Dover	DE	ParkerGale Management, LP		05/27/2016	3		109,375			6.250
000000-00-0	Patamar Fund II Feeder LP	Grand Cayman	CYM	Patamar Capital LLC		12/08/2020			270,000		3,180,000	82.640
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3		216,938			6.413
000000-00-0	Pen-Link Preferred Equity	Omaha	NE	Pen-Link Parent Corporation		03/01/2022			9,375,000			24.290
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Prudential Capital Partners		09/22/2021	2		1,641,927		28,913,104	2.273
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners		11/01/2013			18,207		3,488,881	1.030
000000-00-0	Pine Brook Capital Partners, L.P.	Wilmington	DE	Pine Brook Capital Partners		10/08/2008			22,388		2,994,446	4.350
000000-00-0	Plexus Equity Fund-A L.P.	Wilmington	DE	Plexus Capital, LLC		04/28/2021	3		875,000		6,650,000	6.500
000000-00-0	Plexus Fund VI-A, L.P.	Wilmington	DE	Plexus Capital, LLC		04/24/2023	2	3,000,000			12,000,000	12.500
000000-00-0	Power Digital Common Equity	CA	CA	Power Digital		03/15/2022	3		3,086			17.400
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners		04/26/2018	3		118,036		5,934,715	5.623
000000-00-0	PPC Fund III, LP	Wilmington	DE	PPC Partners		03/24/2021			783,082		16,247,928	4.550
000000-00-0	PREFER A-1	Wilmington	US	RegEd 2		06/30/2023	3	977,000				7.110
000000-00-0	Preferred Units (Mr Greens)	Wilmington	US	Mr Greens		05/01/2023	3	13,400,046				20.600
000000-00-0	PrimeFlight Common Equity	Wilmington	US	PrimeFlight		06/28/2023	3	4,949,275			50,725	10.900
000000-00-0	PROBO MED CLASS B	Wilmington	US	Probo Medical		05/01/2023	3	294,667				646.000
000000-00-0	Probo Medical (Common Equity)	Wilmington	DE	Probo Medical		03/07/2022	3		(294,667)			6.460
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2		20,426			3.478
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/27/2019			4,782,652		15,032	8.270
000000-00-0	Quadria Capital Fund III L.P.	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/23/2023		652,606			49,347,394	6.300
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Quadria Capital Investment Management Pte. Ltd		06/19/2015			182,973			6.670
000000-00-0	Radial Equity I LP	Wilmington	DE	Radial Equity Partners		05/03/2021	3		3,045,196		31,550,201	8.000
000000-00-0	RedBird Capital Partners Fund IV, LP	WILMINGTON	US	RedBird Capital Partners Management LLC		08/01/2022	3		15,704,037		5,881,879	4.470
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	RedBird Capital Partners Management LLC		09/17/2020	3		181,611			0.030
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management		07/23/2018	3		909,804		5,035,524	5.602
000000-00-0	Revelstoke III	Wilmington	DE	Revelstoke Capital Management		12/29/2021			4,894,587		21,322,325	2.670
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Ridgemont Equity Partners		06/19/2017	3		750,000		2,259,213	3.361
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Ridgemont Equity Partners		11/30/2015	3		571,626		12,562,472	6.118
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Riverside Co.		04/22/2019	3		891,894		12,905,549	16.130
000000-00-0	Roark Capital Partners III, LP	Dover	DE	Roark Capital Management, LLC		08/26/2020	3		8,566		4,472,813	0.640
000000-00-0	ROOFR INC.	Wilmington	US	Roofr		04/13/2023	1	999,998				90.000
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	RRE Investors		09/26/2017	1		368,407		1,027,316	3.770
000000-00-0	RRE Ventures VIII, L.P.	Wilmington	DE	RRE Investors		08/24/2021	1		920,400		15,324,419	12.600
000000-00-0	SCF Cranberry (Co-Invest) Holdings LP	Wilmington	US	Stonepeak Associates II		08/05/2022			106,672			17.900
000000-00-0	Shoreline Equity Partners Fund, L.P.	Wilmington	DE	Shoreline Equity Partners, LLC		01/21/2020	3		2,663,893		5,622,604	7.692
000000-00-0	SignalFire Fund IV, L.P.	WILMINGTON	US	SignalFire IV GP L.L.C		10/03/2022	1		140,000		1,327,500	2.000
000000-00-0	SkyKnight Aero Holdings, LLC	Wilmington	DE	SkyKnight Capital II GP, LLC		10/17/2019	3		13,632			13.630
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3		11,957		5,050,075	10.000
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Skynight Capital		04/29/2021	3		1,449,134		10,935,995	8.889
000000-00-0	Sparq Co-invest shares	Wilmington	US	Sparq		06/14/2023	3	9,560,000				16.700
000000-00-0	Spendmen (North Haven Saints Aggregator)	Wilmington	US	SpendMend		05/01/2023	3	413,472				261.000

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000000-00-0	SpendMend (Common Equity)	MI	MI	SpendMend		03/01/2022			(413,472)			261.000
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Star America Fund GP, II LLC		06/23/2020			1,586,742		45,635,612	29.720
000000-00-0	Sterling Group Partners V, L..P.	Wilmington	DE	Sterling Group Partners V GP, L.P.		08/19/2021	3		3,369,475		20,091,950	2.286
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)	Grand Cayman	CYM	Stonepeak Infrastructure Partners		12/30/2021	1		627,731		122,077,882	3.333
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Stonepeak Infrastructure Partners		05/19/2020			1,651,359		24,255,013	1.820
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Stonepeak Associates II		02/12/2016			40,546		3,575,379	0.710
000000-00-0	Summit Park III, L.P.	Dover	DE	Summit Park, LLC		01/23/2019	3		27,340		931,014	6.667
000000-00-0	Summit Park IV, L.P.	Dover	US	Summit Park, LLC		01/05/2023	3		1,043,523		10,026,789	12.800
000000-00-0	Synthesis Capital Fund I, LP	Senningerberg	GBR	Synthesis Capital Management Ltd		05/02/2022	1		232,368		6,130,730	3.330
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners		09/27/2018	3		2,544,383		4,025,318	2.834
000000-00-0	Tenex Capital Partners III, L.P.	WILMINGTON	DE	Tenex Capital Management, L.P.		10/01/2021	3		3,866,484		16,772,152	4.000
000000-00-0	TerSera Therapeutics Common Equity - Secondary	Wilmington	US	TerSera Therapeutics		04/03/2023	3	21,330,000			3,670,000	4.500
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	The Jordan Company		09/07/2021	3		2,515,095		4,269,439	0.898
000000-00-0	TorQuest Partners Fund (U.S.) V, L.P.	Ontario	CH	TorQuest Partners		07/02/2021	3		245,176		7,436,736	3.636
000000-00-0	TranSystems Holdings, Inc.	Wilmington	DE	TranSystems		03/31/2021	2		124,423			2.850
000000-00-0	Trident American Dreams Fund I, LP	Wilmington	US	Trident Management		05/23/2023	1	5,558,335			5,000,000	0.000
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Stone Point Capital LLC		12/18/2017	3		137,054		244,164	0.695
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Trident Capital VIII, LP		04/08/2020	3		297,650		2,776,649	0.435
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP		01/17/2018	3		601,864		4,827,504	8.571
000000-00-0	Trinity Hunt Partners VI, LP	Worthington	DE	Trinity Hunt Partners		02/15/2022	3		5,968,817		14,330,372	7.500
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	TruArc Fund IV GP, LLC		05/20/2021	3		2,939,180		18,711,169	4.000
000000-00-0	True Ventures VIII, L.P.	Dover	US	True Ventures		10/18/2022	1		1,100,000		17,300,000	2.000
000000-00-0	True Wind Capital II, L.P.	Wilmington	DE	True Wind Capital GP II, LLC		06/17/2021	3		3,864,286		24,158,211	6.250
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3		862,118		4,330,149	7.170
000000-00-0	TWC Transflo Co-Invest, L.P.	Wilmington	DE	True Wind Capital Management, LLC		11/15/2017	3		1,139,922			46.774
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3		106,683		546,432	1.770
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures		07/08/2020	1		18,154		559,476	0.000
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Vestar Capital Partners		03/30/2012	3		564,302			8.151
000000-00-0	Vision Innovation Partners - Preferred Equity	Wilmington	DE	VIsion Innovation Partners		04/07/2022	3		626,736			12.000
000000-00-0	Warren Equity Partners Fund IV, LP	Wilmington	US	Warren Equity Partners GP IV, LP		01/24/2023	3		3,057,592		18,872,217	208.000
000000-00-0	WCAS XIV, L.P.	Wilmington	DE	WCAS XIV Associates LLC		12/27/2022	3		871,155		17,319,927	0.400
000000-00-0	WCP S-One Holdings LLC	Dover	DE	Wellspring Capital Management		02/01/2018	3		4,000			3.825
000000-00-0	Webster Equity Partners V, L.P.	WILMINGTON	DE	Webster Equity Partners V GP, LLC		11/26/2021	3		2,235,000		8,529,482	2.410
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Wellspring Capital Management		04/27/2018	3		585,999		3,169,211	2.827
000000-00-0	Whitehorse Equity Fund I	Toronto	CAN	Whitehorse Liquidity Partners Equity Fund GP Inc.		05/24/2023	1	8,044,964			6,955,036	7.900
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3		423,083		5,391,742	3.400
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners		01/03/2017	3		829,711		16,782,882	4.186
000000-00-0	Wind Point Partners X, L.P.	WILMINGTON	US	Wind Point Partners		11/16/2022	3		2,775,451		38,117,623	3.530
000000-00-0	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3		29,167		2,099,683	7.216
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3		35,684		3,292,411	3.870
000000-00-0	Zone - Common Equity	Wilmington	DE	Zone Climate Services, Inc.		03/09/2022	3		(165,100)			955.000
000000-00-0	ZONE CLASS B	Wilmington	US	Zone Climate Services, Inc.		05/01/2023	3	165,100				955.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								154,566,797	330,910,199		2,433,863,226	XXX
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010			430			100.000
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Teachers Advisors, Inc.		09/21/2020			5,718,942			40.500
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			190,208			100.000
000000-00-0	PRN -Senior Prefer A	Palo Alto	USA	Physical Rehabilitation Network		05/19/2023	1	144,841				700.000
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			189,599			100.000
000000-00-0	Seven30 Insurance Bermuda LTD.	Hamilton	BMU	TIAA		04/26/2023		1,422,588				0.000
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011			524,760			100.000

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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 Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TIAA GBS Holding LLC	Wilmington	DE	Teachers Advisors, Inc.		03/18/2016			784			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			97,042			100.000
000000-00-0	TIAA Shared Services, LLC	Wilmington	DE	TIAA		04/28/2021			145,700,000		476,300,000	100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			47,791			100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA		12/27/2012			90,000,000			100.000
000000-00-0	Renewable Power Fund Plus, LP	Wilmington	DE	TIAA		11/18/2020			496,474			99.000
000000-00-0	TIAA-Cref Insurance Agency, LLC	Wilmington	DE	TIAA		09/29/2020	1		1,000,000			100.000
000000-00-0	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA		09/02/2021			27,592			100.000
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Winslow Capital Management, LLC		10/11/2019	1		20,120,746		39,666,061	25.000
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA		07/27/2020			414,928			100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			43,561			100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			544,804			100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			243,915			100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			51,729			100.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC		08/02/2013			8,110			100.000
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Glenmont Clean Energy Fund		09/23/2021			242,828			100.000
000000-00-0	730 Fiber LLC	Wilmington	DE	Arcadian Infracom, LLC		09/22/2021			10,263			100.000
000000-00-0	730 Lighting LLC	Wilmington	DE	Freeway Lighting Partners LLC		03/30/2022			61,437			100.000
000000-00-0	730 Rail LLC	Columbus	OH	Cathcart Rail Holdco, LLC		07/08/2022			21,389			100.000
000000-00-0	TEIC Holdings LLC	Wilmington	DE	TIAA		02/23/2023			50,611			100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								1,567,429	265,807,943		515,966,061	XXX
000000-00-0	A&E Real Estate Partnership II LLC	Dover	DE	A&E Asset Management, LLC		08/26/2020			147,851			2.270
000000-00-0	Activum SG Fund VI L.P.	Channel Islands	JEY	Activum SG		07/23/2020			124,617		1,516,858	1.740
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management		04/17/2017			135,576		1,621,062	15.724
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management		12/03/2019			142,615			27.966
000000-00-0	Green Courte Real Estate Partners IV, LLC	Dover	DE	Green Courte Partners, LLC		08/26/2020			203,466		3,927,164	1.040
000000-00-0	Impact PCCP IV LLC	Wilmington	DE	Pacific Coast Capital Partners LLC		07/31/2016	2		57,082			57.080
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	IMT Capital Partners, LLC		08/26/2020			453,502		1,015,631	1.160
000000-00-0	Landed Homeownership Impact Fund, LP	WILMINGTON	DE	Landed Management Company, LLC		09/14/2021	2		3,500,000			50.000
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC		07/31/2020			56,299		3,518,167	1.130
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC		08/26/2020			24,892		2,256,467	0.610
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Northstar		07/31/2016			430		3,102,487	49.000
000000-00-0	NRFC Inception, LP	Wilmington	DE	Northstar		07/31/2016			430		21,420,449	49.000
000000-00-0	Redcar Fund I LP	Dover	DE	Redcar Properties, Ltd.		08/26/2020			1,249,992		332,960	2.470
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.	Dover	DE	Rose Housing Preservation Investors V, LLC		11/22/2019			1,500,000		8,131,213	27.180
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	NexCore Companies		06/03/2020			293,652			16.200
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	US	Peaceable Street Capital		08/01/2022	3		3,058,183		424,269	86.000
000000-00-0	TGA Peaceable Investor Member 2023 LLC	Wilmington	US	Peaceable Street Capital		03/17/2023			19,923,047		37,777,307	0.000
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Peaceable Street Capital		02/05/2021	3		1,785		26,458,582	14.200
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital		06/23/2016			3,692		1,145,200	3.185
000000-00-0	UWS Ventures III COI, LLC	Wilmington	DE	A&E Asset Management, LLC		08/26/2020			833,313			5.520
2199999. Joint Venture Interests - Real Estate - Unaffiliated									31,710,424		112,647,816	XXX
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA		10/27/2005			260			100.000
000000-00-0	TGA UMH Properties Investor Member LLC	N/A	DE	TIAA		12/21/2021			57,834		7,977,626	100.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			6,210			100.000

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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 Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA		01/21/2022			115,901			100.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			29,353,815			100.000
000000-00-0	TGA Sparrow II Investor LLC	N/A	DE	TIAA		03/31/2022			108,297			100.000
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011			2,495			100.000
000000-00-0	T-C SV Member LLC	N/A	DE	TIAA		04/19/2022					70,967,474	100.000
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA		09/03/2008			12,328			100.000
000000-00-0	TGA MOB Prescott Member LLC	N/A	DE	TIAA		06/03/2022			172,601		1,910,795	100.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			3,220,249			100.000
000000-00-0	TGA Specialty Shops Investor Member LLC	N/A	DE	TIAA		03/15/2023			47,450			100.000
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.		06/03/2011			28,084			100.000
000000-00-0	ND Properties LLC	N/A	DE	TIAA		08/28/1990			(63,825)		39,894,619	100.000
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016			430			100.000
000000-00-0	U.S. Cities Retail Fund LP	Various		U.S. Cities Retail Fund GP LLC		06/28/2018					12,155,759	100.000
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			430			100.000
000000-00-0	New York City Property Fund LP	N/A	DE	New York City Property Fund LP		10/24/2019		(5,787,260)	8,873,799		31,710,328	88.893
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA		11/19/1998			740			100.000
000000-00-0	Nuveen RE US Strategic Industrial Fund II	N/A	DE	TIAA		09/03/2021					39,012,027	11.723
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA		11/15/1999			827			100.000
000000-00-0	Nuveen RE US Strategic Alternative Fund	N/A	DE	TIAA		03/23/2022					33,287,223	27.030
000000-00-0	NGTF Holdco LLC	Wilmington	DE	TIAA		08/29/2022			430			100.000
000000-00-0	NRE US Impact Housing Fund LP	N/A	DE	TIAA		10/14/2022			2,001,800			100.000
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	TIAA		07/01/2015			11,963			57.430
000000-00-0	NRE US Strategic Lab Vehicle LP	N/A	DE	TIAA		06/30/2023			1,250,000		48,750,000	100.000
000000-00-0	TIAA NBS LLC	Wilmington	DE	TIAA		12/09/2022			6,498,066			100.000
000000-00-0	RAHF IV Shore Hill Member, LLC	N/A	DE	TIAA		07/01/2021			17,335			100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA		01/18/2007			(257,448)			100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		04/29/2016			3,807,135		45,548,476	100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA		11/18/2014			26,106,081		14,682,269	100.000
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA		03/19/2015			5,115,142		61,059,799	100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			111,128			100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			910,227			100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			30,957			100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA		10/12/2016			3,344,508			100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA		06/04/2018			154,300			100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA		09/26/2018			158,577			100.000
000000-00-0	T-C Permian Investor LLC	N/A	DE	TIAA		03/29/2017					6,119,187	100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA		07/20/2017					60,000,000	100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA		09/14/2018			488,014			100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA		12/11/2018			15,971,107		218,714,312	100.000
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA		10/01/2019			64,357			100.000
000000-00-0	CPF UIR JV Member LLC	N/A	DE	TIAA		01/01/2020			57,301,755			100.000
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA		03/05/2020			12,974,692		133,862,164	100.000
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA		11/30/2020			9,032,961		54,274,885	100.000
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA		09/29/2020			3,001,527			100.000
000000-00-0	TGA TCA Durham Logistics Ctr Inv Mbr LLC	N/A	DE	TIAA		12/22/2020			5,187,550		519,140	100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA		02/03/2021			472,538			100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		07/27/2011			13,484,085		48,286,470	100.000
000000-00-0	TGA The Warehouse at CH II Inv Mbr LLC	N/A	DE	TIAA		02/05/2021			2,727,515		5,858,015	100.000

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000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA		03/01/2022			161,763			100.000
000000-00-0	TGA MH III Investor Member LLC	N/A	DE	TIAA		05/19/2021			86,754			100.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA		04/28/2021			62,004			100.000
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA		04/29/2021			231,538			100.000
000000-00-0	TGA MH Investor Member LLC	N/A	DE	TIAA		07/01/2021			93,044			100.000
000000-00-0	TGA JL II Investor Member LLC	N/A	DE	TIAA		07/01/2021			87,600			100.000
000000-00-0	TGA JL Investor Member LLC	N/A	DE	TIAA		07/01/2021			2,144,758			100.000
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA		07/01/2021			423,380			100.000
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA		07/01/2021			60,477			100.000
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A	DE	TIAA		07/01/2021			29,429			100.000
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DE	TIAA		07/01/2021			36,411			100.000
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA		07/01/2021			227,388			100.000
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA		07/01/2021			1,074,367			100.000
000000-00-0	TGA Lakes at Indian Creek Investor Member LLC	N/A	DE	TIAA		07/01/2021			16,349			100.000
000000-00-0	TGA JL III CT Investor Member LLC	N/A	DE	TIAA		07/01/2021			6,347			100.000
000000-00-0	TGA PC Charleston Club Investor Member LLC	N/A	DE	TIAA		10/14/2021			342,943			100.000
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE	TIAA		10/26/2021			5,391			100.000
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA		10/27/2021			317,991			100.000
000000-00-0	TGA Los Tres Investor Member LLC	N/A	DE	TIAA		11/12/2021			29,193			100.000
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA		12/08/2021			20,616			100.000
000000-00-0	TGA JL MCF II Investor Member LLC	N/A	DE	TIAA		01/18/2022			4,081,550			100.000
000000-00-0	TGA TMO IN Portfolio Investor Member LLC	N/A	DE	TIAA		02/28/2022			440,946			100.000
000000-00-0	TGA ASI Mission Trails Investor Member LLC	N/A	DE	TIAA		03/10/2022			475,317			100.000
000000-00-0	TGA ASI Sierra Vista Investor Member LLC	N/A	DE	TIAA		03/10/2022			12,773			100.000
000000-00-0	TGA TMO GP Portfolio JV Investor Member LLC	N/A	DE	TIAA		07/29/2022			108,442			100.000
000000-00-0	TGA GP Holdco Parent LLC	N/A	DE	TIAA		05/05/2023		1,151,563,601	6,271,468		30,000,000	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								1,145,776,341	228,752,466		964,590,568	XXX
000000-00-0	Churchill Middle Market Senior Loan Fund V - Levered (Delaware), LP	George Town	CYM	Churchill Asset Management		06/09/2023	1	69,642,390			55,357,610	0.000
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital		07/31/2016			25,745		861,983	18.220
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Impact Community Capital		04/15/2021			105,096		28,401,781	20.000
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	TCI Fund Management Limited		07/28/2020			3,275		1,087,823	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	TCI Fund Management Limited		07/28/2020			148,040		13,545,282	0.560
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								69,642,390	282,156		99,254,479	XXX
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA		12/02/2016			1,427,667		31,729,701	100.000
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA		08/28/2020			47,970,953		85,617,880	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									49,398,620		117,347,581	XXX
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Cyprium Investment Partners, LLC		08/15/2019	2		2,151,994		7,849,094	18.519
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Cyprium Investment Partners, LLC		12/30/2013	2		303,405		2,568,850	8.709
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners		11/04/2014	2		39,418		2,465,244	4.912
2599999. Joint Venture Interests - Other - Unaffiliated									2,494,817		12,883,188	XXX
000000-00-0	Nuveen, LLC	Dover	DE	TIAA		07/22/2014						0.000
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC		01/28/2009			860			50.000
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Churchill Asset Management		09/16/2020			4,665,837		17,467,045	31.380
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			37			100.000
000000-00-0	MM Funding, LLC	Wilmington	DE	Churchill Asset Management		04/25/2018			2,253		400,000,000	100.000
000000-00-0	LA Teak Holdings LLC	Wilmington	DE	TIAA		10/21/2020			139,836			100.000
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016			1,860,743			97.415

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Nuveen Ag Infrastructure Fund LP	Wilmington	DE	Nuveen Ag Infrastructure Fund LP		05/28/2021			(375,228)			78.686
2699999. Joint Venture Interests - Other - Affiliated									6,294,338		417,467,045	XXX
000000-00-0	TIAA Ventures LLC	TIAA Ventures LLC				08/10/2022		10,000,997				0.000
5099999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Preferred Stock - Unaffiliated								10,000,997				XXX
6099999. Total - Unaffiliated								234,210,184	365,397,596		2,658,648,709	XXX
6199999. Total - Affiliated								1,147,343,770	571,602,321		2,015,371,255	XXX
6299999 - Totals								1,381,553,954	936,999,917		4,674,019,964	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	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Nuveen CLO Opportunities Fund LP	New York	NY	Fund Distribution	08/15/2022	06/20/2023	822,320							822,320	822,320				
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	Fund Distribution	11/25/2020	05/01/2023	4,053,299							4,053,299	4,053,299				
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							4,875,619							4,875,619	4,875,619				
000000-00-0	Accion Digital Transformation Fund, L.P.	Wilmington	US	Fund Distribution	08/25/2022	06/30/2023	3,739,307							3,739,307	3,739,307				
000000-00-0	Accordion DC Holdings	Wilmington	DE	Fund Distribution	12/13/2022	05/26/2023	2,733,491							2,733,491	2,733,491				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	06/05/2023	600,000							600,000	600,000				
000000-00-0	African Development Partners III, L.P.	London	GBR	Fund Distribution	09/10/2020	04/14/2023	98,393							98,393	98,393				
000000-00-0	Atalaya Asset Income Fund III L.P.	Wilmington	DE	Fund Distribution	08/26/2020	04/28/2023	173,257							173,257	173,257				
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Fund Distribution	08/26/2020	06/16/2023	807,256							807,256	807,256				
000000-00-0	AxInfra US LP	Wilmington	DE	Fund Distribution	12/19/2018	06/08/2023	239,077							239,077	239,077				
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.	George Town	CYM	Fund Distribution	11/16/2018	06/14/2023	50,113							50,113	50,113				
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Fund Distribution	06/21/2011	06/13/2023	52,095							52,095	52,095				
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	DE	Fund Distribution	10/31/2018	04/20/2023	54,771							54,771	54,771				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	04/26/2023	15,838							15,838	15,838				
000000-00-0	Bison Capital Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2023	06/29/2023	285,690							285,690	285,690				
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Fund Distribution	03/25/2022	06/01/2023	16,490							16,490	16,490				
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Fund Distribution	04/06/2021	06/23/2023	4,858,295							4,858,295	4,858,295				
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Fund Distribution	08/15/2014	04/06/2023	180,336							180,336	180,336				
000000-00-0	BPCP Speedstar Acquisition LLC	Wilmington	DE	Fund Distribution	01/20/2021	06/09/2023	690,027							690,027	690,027				
000000-00-0	BPOC Ventus Fund	Wilmington	DE	Fund Distribution	12/13/2013	04/21/2023	149,593							149,593	149,593				
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Fund Distribution	10/07/2014	04/24/2023	217,270							217,270	217,270				
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Fund Distribution	12/27/2017	05/01/2023	305,451							305,451	305,451				
000000-00-0	Bridge Growth Partners II, LP	Wilmington	DE	Fund Distribution	04/29/2021	05/25/2023	995,576							995,576	995,576				

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	BroadcastMed Preferred Equity	Wilminton	US	Fund Distribution	10/04/2022	06/01/2023	42,585							42,585	42,585				
000000-00-0	Brookfield Infrastructure Debt III (Equity)	Wilmington	US	Fund Distribution	03/24/2023	06/01/2023	575,946							575,946	575,946				
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Fund Distribution	09/18/2019	06/29/2023	362,089							362,089	362,089				
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/25/2016	06/16/2023	4,097,087							4,097,087	4,097,087				
000000-00-0	Calera XIX, LLC	Wilmington	DE	Fund Distribution	02/06/2017	04/20/2023	9,758							9,758	9,758				
000000-00-0	Calera XXI, LLC	Wilmington	DE	Fund Distribution	10/17/2018	06/16/2023	3,909,081							3,909,081	3,909,081				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	07/06/2007	06/30/2023	119,858							119,858	119,858				
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	05/12/2023	64,615							64,615	64,615				
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Fund Distribution	02/15/2017	05/12/2023	92,485							92,485	92,485				
000000-00-0	Casillas Petroleum Resource Partners, LLC	Wilmington	DE	Fund Distribution	08/26/2020	06/29/2023	35,112							35,112	35,112				
000000-00-0	Castlelake II Opportunities, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	06/30/2023	168,720							168,720	168,720				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	06/30/2023	1,278,139							1,278,139	1,278,139				
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	Fund Distribution	08/14/2014	05/26/2023	7,322,813							7,322,813	7,322,813				
000000-00-0	CCMP Co-Invest III A, L.P.	Wilmington	DE	Fund Distribution	08/22/2014	05/26/2023	7,369,427							7,369,427	7,369,427				
000000-00-0	Circularity European Growth Fund I LP	London	GBR	Fund Distribution	10/26/2018	06/30/2023	96,794						2,420	99,214	96,794	(2,420)		(2,420)	
000000-00-0	CIVC SIB CF, L.P.	Wilmington	US	Fund Distribution	05/04/2023	05/04/2023	122,765							122,765	122,765				
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Fund Distribution	03/27/2018	06/14/2023	288,486							288,486	288,486				
000000-00-0	Colony Valhalla Partners I-A, L.P.	Wilmington	DE	Fund Distribution	07/20/2020	05/05/2023	1,029,940							1,029,940	1,029,940				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	04/11/2023	5,672							5,672	5,672				
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	Fund Distribution	06/10/2021	04/04/2023	13,551						497	14,048	13,551	(497)		(497)	
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	Fund Distribution	03/31/2020	04/04/2023	23,714						455	24,168	23,714	(455)		(455)	
000000-00-0	DigitalBridge Partners II	WILMINGTON	DE	Fund Distribution	02/12/2021	05/31/2023	91,395							91,395	91,395				
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Fund Distribution	10/29/2020	06/29/2023	1,134,737							1,134,737	1,134,737				
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	04/04/2023	37,753							37,753	37,753				
000000-00-0	ECM Investors, LLC	Wilmington	DE	Fund Distribution	04/30/2020	05/18/2023	687,204							687,204	687,204				
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Fund Distribution	08/21/2020	06/29/2023	220,911							220,911	220,911				
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Fund Distribution	07/16/2020	06/14/2023	25,000							25,000	25,000				
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	Fund Distribution	07/06/2020	04/28/2023	(1,456,530)							(1,456,530)	(1,456,530)				
000000-00-0	Fengate Infrastructure Fund IV (U.S.) L.P.	Oakville		Fund Distribution	12/30/2022	05/12/2023	1,027,272							1,027,272	1,027,272				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	06/01/2023	6,514,255							6,514,255	6,514,255				
000000-00-0	Further Global Capital Partners II, L.P.	Geogetown	CYM	Fund Distribution	08/17/2022	05/18/2023	11,498							11,498	11,498				
000000-00-0	Halifax Capital Partners V, LP	WILMINGTON	US	Fund Distribution	12/02/2022	05/10/2023	180,483							180,483	180,483				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	05/15/2023	111,270							111,270	111,270				
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Fund Distribution	11/27/2019	05/09/2023	2,369,784							2,369,784	2,369,784				
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wimington	DE	Fund Distribution	12/18/2020	05/17/2023	141,165							141,165	141,165				
000000-00-0	HGGC Fund IV, LP	Wilmington	DE	Fund Distribution	06/30/2022	04/27/2023	84,090							84,090	84,090				
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Fund Distribution	10/18/2011	05/12/2023	1,985,591						997,089	2,982,680	1,985,591	(997,089)		(997,089)	
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	US	Fund Distribution	03/29/2023	06/20/2023	1,545,658							1,545,658	1,545,658				
000000-00-0	IC Partners Onshore Fund	Wilmington	DE	Fund Distribution	03/01/2020	04/21/2023	353,573							353,573	353,573				
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	Fund Distribution	07/01/2016	06/02/2023	3,002,305							3,002,305	3,002,305				
000000-00-0	Insignia Capital Partners II, LP	Wilmington	US	Fund Distribution	01/03/2023	05/22/2023	439,125							439,125	439,125				
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama		Fund Distribution	02/01/2022	06/26/2023	3,729,191							3,729,191	3,729,191				
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Fund Distribution	03/23/2017	05/25/2023	41,908							41,908	41,908				
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.	Grand Cayman	CYM	Fund Distribution	07/15/2022	06/20/2023	3,300							3,300	3,300				
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Fund Distribution	03/27/2013	06/22/2023	17,491							17,491	17,491				
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Fund Distribution	08/30/2017	06/26/2023	3,891,903							3,891,903	3,891,903				
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Fund Distribution	05/12/2021	06/30/2023	1,114,773							1,114,773	1,114,773				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	06/29/2023	289,374							289,374	289,374				
000000-00-0	M&M Thrift (Common Equity)	Wilmington	DE	Fund Distribution	11/18/2021	05/05/2023	415,306							415,306	415,306				

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	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	12/17/2015	05/09/2023	4,189,826							4,189,826	4,189,826				
000000-00-0	Mandala FF SPV	Port Louis	MUS	Fund Distribution	12/17/2015	06/29/2023	53,721							53,721	53,721				
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Fund Distribution	12/17/2015	06/29/2023	63,603							63,603	63,603				
000000-00-0	Mesa Acquisition Corp, LLC	Wilmington	DE	Fund Distribution	03/22/2019	06/23/2023	180,172							180,172	180,172				
000000-00-0	MidOcean Partners VI, LP	WILMINGTON	DE	Fund Distribution	08/24/2022	05/04/2023	73,184							73,184	73,184				
000000-00-0	Mr Greens Add on (Common Equity) SER A	Wilmington	DE	Fund Distribution	09/01/2021	05/01/2023	229,774							229,774	229,774				
000000-00-0	Natla Holdings I LP	WILMINGTON	US	Fund Distribution	03/07/2023	06/30/2023	567,374							567,374	567,374				
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/27/2014	04/21/2023	843,648							843,648	843,648				
000000-00-0	New Markets Education Partners III, L.P	WILMINGTON	US	Fund Distribution	07/21/2022	05/23/2023	75,492							75,492	75,492				
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	Fund Distribution	12/10/2014	06/30/2023	1,974							1,974	1,974				
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	Fund Distribution	11/29/2017	06/30/2023	21,848							21,848	21,848				
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	Fund Distribution	03/04/2021	04/18/2023	52,162							52,162	52,162				
000000-00-0	NexPhase Capital Fund IV, L.P.	Wilmington	DE	Fund Distribution	02/25/2020	06/21/2023	378,406							378,406	378,406				
000000-00-0	NEXT LEVEL HOLDING COMPANY, LLC	Wilmington	DE	Fund Distribution	08/09/2018	04/07/2023	16,242							16,242	16,242				
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	Fund Distribution	01/27/2012	05/02/2023	325,452							325,452	325,452				
000000-00-0	NMSEF I Holdings V L.P	WILMINGTON	DE	Fund Distribution	11/10/2021	06/28/2023	476,162							476,162	476,162				
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	Fund Distribution	10/16/2015	05/31/2023	2,159,271							2,159,271	2,159,271				
000000-00-0	Nutra-Med Equity	Newark	NJ	Fund Distribution	01/28/2022	06/16/2023	67,365							67,365	67,365				
000000-00-0	Orbimed Private Investments III, LP	Wilmington	DE	Fund Distribution	01/20/2007	04/17/2023	4,750							4,750	4,750				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	06/26/2023	788,025							788,025	788,025				
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Fund Distribution	10/15/2013	05/31/2023	268,175							268,175	268,175				
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2017	04/24/2023	74,282							74,282	74,282				
000000-00-0	Patamar Fund II Feeder LP	Grand Cayman	CYM	Fund Distribution	12/08/2020	05/09/2023	232,438							232,438	232,438				
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Fund Distribution	09/22/2021	04/26/2023	4,024							4,024	4,024				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	05/05/2023	72,456							72,456	72,456				
000000-00-0	Pine Brook Capital Partners, L.P.	Wilmington	DE	Fund Distribution	10/08/2008	06/21/2023	83,093							83,093	83,093				
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Fund Distribution	10/18/2007	05/19/2023	1,168,823							1,168,823	1,168,823				
000000-00-0	Platinum Equity Capital Partners, LP	Wilmington	DE	Fund Distribution	07/23/2004	05/19/2023	329,501							329,501	329,501				
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2007	05/23/2023	12,617							12,617	12,617				
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	05/24/2023	1,453,928							1,453,928	1,453,928				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	06/26/2023	20,426							20,426	20,426				
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Fund Distribution	06/19/2015	05/19/2023	182,973							182,973	182,973				
000000-00-0	Radial Equity I LP	Wilmington	DE	Fund Distribution	05/03/2021	04/25/2023	41,919							41,919	41,919				
000000-00-0	RedBird Capital Partners Fund IV, LP	WILMINGTON	US	Fund Distribution	08/01/2022	06/28/2023	124,133							124,133	124,133				
000000-00-0	REP SEKO Holdings, L.P.	WILMINGTON	DE	Fund Distribution	02/26/2021	06/12/2023	81,001							81,001	81,001				
000000-00-0	Revelstoke III	Wilmington	DE	Fund Distribution	12/29/2021	06/20/2023	1,712,411							1,712,411	1,712,411				
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Fund Distribution	04/22/2019	05/12/2023	364,301							364,301	364,301				
000000-00-0	Roark Capital Partners III, LP	Dover	DE	Fund Distribution	08/26/2020	06/07/2023	98,341							98,341	98,341				
000000-00-0	SCF Cranberry (Co-Invest) Holdings LP	Wilmington	US	Fund Distribution	08/05/2022	06/30/2023	1,941,430							1,941,430	1,941,430				
000000-00-0	Shoreline Equity Partners Fund, L.P.	Wilmington	DE	Fund Distribution	01/21/2020	05/11/2023	3,496,650							3,496,650	3,496,650				
000000-00-0	Shoreline Greens Investment, LP	Wilmington	DE	Fund Distribution	07/26/2019	05/01/2023	1,871,220							1,871,220	1,871,220				
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Fund Distribution	08/23/2016	05/24/2023	466,711							466,711	466,711				
000000-00-0	Southern HVAC (Preferred Equity)	WILMINGTON	DE	Fund Distribution	10/01/2021	04/04/2023	2,081							2,081	2,081				
000000-00-0	Sterling Group Partners V, L..P.	Wilmington	DE	Fund Distribution	08/19/2021	06/08/2023	45,834							45,834	45,834				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	06/02/2023	61,052							61,052	61,052				
000000-00-0	Techmer - Class B-1 Units	Wilmington	US	Fund Distribution	09/01/2022	06/30/2023	7,745							7,745	7,745				
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Fund Distribution	12/18/2017	05/08/2023	673,398							673,398	673,398				
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Fund Distribution	04/08/2020	06/26/2023	119,609							119,609	119,609				
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	Fund Distribution	05/20/2021	06/23/2023	1,321,076							1,321,076	1,321,076				
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	Fund Distribution	03/10/2017	04/06/2023	6,314,838							6,314,838	6,314,838				
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Fund Distribution	07/08/2020	04/06/2023	3,844							3,844	3,844				
000000-00-0	VCP-EDC CO-INVEST, LLC	Wilmington	DE	Fund Distribution	06/12/2017	04/13/2023	852,751							852,751	852,751				
000000-00-0	Vision Innovation Partners - Preferred Equity	Wilmington	DE	Fund Distribution	04/07/2022	06/30/2023	6,059							6,059	6,059				

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	Warren Equity Partners Fund IV, LP	WILMINGTON	US	Fund Distribution	01/24/2023	05/23/2023	888,308							888,308	888,308				
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP	Grand Cayman	CYM	Fund Distribution	08/26/2020	06/30/2023	179,892							179,892	179,892				
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	Fund Distribution	08/26/2015	06/22/2023	305,742							305,742	305,742				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	04/25/2023	445,033							445,033	445,033				
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Fund Distribution	09/09/2019	06/29/2023	139,514							139,514	139,514				
000000-00-0	WLR Recovery Fund V, L.P.	Wilmington	DE	Fund Distribution	10/14/2011	06/28/2023	294,055							294,055	294,055				
000000-00-0	ZMC III, L.P.	Wilmington	DE	Fund Distribution	01/03/2020	05/11/2023	44,930							44,930	44,930				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							107,675,813						1,000,461	108,676,273	107,675,813	(1,000,461)		(1,000,461)	
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	05/19/2023	37,216,950							37,216,950	37,216,950				
000000-00-0	Active Extension Fund III, LLC	Wilmington	DE	Fund Distribution	03/31/2008	05/23/2023	709							709	709				
000000-00-0	730 Lighting LLC	Wilmington	DE	Fund Distribution	03/30/2022	05/08/2023	601,842							601,842	601,842				
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	05/30/2023	730,533							730,533	730,533				
000000-00-0	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA	09/02/2021	05/11/2023	7,979,113							7,979,113	7,979,113				
000000-00-0	Landed Educator Retention Fund	Dover	DE	Fund Distribution	10/21/2019	05/17/2023	518,873							518,873	518,873				
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020	06/30/2023	46,337							46,337	46,337				
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Fund Distribution	09/21/2020	05/08/2023	6,842,413							6,842,413	6,842,413				
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014	04/10/2023	560,000							560,000	560,000				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	05/02/2023	2,497,576							2,497,576	2,497,576				
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC	08/02/2013	05/31/2023	2,032,383							2,032,383	2,032,383				
000000-00-0	730 Rail LLC	Columbus	OH	Cathcart Rail Holdco, LLC	07/08/2022	04/10/2023	215,000							215,000	215,000				
2099999. Joint Venture Interests - Common Stock - Affiliated							59,241,729							59,241,729	59,241,729				
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Fund Distribution	07/23/2020	06/22/2023	147,613						3,791	151,404	147,613	(3,791)		(3,791)	
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	04/03/2023	162,691							162,691	162,691				
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Fund Distribution	12/03/2019	04/03/2023	171,138							171,138	171,138				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	05/24/2023	1,381,417							1,381,417	1,381,417				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	05/16/2023	354,739							354,739	354,739				
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Fund Distribution	08/10/2020	05/16/2023	490,537							490,537	490,537				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	04/28/2023	1,262,370							1,262,370	1,262,370				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	04/28/2023	51,201							51,201	51,201				
000000-00-0	Impact PCCP IV LLC	Wilmington	DE	Fund Distribution	07/31/2016	05/12/2023	57,082							57,082	57,082				
000000-00-0	IMT Capital Fund III, LP	Dover	DE	Fund Distribution	08/26/2020	04/28/2023	21,516							21,516	21,516				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	04/28/2023	176,190							176,190	176,190				
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	Fund Distribution	08/26/2020	04/28/2023	74,400							74,400	74,400				
000000-00-0	Meadow Real Estate Fund II, LP	Wilmington	DE	Fund Distribution	08/26/2020	06/01/2023	21,834							21,834	21,834				
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Fund Distribution	07/31/2020	04/20/2023	4,382							4,382	4,382				
000000-00-0	Rose Affordable Housing Preservation Fund IV	Dover	DE	Fund Distribution	07/12/2016	06/15/2023	655,502							655,502	655,502				
000000-00-0	Rose Affordable Housing Preservation Fund, LLC	Dover	DE	Fund Distribution	07/31/2016	06/01/2023	1,339,320							1,339,320	1,339,320				
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	Fund Distribution	06/03/2020	06/27/2023	5,616,250							5,616,250	5,616,250				
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	US	Fund Distribution	08/01/2022	05/10/2023	345,897							345,897	345,897				
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Fund Distribution	02/05/2021	05/10/2023	1,707,914							1,707,914	1,707,914				
000000-00-0	UWS Ventures III COI, LLC	Wilmington	DE	Fund Distribution	08/26/2020	04/25/2023	787,329							787,329	787,329				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							14,829,322						3,791	14,833,113	14,829,322	(3,791)		(3,791)	
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	06/28/2023	5,783,352							5,783,352	5,783,352				
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA	01/21/2022	06/30/2023	70,232							70,232	70,232				
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	Fund Distribution	09/03/2008	06/20/2023	2,456,566							2,456,566	2,456,566				
000000-00-0	TGA 601D Operating Member LLC	N/A	DE	TIAA	03/01/2022	06/30/2023	106,560							106,560	106,560				
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	06/28/2023	(117,128)							(117,128)	(117,128)				
000000-00-0	ND Properties LLC	N/A	DE	TIAA	08/28/1990	06/30/2023	120,730,477							120,730,477	120,730,477				

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	TIAA Global Ag Holdco LLC	Wilmington	DE	Fund Distribution	06/03/2011	06/30/2023	10,191							10,191	10,191				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	06/30/2023	(547,857)							(547,857)	(547,857)				
000000-00-0	TIAA NBS LLC	Wilmington	DE	Fund Distribution	12/09/2022	06/30/2023	14,439,476							14,439,476	14,439,476				
000000-00-0	T-C 699 Bourke Street LLC	N/A	DE	TIAA	02/20/2014	06/30/2023	4,228							4,228	4,228				
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	06/30/2023	32,066							32,066		(32,066)		(32,066)	
000000-00-0	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA	10/08/2015	06/30/2023	10,000							10,000	10,000				
000000-00-0	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA	10/08/2015	06/30/2023	500,003							500,003	500,003				
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	06/30/2023	210,060							210,060	210,060				
000000-00-0	T-C Permian Investor LLC	N/A	DE	TIAA	03/29/2017	06/30/2023				35,196,733		(35,196,733)							
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017	06/30/2023	4,543,456							4,543,456	4,543,456				
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA	06/04/2018	06/30/2023	979,604							979,604	979,604				
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA	10/01/2019	06/30/2023	378,553							378,553	378,553				
000000-00-0	CPF UIR JV Member LLC	N/A	DE	TIAA	01/01/2020	06/30/2023	28,741,755							28,741,755	28,741,755				
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA	02/25/2020	06/30/2023	273,298							273,298	273,298				
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA	03/05/2020	06/30/2023	56,764							56,764	56,764				
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA	09/29/2020	06/30/2023	1,170,679							1,170,679	1,170,679				
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA	02/03/2021	06/30/2023	564,439							564,439	564,439				
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	06/30/2023	21,658,744							21,658,744	21,658,744				
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA	03/01/2022	06/30/2023	1,219,500							1,219,500	1,219,500				
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA	04/28/2021	06/30/2023	68,400							68,400	68,400				
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA	04/29/2021	06/30/2023	245,670							245,670	245,670				
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	06/30/2023	465,500							465,500	465,500				
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA	07/01/2021	06/30/2023	1,852,283							1,852,283	1,852,283				
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021	06/30/2023	61,750							61,750	61,750				
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	06/30/2023	368,023							368,023	368,023				
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA	12/08/2021	06/30/2023	279,775							279,775	279,775				
000000-00-0	TGA JL MCF II Investor Member LLC	N/A	DE	TIAA	01/18/2022	06/30/2023	1,301,500							1,301,500	1,301,500				
000000-00-0	TGA ASI Sierra Vista Investor Member LLC	N/A	DE	TIAA	03/10/2022	06/30/2023	387,600							387,600	387,600				
000000-00-0	TGA GP Holdco Parent LLC	N/A	DE	TIAA	05/05/2023	06/30/2023	219,738							219,738	219,738				
2299999. Joint Venture Interests - Real Estate - Affiliated							208,525,257			35,196,733		(35,196,733)		208,525,257	208,493,191	(32,066)		(32,066)	
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Fund Distribution	04/15/2021	06/30/2023	1,714,002							1,714,002	1,714,002				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	06/21/2023	729,804							729,804	729,804				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	06/21/2023	88,760							88,760	88,760				
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	Fund Distribution	07/28/2020	06/21/2023	289,220							289,220	289,220				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							2,821,786							2,821,786	2,821,786				
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp	Luxembourg	LUX	Fund Distribution	01/25/2018	04/28/2023	691,162						26,074	717,236	691,162	(26,074)		(26,074)	
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	06/30/2023	72,924,658							72,924,658	72,924,658				
000000-00-0	TGA MKP Member LLC	N/A	DE	TIAA	03/17/2017	06/30/2023	219,762							219,762	219,762				
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA	08/28/2020	06/30/2023	16,424,705							16,424,705	16,424,705				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							90,260,287						26,074	90,286,361	90,260,287	(26,074)		(26,074)	
000000-00-0	Churchill Middle Market CLO V-A Ltd.	George Town	CYM	Fund Distribution	09/02/2021	06/28/2023	98,659,011							98,659,011	98,659,011				
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	05/19/2023	211,386							211,386	211,386				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	04/07/2023	320,349							320,349	320,349				
000000-00-0	Xclusive Staffing Holdings, LLC	Wilmington	DE	Fund Distribution	02/05/2020	05/05/2023	5,635,135							5,635,135	5,635,135				
2599999. Joint Venture Interests - Other - Unaffiliated							104,825,881							104,825,881	104,825,881				
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	05/01/2023	825,019							825,019	825,019				
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	05/17/2023	133,742							133,742	133,742				
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016	06/28/2023	3,863,935							3,863,935	3,863,935				

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	04/26/2023	1,754							1,754	1,754				
2699999. Joint Venture Interests - Other - Affiliated							4,824,450							4,824,450	4,824,450				
87248R-AC-3	2018 1A SUB SUB EXE CDO-CF-CLO													1,164,408	1,164,408				
87271T-AC-9	Adj % Due 1/16/2031 JAJ016													750,147	750,147				
87271Q-AC-5	2017 1A SUB SUB EXE CDO-CF-CLO													1,382,947	1,382,947				
87248D-AC-4	2016 1A SUB SUB EXE CDO-CF-CLO													1,807,963	1,807,963				
61945L-AE-3	MOSAIC SOLAR LOANS LLC													269,010	269,010				
171510-AC-4	CHURCHILL MIDDLE MARKET CLO IV													2,128,879	2,128,879				
171518-AC-7	CHURCHILL MIDDLE MARKET CLO LT													752,048	752,048				
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C													1,545,132	1,545,132				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated														9,800,534	9,800,534				
6099999. Total - Unaffiliated							230,152,802						1,004,252	240,957,587	239,953,336	(1,004,252)		(1,004,252)	
6199999. Total - Affiliated							367,727,342			35,196,733		(35,196,733)	26,074	367,753,416	367,695,276	(58,140)		(58,140)	
6299999 - Totals							597,880,144			35,196,733		(35,196,733)	1,030,326	608,711,003	607,648,612	(1,062,392)		(1,062,392)	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		05/17/2023	WELLS FARGO		4,936,710	4,816,302	11,426	1.A
3617WU-NK-8	GNMA POOL CH3094 3.025% 09/15/49		06/16/2023	WELLS FARGO		27,526,523	27,526,523	45,044	1.A
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		05/01/2023	Interest Capitalization		183,140	183,140		1.A
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		06/01/2023	Interest Capitalization		1,472	1,472		1.A
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		06/01/2023	Interest Capitalization		253,991	253,991		1.A
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		06/01/2023	Interest Capitalization		162,153	162,153		1.A
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		06/01/2023	Interest Capitalization		96,646	96,646		1.A
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		06/01/2023	Interest Capitalization		155,219	155,219		1.A
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		06/01/2023	Interest Capitalization		199,128	199,128		1.A
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		06/01/2023	Interest Capitalization		145,857	145,857		1.A
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		06/01/2023	Interest Capitalization		135,595	135,595		1.A
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		06/01/2023	Interest Capitalization		101,091	101,091		1.A
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		06/01/2023	Interest Capitalization		714,145	714,145		1.A
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		06/01/2023	Interest Capitalization		349,902	349,902		1.A
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		06/01/2023	Interest Capitalization		94,897	94,897		1.A
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		06/01/2023	Interest Capitalization		139,049	139,049		1.A
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		06/01/2023	Interest Capitalization		148,850	148,850		1.A
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		06/01/2023	Interest Capitalization		118,065	118,065		1.A
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		06/01/2023	Interest Capitalization		133,181	133,181		1.A
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		06/01/2023	Interest Capitalization		123,385	123,385		1.A
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		06/01/2023	Interest Capitalization		190,626	190,626		1.A
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		06/01/2023	Interest Capitalization		221,097	221,097		1.A
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		05/01/2023	Interest Capitalization		285,443	285,443		1.A
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		06/01/2023	Interest Capitalization		188,272	188,272		1.A
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		06/01/2023	Interest Capitalization		153,464	153,464		1.A
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		06/01/2023	Interest Capitalization		112,935	112,935		1.A
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		06/01/2023	Interest Capitalization		29,477	29,477		1.A
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		06/01/2023	Interest Capitalization		112,162	112,162		1.A
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		06/01/2023	Interest Capitalization		87,566	87,566		1.A
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		06/01/2023	Interest Capitalization		121,126	121,126		1.A
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		06/01/2023	Interest Capitalization		23,368	23,368		1.A
38382E-T4-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-61 CLASS SA 0.404% 01/20/46		04/21/2023	GOLDMAN SACHS & COMPANY		3,574,563		4,648	1.A
38383G-Y6-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS Z 3.000% 02/20/52		06/09/2023	GOLDMAN SACHS & COMPANY		29,083,623	37,770,940	40,919	1.A
38383H-TP-4	GOVERNMENT NATIONAL MORTGAGE 3.000% 01/16/44		06/16/2023	Interest Capitalization		79,317	79,317		1.A
38383H-TR-0	GOVERNMENT NATIONAL MORTGAGE 3.000% 09/20/43		06/20/2023	Interest Capitalization		85,037	85,037		1.A
38383H-TT-6	GOVERNMENT NATIONAL MORTGAGE 4.000% 04/20/41		06/20/2023	Interest Capitalization		49,310	49,310		1.A
38383M-F7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS Z 2.500% 01/20/52		06/01/2023	Interest Capitalization		315,439	315,439		1.A
38383M-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS ZE 3.000% 12/20/51		06/01/2023	Interest Capitalization		117,644	117,644		1.A
38383Y-RE-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-160 CLASS BZ 3.000% 03/20/52		06/01/2023	Interest Capitalization		95,573	95,573		1.A
38384A-LV-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-68 CLASS JB 5.000% 05/20/53		06/09/2023	GOLDMAN SACHS & COMPANY		14,425,226	14,663,508	26,476	1.A
0109999999. Subtotal - Bonds - U.S. Governments						85,070,267	90,300,895	128,513	XXX
062237M-AA-1	BANK GOSPODARSTWA KRAJOW SERIES 144A 5.375% 05/22/33	D	05/15/2023	MORGAN J.P. SECURITIES INC.		8,275,341	8,295,000		1.G FE
105756-CF-5	FED REPUBLIC OF BRAZIL 6.000% 10/20/33	D	04/05/2023	BANK OF AMERICA		11,229,246	11,360,000		3.C FE
55977Y-AA-6	MAGYAR EXPORT IMPORT BAN SERIES 144A 6.125% 12/04/27	D	05/03/2023	Various		4,694,303	4,715,000	170	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						24,198,890	24,370,000	170	XXX
000000-00-0	FANNIE MAE 3.000% 02/25/43		04/01/2023	BANK OF AMERICA		(27,558,346)	(33,464,266)	(83,661)	1.A
20754N-AQ-8	FANNIE MAE CAS SERIES 2022-R06 CLASS 1B1 144A 11.417% 05/25/42		04/11/2023	BANK OF AMERICA		4,170,000	4,000,000	20,607	3.C FE
20754Q-AF-5	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B1 144A 10.417% 05/25/43		05/24/2023	BANK OF AMERICA		11,250,000	11,250,000		3.C FE

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20755A-AD-4	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B1 144A 10.617% 01/25/43		04/20/2023	Various		6,661,550	6,625,600	45,340	3.C FE
20755A-AE-2	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B2 144A 12.967% 01/25/43		06/23/2023	Various		3,375,231	3,305,000	1,190	4.C FE
207932-AF-1	FANNIE MAE CAS SERIES 2023-R01 CLASS 1B1 144A 10.167% 12/25/42		06/30/2023	WELLS FARGO		23,829,591	23,380,000	109,169	3.A FE
207942-AD-5	FANNIE MAE CAS SERIES 2023 CLASS 1B2 144A 11.917% 06/25/43		06/28/2023	WELLS FARGO		4,900,000	4,900,000		1.A
3133EN-2R-0	FEDERAL FARM CREDIT BANK 6.300% 11/28/31		04/06/2023	WELLS FARGO		13,065,168	13,063,000	292,611	1.A
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		06/01/2023	Interest Capitalization		154,642	154,642		1.A
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		06/01/2023	Interest Capitalization		140,876	140,876		1.A
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		04/01/2023	Interest Capitalization		121,440	121,440		1.A
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		06/01/2023	Interest Capitalization		248,040	248,040		1.A
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		06/01/2023	Interest Capitalization		208,207	208,207		1.A
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		04/01/2023	Interest Capitalization		79,156	79,156		1.A
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		06/01/2023	Interest Capitalization		102,632	102,632		1.A
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		06/01/2023	Interest Capitalization		137,056	137,056		1.A
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		06/01/2023	Interest Capitalization		260,229	260,229		1.A
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		06/01/2023	Interest Capitalization		208,585	208,585		1.A
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN 3.000% 02/25/43		06/01/2023	Interest Capitalization		157,617	157,617		1.A
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		06/01/2023	Interest Capitalization		251,028	251,028		1.A
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		06/01/2023	Interest Capitalization		356,603	356,603		1.A
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		06/01/2023	Interest Capitalization		301,335	301,335		1.A
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		06/01/2023	Interest Capitalization		23,335	23,335		1.A
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		06/01/2023	Interest Capitalization		248,211	248,211		1.A
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		06/01/2023	Interest Capitalization		186,291	186,291		1.A
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		06/01/2023	Interest Capitalization		286,182	286,182		1.A
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		06/01/2023	Interest Capitalization		342,205	342,205		1.A
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		06/01/2023	Interest Capitalization		93,062	93,062		1.A
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		06/01/2023	Interest Capitalization		442,809	442,809		1.A
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		05/01/2023	Interest Capitalization		324,112	324,112		1.A
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		06/01/2023	Interest Capitalization		135,822	135,822		1.A
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		06/01/2023	Interest Capitalization		194,562	194,562		1.A
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		06/01/2023	Interest Capitalization		190,488	190,488		1.A
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		06/01/2023	Interest Capitalization		194,122	194,122		1.A
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		06/01/2023	Interest Capitalization		364,293	364,293		1.A
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		06/01/2023	Interest Capitalization		274,525	274,525		1.A
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		06/01/2023	Interest Capitalization		201,865	201,865		1.A
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		06/01/2023	Interest Capitalization		583,699	583,699		1.A
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		06/01/2023	Interest Capitalization		250,311	250,311		1.A
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		06/01/2023	Interest Capitalization		284,870	284,870		1.A
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		06/01/2023	Interest Capitalization		118,455	118,455		1.A
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		06/01/2023	Interest Capitalization		263,944	263,944		1.A
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		06/01/2023	Interest Capitalization		362,975	362,975		1.A
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		06/01/2023	Interest Capitalization		218,613	218,613		1.A
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		06/01/2023	Interest Capitalization		329,748	329,748		1.A
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		06/01/2023	Interest Capitalization		182,300	182,300		1.A
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		06/01/2023	Interest Capitalization		172,330	172,330		1.A
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		06/01/2023	Interest Capitalization		207,025	207,025		1.A
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		06/01/2023	Interest Capitalization		175,204	175,204		1.A
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		06/01/2023	Interest Capitalization		176,397	176,397		1.A
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		06/01/2023	Interest Capitalization		205,817	205,817		1.A

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3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		06/01/2023	Interest Capitalization		91,170	91,170		1.A
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		06/01/2023	Interest Capitalization		183,401	183,401		1.A
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		06/01/2023	Interest Capitalization		171,696	171,696		1.A
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		06/01/2023	Interest Capitalization		261,836	261,836		1.A
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		06/01/2023	Interest Capitalization		129,468	129,468		1.A
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		06/01/2023	Interest Capitalization		225,552	225,552		1.A
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		06/01/2023	Interest Capitalization		100,686	100,686		1.A
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		06/01/2023	Interest Capitalization		429,085	429,085		1.A
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		06/01/2023	Interest Capitalization		156,183	156,183		1.A
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		06/01/2023	Interest Capitalization		151,425	151,425		1.A
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		06/01/2023	Interest Capitalization		394,238	394,238		1.A
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		06/01/2023	Interest Capitalization		251,717	251,717		1.A
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		06/01/2023	Interest Capitalization		127,970	127,970		1.A
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		06/01/2023	Interest Capitalization		123,608	123,608		1.A
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		06/01/2023	Interest Capitalization		152,067	152,067		1.A
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ 3.500% 06/25/48		06/01/2023	Interest Capitalization		105,983	105,983		1.A
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		06/01/2023	Interest Capitalization		171,370	171,370		1.A
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		06/01/2023	Interest Capitalization		110,106	110,106		1.A
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		06/01/2023	Interest Capitalization		232,203	232,203		1.A
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		06/01/2023	Interest Capitalization		245,116	245,116		1.A
3136BM-ET-1	FANNIE MAE SERIES 2022-11 CLASS BZ 3.000% 02/25/51		06/01/2023	Interest Capitalization		99,337	99,337		1.A
3136BM-PM-4	FANNIE MAE SERIES 2022-17 CLASS ZH 3.000% 03/25/52		06/01/2023	Interest Capitalization		213,826	213,826		1.A
3136BP-R7-8	FANNIE MAE SERIES 2023-13 CLASS Z 3.000% 01/25/44		04/01/2023	BANK OF AMERICA		27,558,346	33,464,266	83,661	1.A
3136BP-R7-8	FANNIE MAE SERIES 2023-13 CLASS Z 3.000% 01/25/44		06/01/2023	Interest Capitalization		251,610	251,610		1.A
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		06/01/2023	Interest Capitalization		141,196	141,196		1.A
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		05/01/2023	Interest Capitalization		184,045	184,045		1.A
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		06/01/2023	Interest Capitalization		144,367	144,367		1.A
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		06/01/2023	Interest Capitalization		206,751	206,751		1.A
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		06/01/2023	Interest Capitalization		416,320	416,320		1.A
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		06/01/2023	Interest Capitalization		282,552	282,552		1.A
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		06/01/2023	Interest Capitalization		103,887	103,887		1.A
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		06/01/2023	Interest Capitalization		179,799	179,799		1.A
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		06/01/2023	Interest Capitalization		109,542	109,542		1.A
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		05/01/2023	Interest Capitalization		35,010	35,010		1.A
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		06/01/2023	Interest Capitalization		355,160	355,160		1.A
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		06/01/2023	Interest Capitalization		247,510	247,510		1.A
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		06/01/2023	Interest Capitalization		99,448	99,448		1.A
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		06/01/2023	Interest Capitalization		264,175	264,175		1.A
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		06/01/2023	Interest Capitalization		212,348	212,348		1.A
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		06/01/2023	Interest Capitalization		300,820	300,820		1.A
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		06/01/2023	Interest Capitalization		106,319	106,319		1.A
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		06/01/2023	Interest Capitalization		291,128	291,128		1.A
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		06/01/2023	Interest Capitalization		167,697	167,697		1.A
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		06/01/2023	Interest Capitalization		88,049	88,049		1.A
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		06/01/2023	Interest Capitalization		143,483	143,483		1.A
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		06/01/2023	Interest Capitalization		149,484	149,484		1.A
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		06/01/2023	Interest Capitalization		214,274	214,274		1.A
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		06/01/2023	Interest Capitalization		194,602	194,602		1.A

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3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		06/01/2023	Interest Capitalization		239,569	239,569		1.A
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		06/01/2023	Interest Capitalization		158,216	158,216		1.A
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		06/01/2023	Interest Capitalization		48,633	48,633		1.A
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		06/01/2023	Interest Capitalization		525,087	525,087		1.A
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		06/01/2023	Interest Capitalization		177,344	177,344		1.A
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		06/01/2023	Interest Capitalization		327,216	327,216		1.A
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		06/01/2023	Interest Capitalization		99,672	99,672		1.A
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		06/01/2023	Interest Capitalization		138,127	138,127		1.A
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		06/01/2023	Interest Capitalization		23,015	23,015		1.A
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		06/01/2023	Interest Capitalization		233,745	233,745		1.A
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		06/01/2023	Interest Capitalization		638,617	638,617		1.A
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		06/01/2023	Interest Capitalization		204,505	204,505		1.A
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		06/01/2023	Interest Capitalization		306,624	306,624		1.A
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		06/01/2023	Interest Capitalization		231,538	231,538		1.A
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX 4.150% 06/15/44		06/01/2023	Interest Capitalization		345,829	345,829		1.A
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		06/01/2023	Interest Capitalization		226,124	226,124		1.A
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		06/01/2023	Interest Capitalization		164,891	164,891		1.A
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		06/01/2023	Interest Capitalization		86,687	86,687		1.A
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		06/01/2023	Interest Capitalization		109,179	109,179		1.A
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		06/01/2023	Interest Capitalization		265,919	265,919		1.A
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		06/01/2023	Interest Capitalization		108,545	108,545		1.A
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		06/01/2023	Interest Capitalization		148,448	148,448		1.A
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		06/01/2023	Interest Capitalization		181,636	181,636		1.A
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		06/01/2023	Interest Capitalization		339,618	339,618		1.A
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		06/01/2023	Interest Capitalization		180,535	180,535		1.A
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		06/01/2023	Interest Capitalization		203,005	203,005		1.A
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		06/01/2023	Interest Capitalization		235,521	235,521		1.A
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		06/01/2023	Interest Capitalization		108,231	108,231		1.A
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		06/01/2023	Interest Capitalization		135,336	135,336		1.A
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		06/01/2023	Interest Capitalization		228,634	228,634		1.A
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		06/01/2023	Interest Capitalization		166,391	166,391		1.A
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		06/01/2023	Interest Capitalization		163,549	163,549		1.A
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		05/01/2023	Interest Capitalization		85,056	85,056		1.A
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		06/01/2023	Interest Capitalization		184,798	184,798		1.A
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		06/01/2023	Interest Capitalization		114,460	114,460		1.A
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		06/01/2023	Interest Capitalization		138,106	138,106		1.A
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		06/01/2023	Interest Capitalization		125,575	125,575		1.A
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		06/01/2023	Interest Capitalization		152,651	152,651		1.A
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		06/01/2023	Interest Capitalization		283,466	283,466		1.A
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		06/01/2023	Interest Capitalization		187,009	187,009		1.A
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		06/01/2023	Interest Capitalization		136,796	136,796		1.A
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		06/01/2023	Interest Capitalization		198,381	198,381		1.A
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		06/01/2023	Interest Capitalization		97,690	97,690		1.A
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		06/01/2023	Interest Capitalization		21,905	21,905		1.A
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z 2.500% 09/25/50		06/01/2023	Interest Capitalization		66,561	66,561		1.A
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z 2.500% 11/25/51		06/01/2023	Interest Capitalization		118,966	118,966		1.A
3137H6-AW-5	FREDDIE MAC SERIES 5199 CLASS NZ 3.000% 03/25/52		06/01/2023	Interest Capitalization		102,144	102,144		1.A
3137H6-UU-7	FREDDIE Mac 3.000% 04/25/52		06/01/2023	Interest Capitalization		131,777	131,777		1.A

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35564K-CN-7	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS B1 144A 8.067% 08/25/33		05/19/2023	BANK OF AMERICA		444,943	482,814	2,935	4.C FE
35564K-H7-7	FREDDIE MAC STACR SERIES 2022-DNA6 CLASS M2 144A 10.817% 09/25/42		05/08/2023	Various		19,425,000	18,500,000	81,441	2.C
35564K-JA-8	FREDDIE MAC STACR SERIES 2021-DNA5 CLASS B1 144A 8.117% 01/25/34		05/19/2023	BANK OF AMERICA		1,754,311	1,815,000	11,103	3.B FE
35564K-ND-7	FREDDIE MAC STACR SERIES 2021-DNA7 CLASS B1 144A 8.717% 11/25/41		06/16/2023	StoneX Group Inc		3,960,000	4,000,000	25,869	4.A FE
35564K-P9-4	FREDDIE MAC STACR SERIES 2023-DNA1 CLASS M2 144A 10.746% 03/25/43		06/29/2023	Various		6,924,750	6,600,000	9,158	3.C FE
35564K-TJ-8	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS M2 144A 10.317% 03/25/42		06/14/2023	BANK OF AMERICA		4,110,000	4,000,000	24,990	4.A FE
35564K-VE-6	FREDDIE MAC STACR SERIES 2022-DNA3 CLASS M2 144A 9.417% 04/25/42		05/08/2023	BANK OF AMERICA		13,410,302	13,448,975	52,340	3.B FE
35564K-W7-0	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS B1 144A 12.650% 04/25/43		04/28/2023	Various		8,251,550	8,225,000	8,941	1.A
35564K-YW-3	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS M2 144A 11.817% 06/25/42		05/08/2023	BANK OF AMERICA		6,380,633	5,874,000	28,306	2.B FE
678595-GH-6	OKLAHOMA CITY OK PUBLIC PROPER 5.782% 10/01/53		06/07/2023	RAYMOND JAMES		9,520,000	9,520,000		1.E FE
73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31 5.310% 08/01/46		06/06/2023	U.S. BANCORP LIBRA		32,446,200	33,000,000	618,173	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						201,553,193	199,663,353	1,332,173	XXX
000000-00-0	JG WENTWORTH XLIV LLC 6.180% 12/31/77		04/01/2023	DIRECT		3,727,130	3,727,130		1.F Z
000000-00-0	JG WENTWORTH XLIV LLC 6.190% 12/31/77		04/01/2023	DIRECT		3,404,550	3,404,550		1.G Z
000000-00-0	JG WENTWORTH XLIV LLC 6.220% 12/31/77		04/01/2023	DIRECT		2,369,205	2,369,205		1.F Z
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		06/15/2023	Interest Capitalization		18,065	18,065		5.B FE
030288-B#-0	AMERICAN TRANSMISSION SYSS-INC 5.130% 05/15/33		05/15/2023	KEYBANC CAPITAL MARKETS		15,000,000	15,000,000		2.B Z
04016*-AA-2	ARGLASSYAMAMURA SE LLC 6.100% 06/30/35		05/26/2023	Wilmington Trust National Asso		20,000,000	20,000,000		2.B PL
04651L-30-5	AT&T Mobility II LLC 6.800% 06/15/28		06/13/2023	APOLLO GLOBAL SECURITIES		42,000,000	42,000,000		2.B Z
05377R-HD-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-5A CLASS B 144A 0.000% 04/20/28		05/24/2023	JP MORGAN SECURITIES		12,497,461	12,500,000		1.F FE
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-6A CLASS B 144A 6.400% 12/20/29		05/24/2023	JP MORGAN SECURITIES		12,497,261	12,500,000		1.F FE
05553R-AC-4	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS A5 5.451% 04/15/56		04/10/2023	BARCLAYS BANK PLC		11,484,332	11,150,000	43,896	1.A FE
05553R-AG-5	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS AS 6.070% 04/15/56		04/10/2023	BARCLAYS BANK PLC		10,711,323	10,400,000	45,592	1.A FE
05553R-AZ-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS A2B 5.753% 04/15/56		04/10/2023	BARCLAYS BANK PLC		23,986,571	23,750,000	98,680	1.A FE
05607C-AL-3	BXP TRUST SERIES 2017-CC CLASS D 144A 3.670% 08/13/37		04/19/2023	DEUTSCHE BANK SECURITIES INCOR		2,089,605	2,843,000	5,609	1.A
06540A-AG-6	BANK SERIES 2019-BN20 CLASS AS 3.243% 09/15/61		06/28/2023	KEYBANC CAPITAL MARKETS		11,200,148	13,484,000	35,226	1.A
06540A-AJ-0	BANK SERIES 2019-BN20 CLASS C 3.779% 09/15/61		04/04/2023	PERFORMANCE TRUST CAP		3,930,762	5,311,000	2,696	2.B
08162R-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS AS 2.274% 02/15/54		05/01/2023	SG AMERICAS SECURITIES LLC		1,375,049	1,750,000	221	1.A
081925-AB-5	BENCHMARK MORTGAGE TRUST SERIES 2023-B39 CLASS A2 0.000% 07/15/55		06/28/2023	CITIGROUP GLOBAL MARKETS INC		25,700,885	25,000,000	80,208	1.A Z
081925-BA-6	BENCHMARK MORTGAGE TRUST SERIES 23-B39 CLASS AS 6.250% 07/15/55		06/28/2023	CITIGROUP GLOBAL MARKETS INC		7,724,998	7,500,000	21,922	1.C FE
09247X-AT-8	BLACKROCK INC 4.750% 05/25/33		05/17/2023	JP MORGAN SECURITIES		9,900,400	10,000,000		1.D FE
12515G-AF-4	CD 2017-CD3 AS SUB 3.833% 02/10/50		06/06/2023	Various		19,316,717	23,050,000	17,179	1.A
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		06/01/2023	Interest Capitalization		5,428	5,428		1.A FM
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		06/01/2023	Interest Capitalization		2,305	2,305		1.A FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		04/01/2023	Interest Capitalization		794	794		1.A FM
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		06/15/2023	Interest Capitalization		304,137	304,137		2.A
126117-AX-8	CNA FINANCIAL CORP 5.500% 06/15/33		05/17/2023	WELLS FARGO		9,934,700	10,000,000		2.A FE
126307-BM-8	CSC HOLDINGS LLC SERIES 144A 11.250% 05/15/28		04/18/2023	GOLDMAN SACHS & COMPANY		5,255,000	5,255,000		4.B FE
12654Y-AL-3	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS E 144A 2.996% 11/13/39		04/01/2023	PERFORMANCE TRUST CAP				33	2.C
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 5.507% 01/25/35		04/01/2023	Interest Capitalization		(768)	(768)		6. FM
12763#-AA-6	Healthcare Properties LLC 5.920% 10/31/44		04/01/2023	GRANDBRIDGE REAL ESTATE CAPITL		11,416,128	11,416,128		1.D
12780#-AA-5	PASS THROUGH TRUST 3.815% 01/15/50		04/01/2023	WAVECREST SECURITIES		20,805,730	20,450,766		1.F Z
12781*-AA-8	KIEWIT CORPROATION 5.645% 06/30/43		05/18/2023	CGA CAPITAL		95,000,000	95,000,000		1.F Z
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 3.883% 12/25/35		04/01/2023	Interest Capitalization		186	186		1.A FM
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		06/01/2023	Interest Capitalization		63,105	63,105		1.A FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		05/01/2023	Interest Capitalization		116	116		1.A FM
171484-AJ-7	CHURCHILL DOWNS INC SERIES 144A 6.750% 05/01/31		04/11/2023	JP MORGAN SECURITIES		6,565,000	6,565,000		4.A FE
18055#-BZ-4	CLARION LION PROP FUND-LP 5.770% 06/01/27		04/01/2023	BANK OF AMERICA SECURITIES LLC		20,000,000	20,000,000		1.G Z

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18055#-CB-6	CLARION LION PROP FUND-LP 5.710% 06/01/29		04/01/2023	BANK OF AMERICA SECURITIES LLC		17,000,000	17,000,000		1.G Z
21281@-AA-2	Conway Sustainable Energy Part 6.450% 06/25/48		06/02/2023	DIRECT		59,877,860	59,877,860		2.A Z
23284B-AA-2	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS A2 144A 4.300% 04/20/48		04/19/2023	BARCLAYS BANK PLC		18,026,006	20,000,000		1.G FE
23284B-AC-8	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS B 144A 5.450% 04/20/48		05/02/2023	BARCLAYS BANK PLC		9,171,532	10,435,000		2.C FE
23312V-AH-9	DBJPM 2016-C3 AM SUB 3.041% 08/10/49		06/28/2023	StoneX Group Inc		3,767,882	4,489,750	10,999	1.A
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 01/10/28		06/10/2023	Interest Capitalization		2,263,418	2,263,418		1.B
23521#-AA-6	DALLAS SUSTAINABLE ENERGY PART 5.430% 04/25/38		04/25/2023	DIRECT		29,618,751	29,618,751		1.E Z
24715@-AX-2	DELOITTE LLP 5.070% 05/30/33		05/11/2023	U.S. BANK		50,000,000	50,000,000		1.F Z
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		05/24/2023	SANTANDER SECURITIES INC.		1,598,095	1,737,060	437	1.A FE
26950*-AA-3	Eagle Energy Partners LLC 6.180% 06/22/48		06/21/2023	SOCIETE GENERALE		67,720,896	67,720,896		2.B Z
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		04/01/2023	Interest Capitalization		1,320	1,320		1.A FM
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.933% 07/25/34		06/01/2023	Interest Capitalization		1,170	1,170		1.A FM
30258H-B@-6	FNBM-LLC 6.200% 06/16/28		06/14/2023	DIRECT		100,000,000	100,000,000		1.F Z
30327H-AB-1	FNA TRUST SERIES 2023-1A CLASS A1 144A 6.900% 04/15/38		04/11/2023	CANTOR FITZGERALD & CO.		22,724,964	22,725,000		1.F FE
35063@-AA-6	Foundry JV Holdco LLC 5.720% 01/25/38		04/25/2023	TD BANK		25,000,000	25,000,000		1.G FE
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		06/30/2023	Interest Capitalization		1,602,011	1,602,011		5.B GI
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		04/01/2023	Interest Capitalization		60,554	60,554		5.B GI
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24		06/05/2023	Interest Capitalization		8,844,816	8,844,816		3.A PL
37310P-AF-8	GEORGETOWN UNIVERSITY 5.115% 04/01/53		04/04/2023	BARCLAYS BANK PLC		40,300,000	40,300,000		1.G FE
38383V-BM-9	AEP TEXAS INC 3.500% 07/20/43		06/20/2023	Interest Capitalization		76,605	76,605		2.A Z
38383V-BR-8	AEP TEXAS INC 4.250% 12/20/54		06/20/2023	Interest Capitalization		68,845	68,845		2.A Z
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25		04/01/2023	Interest Capitalization		152,413	152,413		5.B GI
000000-00-0	HERCULES PRIVATE CREDIT FUND 1 4.400% 07/15/31		04/01/2023	GUGGENHEIM SECURITIES		(21,350,000)	(21,350,000)		1.F Z
42709T-AB-8	HERCULES PRIVATE CREDIT FUND L 4.125% 07/15/31		06/26/2023	Interest Capitalization		152,969	152,969		1.F Z
42709T-AD-4	HERCULES PRIVATE CREDIT FUND 1 4.325% 07/15/31		06/26/2023	Interest Capitalization		106,175	106,175		1.F PL
42709T-AF-9	HERCULES PRIVATE CREDIT FUND 1 4.400% 07/15/31		04/01/2023	GUGGENHEIM SECURITIES		21,350,000	21,350,000		1.F PL
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		05/01/2023	Interest Capitalization		270,721	270,721		1.F
427866-BJ-6	HERSHEY COMPANY 4.500% 05/04/33		05/01/2023	JP MORGAN SECURITIES		2,445,125	2,450,000		1.F FE
43324@-AD-9	HINES GLOBAL REAL ESTATE 6.370% 06/21/30		06/02/2023	JP MORGAN SECURITIES		15,000,000	15,000,000		1.G Z
44929@-AZ-7	ICRE REIT HLDGS 5.930% 05/10/30		04/20/2023	WELLS FARGO SECURITIES LLC		25,000,000	25,000,000		2.B Z
45111@-AU-3	ICONIC ISSUER LLC 5.100% 11/30/51		04/01/2023	GUGGENHEIM SECURITIES		39,600,000	39,600,000		2.B Z
45111@-AV-1	ICONIC ISSUER LLC 5.850% 11/30/51		04/01/2023	GUGGENHEIM SECURITIES		2,000,000	2,000,000		2.B PL
45111@-AW-9	ICONIC ISSUER LLC 5.100% 11/30/51		04/01/2023	GUGGENHEIM SECURITIES		3,200,000	3,200,000		1.F PL
45111@-AX-7	ICONIC ISSUER LLC 5.850% 11/30/51		04/01/2023	GUGGENHEIM SECURITIES		200,000	200,000		2.B PL
45111@-AY-5	ICONIC ISSUER LLC 5.100% 11/30/51		04/01/2023	GUGGENHEIM SECURITIES		15,500,000	15,500,000		2.B Z
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		04/25/2023	BANK OF AMERICA		6,759,500	6,759,500		1.G FE
46590T-AJ-4	JPMDB 2017-C5 AS SUB AFC 3.858% 03/15/50		06/28/2023	Mischler Financial Group		5,276,986	6,428,000	19,975	1.A
465968-AK-1	JPMCC 2017-JP7 B SUB 4.050% 09/15/50		06/26/2023	GOLDMAN SACHS & COMPANY		2,048,629	2,495,000	7,579	1.A
465968-AL-9	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017-JP7 CLASS C 3.807% 09/15/50		04/04/2023	SANTANDER SECURITIES INC.		4,258,181	6,120,000	3,088	1.D
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		04/01/2023	Interest Capitalization		599	599		1.A FM
46676@-AA-2	JG WENTWORTH XLIV LLC 6.150% 12/31/77		04/01/2023	DIRECT		3,298,519	3,298,519		1.F PL
46676@-JK-L	JG WENTWORTH XLIV LLC 6.250% 12/31/77		04/01/2023	DIRECT		5,000,115	5,000,115		1.F Z
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 03/31/25		04/01/2023	Interest Capitalization		128,973	128,973		3.C Z
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK 14.000% 03/22/26		04/01/2023	Interest Capitalization		53,033	53,033		3.C Z
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		04/01/2023	Interest Capitalization		(572,165)	(572,165)		2.A FE
48280#-AA-4	KGK RECEIVABLES 6.970% 03/20/33		04/21/2023	Various		8,708,000	8,708,000		1.A PL
48280#-AD-8	KGK RECEIVABLES 7.455% 03/20/33		04/21/2023	Various		1,151,000	1,151,000		1.F PL
48280#-AG-1	KGK RECEIVABLES 8.423% 03/20/33		04/21/2023	Various		1,140,000	1,140,000		2.C PL

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50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		06/30/2023	Interest Capitalization		2,818,195	2,818,195		5.B GI
50204P-AC-7	LDG Multifamily LLC 5.500% 12/31/38		04/01/2023	WESTWOOD CAPITAL		11,855,800	11,855,800		1.G Z
50209L-A*-8	LMRK ISSUER CO III LLC 5.690% 06/30/33		05/02/2023	RBC CAPITAL MARKETS		41,000,000	41,000,000		2.B Z
50228*-AA-9	LSU Energy Concessionaire LLC 3.730% 05/30/49		04/01/2023	BANK OF AMERICA SECURITIES LLC		4,304,532	4,304,532		1.G
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 5.480% 06/25/37		06/25/2023	Interest Capitalization		26	26		1.A FM
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A 5.437% 06/15/46		06/15/2023	Interest Capitalization		20,511	20,511		3.B FE
55318E-AA-8	RMBS MIRAVET SERIES 2023-MILE CLASS A 144A 6.755% 06/06/28		06/02/2023	GOLDMAN SACHS & COMPANY		15,150,000	15,000,000	56,289	1.A FE
55318E-AE-0	RMBS MIRAVET SERIES 2023-MILE CLASS B 144A 7.203% 06/06/28		06/02/2023	GOLDMAN SACHS & COMPANY		18,000,000	18,000,000	72,026	1.C FE
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023-1A CLASS A 144A 7.167% 05/15/63		05/16/2023	SMBC NIKKO SECURITIES AMERICA		15,049,941	15,050,000		1.F FE
55903V-BB-8	WARNERMEDIA HOLDINGS INC SERIES WI 4.054% 03/15/29		05/01/2023	Tax Free Exchange		15,350,000	15,350,000	79,515	2.C FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC SERIES 4.279% 03/15/32		05/01/2023	Tax Free Exchange		20,125,000	20,125,000	110,036	2.C FE
55903V-BD-4	WARNERMEDIA HOLDINGS INC SERIES WI 5.050% 03/15/42		05/01/2023	Tax Free Exchange		9,100,000	9,100,000	58,720	2.C FE
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 06/30/24		06/30/2023	Interest Capitalization		2,770,850	2,770,850		5.B GI
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.954% 12/25/33		06/01/2023	Interest Capitalization		2,937	2,937		1.A FM
57708#-AA-9	MATTERHORN EXPRESS PIPELINE LL 5.630% 06/30/34		04/01/2023	MIHUZO		72,100,000	72,100,000		2.C PL
58933Y-BM-6	MERCK & CO INC 5.000% 05/17/53		05/08/2023	BNP PARIBAS		8,914,111	8,950,000		1.E FE
59170J-AA-6	METRONET INFRASTRUCTURE ISSUER SERIES 2022-1A CLASS A2 144A 6.350% 10/20/52		06/13/2023	DEUTSCHE BANK SECURITIES INCOR		4,201,570	4,300,000	18,962	1.F FE
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC 6.538% 08/15/55		06/15/2023	Interest Capitalization		7,466	7,466		1.G PL
62757@-AE-3	MUSICAPITAL LLC 4.650% 01/31/52		04/01/2023	GUGGENHEIM SECURITIES		37,400,000	37,400,000		1.F PL
62757@-AF-0	MUSICAPITAL LLC 5.400% 01/31/52		04/01/2023	GUGGENHEIM SECURITIES		7,300,000	7,300,000		2.B PL
62979*-AN-7	NSA OP, LP 5.610% 07/05/28		04/05/2023	WELLS FARGO SECURITIES LLC		22,000,000	22,000,000		2.A FE
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK 11.000% 06/05/25		06/30/2023	Interest Capitalization		137,497	137,497		5.C
64943*-AA-4	1374 Blondell LLC 3.922% 06/15/54		04/01/2023	BELLWEATHER		5,070,423	5,070,423		1.C
67117L-AA-0	OAHS ISSUER 2023-1 6.446% 07/01/51		05/02/2023	JEFFERIES & CO. INC.		10,786,500	10,786,500		1.E FE
68269J-AG-6	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2023-1A CLASS C 144A 6.380% 06/14/38		05/17/2023	BNP PARIBAS		9,999,723	10,000,000		1.F FE
69073T-AU-7	OWENS BROCKWAY SERIES 144A 7.250% 05/15/31		05/12/2023	WELLS FARGO		4,385,000	4,385,000		4.B FE
693696-AA-4	PVONE 2023 1 LLC SERIES 2023-1A CLASS A 144A 7.250% 07/16/35		06/26/2023	CAPITAL ONE HEALTHCARE FINANCI		8,495,173	8,500,000		1.A FE
693696-AB-2	PVONE 2023 1 LLC SERIES 2023-1A CLASS B 8.120% 07/16/35		06/26/2023	CAPITAL ONE HEALTHCARE FINANCI		990,704	1,000,000		1.A Z
69418*-AL-5	PACE LOAN GROUP 2019-1 LLC 6.699% 12/15/51		04/01/2023	STIFEL NICOLAUS & CO.		3,900,000	3,900,000		1.C Z
69421*-AG-1	PACE EQUITY 2020-1 6.764% 06/30/53		04/27/2023	STIFEL NICOLAUS & CO.		750,000	750,000		1.E Z
69421*-AH-9	PACE EQUITY 2020-1 6.958% 06/30/53		04/01/2023	STIFEL NICOLAUS & CO.		4,668,900	4,668,900		1.E Z
706874-AG-9	PENFED AUTO RECEIVABLES OWNE SERIES 2022-A CLASS D 144A 5.850% 06/17/30		06/13/2023	JP MORGAN SECURITIES		530,063	550,000		2.B FE
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		04/01/2023	Interest Capitalization		(161,253)	(161,253)		2.B Z
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		04/01/2023	Interest Capitalization		(108,452)	(108,452)		2.B Z
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		04/01/2023	Interest Capitalization		(426,146)	(426,146)		2.B Z
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		04/01/2023	Interest Capitalization		(70,851)	(70,851)		2.B Z
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		04/01/2023	Interest Capitalization		(15,725)	(15,725)		1.C Z
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		04/01/2023	Interest Capitalization		(14,655)	(14,655)		2.B Z
71680@-BP-0	PETROS PACE FINANCE 2020-2 SUB 5.153% 09/30/53		06/30/2023	Interest Capitalization		13,172	13,172		2.B Z
71680@-DA-1	PETROS PACE FINANCE 2020-2 SUB 5.543% 09/30/54		04/01/2023	DIRECT		62,715,301	60,554,694		2.B Z
71680@-DB-9	PETROS PACE FINANCE 2020-2 SUB 5.087% 09/30/54		04/01/2023	DIRECT		1,237,216	1,235,810		2.B Z
718547-AF-9	PHILLIPS 66 CO SERIES WI 3.550% 10/01/26		05/05/2023	Tax Free Exchange		29,372,330	30,000,000	100,583	2.A FE
718547-AM-4	PHILLIPS 66 CO SERIES WI 4.680% 02/15/45		05/05/2023	Tax Free Exchange		4,246,814	4,300,000	44,720	2.A FE
718547-AP-7	PHILLIPS 66 SERIES WI 4.900% 10/01/46		05/05/2023	Tax Free Exchange		19,249,068	18,975,000	87,812	2.A FE
74624X-A*-9	PUREWEST FUNDING III LLC 8.781% 06/25/38		05/25/2023	GUGGENHEIM SECURITIES		68,750,000	68,750,000		2.B Z
75101#-AF-3	RAISA FDG-LLC 7.596% 06/15/38		06/27/2023	CANTOR FITZGERALD & CO.		5,000,000	5,000,000		1.F Z
75101#-AG-1	RAISA FDG-LLC 11.710% 06/15/38		06/27/2023	CANTOR FITZGERALD & CO.		15,000,000	15,000,000		3.C Z
75888@-AA-5	REGED HOLDCO-INC. All PIK 13.750% 12/20/26		04/01/2023	DIRECT		(2,925,000)	(3,000,000)		5.B GI

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75888@-AA-5	REGED HOLDCO-INC. All PIK 13.750% 12/20/26		04/01/2023	Interest Capitalization		1,976,316	1,976,316		5.B GI
76169#-AS-2	REYES HLDGS-L.L.C. 4.880% 05/17/31		04/28/2023	BANK OF AMERICA SECURITIES LLC		12,000,000	12,000,000		1.G PL
76169#-AT-0	REYES HLDGS-L.L.C. 4.910% 05/17/32		04/28/2023	BANK OF AMERICA SECURITIES LLC		27,000,000	27,000,000		1.G PL
76169#-AU-7	REYES HLDGS-L.L.C. 4.950% 05/17/33		04/28/2023	BANK OF AMERICA SECURITIES LLC		21,000,000	21,000,000		1.G PL
76169#-AV-5	REYES HLDGS-L.L.C. 5.050% 05/17/35		04/28/2023	BANK OF AMERICA SECURITIES LLC		12,000,000	12,000,000		1.G PL
77862U-AC-2	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A1R 144A 8.481% 03/15/30		04/01/2023	Tax Free Exchange		23,250,347	23,250,000		1.F FE
77862U-AD-0	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2R 144A 9.261% 03/15/30		04/01/2023	Tax Free Exchange		5,751,967	5,750,000		1.F FE
78163D-A@-9	RUNWAY GROWTH FINANCE CORP. 8.540% 04/13/26		04/01/2023	WELLS FARGO SECURITIES LLC		25,000,000	25,000,000		2.A PL
78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53		04/01/2023	DIRECT		12,759,000	12,759,000		1.C PL
78486*-AL-3	STONEHILL PACE 2020-1 LLC 6.930% 09/15/53		04/01/2023	DIRECT		14,673,000	14,673,000		1.C Z
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		04/01/2023	Interest Capitalization		13,403	13,403		5.B GI
80257*-AB-8	LEGACY VA CHESAPEAKE LLC 3.160% 05/15/44		04/01/2023	GANTRY		11,303,541	11,303,541		1.D PL
80285U-AE-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2022-3 CLASS B 4.590% 08/16/27		06/16/2023	THE TORONTO-DOMINION BANK		2,876,596	2,950,000	2,031	1.C FE
85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A 1.970% 09/25/37		04/25/2023	BNP PARIBAS		7,565,312	8,401,527	920	1.A FE
86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A 6.190% 05/20/53		05/22/2023	SMBC NIKKO SECURITIES AMERICA		14,997,809	15,000,000		1.A FE
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		04/01/2023	Interest Capitalization		72,075	72,075		5.B GI
86944B-AL-7	SUTTER HEALTH 5.547% 08/15/53		06/02/2023	CITIGROUP GLOBAL MARKETS INC		22,345,000	22,345,000		1.E FE
87320*-AH-3	TWAIN FDG I LLC 6.690% 03/31/46		04/01/2023	DIRECT		8,156,226	8,156,226		1.E Z
88033G-DQ-0	TENET HEALTHCARE CORP 6.125% 06/15/30		06/15/2023	Tax Free Exchange		34,095,000	34,095,000	1,044,159	3.C FE
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		06/30/2023	Various		8,519,380	8,693,245		5.A
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		04/01/2023	Interest Capitalization		81,035	81,035		5.A
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		04/01/2023	Interest Capitalization		547,197	547,197		5.B
896522-AJ-8	TRINITY INDUSTRIES INC SERIES 144A 7.750% 07/15/28		06/28/2023	BANK OF AMERICA		7,046,250	7,035,000		3.B FE
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 04/15/57		06/15/2023	Interest Capitalization		21,207	21,207		2.C Z
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 10/15/27		06/14/2023	MORGAN STANLEY & CO. INC.		7,061,064	7,186,833	71,544	1.G FE
90932Q-AA-4	UNITED AIR 2014 2 B PTT SERIES A 3.750% 09/03/26		04/11/2023	ROBERT W. BAIRD & COMPANY INC		651,422	696,708	2,903	1.F FE
91835K-AA-3	VREG FUNDING LLC 10.550% 11/15/50		05/09/2023	RBC DAIN RAUSCHER INC.		39,130,747	40,315,000		5.B GI
92332Y-AB-7	VENTURE GLOBAL LNG INC SERIES 144A 8.375% 06/01/31		05/19/2023	JP MORGAN SECURITIES		10,000,000	10,000,000		3.C FE
924922-AD-9	VERUS SECURITIZATION TRUST SERIES 2022-8 CLASS M1 144A 6.179% 09/25/67		06/30/2023	WELLS FARGO		7,256,100	7,638,000	5,244	2.C FE
92539F-AE-3	VERUS SECURITIZATION TRUST SERIES 2023-INV1 CLASS B1 144A 7.632% 02/25/68		05/31/2023	BNP PARIBAS		1,714,500	1,800,000	382	3.C FE
92920A-A#-8	VSTRONG 2023-1 LLC 7.120% 04/15/31		05/04/2023	STIFEL NICOLAUS & CO.		5,200,000	5,200,000		1.F PL
92920A-A*-2	VSTRONG 2023-1 LLC 6.679% 04/15/31		05/04/2023	STIFEL NICOLAUS & CO.		55,900,000	55,900,000		1.A PL
92920A-A@-0	VSTRONG 2023-1 LLC 6.462% 04/15/31		05/04/2023	STIFEL NICOLAUS & CO.		14,400,000	14,400,000		1.C PL
92920A-B*-1	VSTRONG 2023-1 LLC 8.361% 04/15/31		05/04/2023	STIFEL NICOLAUS & CO.		7,300,000	7,300,000		2.B PL
931142-FE-8	WALMART INC 4.500% 04/15/53		04/12/2023	CITIGROUP GLOBAL MARKETS INC		4,238,228	4,250,000		1.C FE
95000G-BD-5	WFCM 2016-BNK1 B SUB 2.967% 08/15/49		05/24/2023	BANK OF AMERICA		981,225	1,260,000	2,596	1.A
95109#-AA-4	THE CITY OF NEW YORK (NYC) 4.000% 01/15/60		04/01/2023	LAREW		8,195,525	8,195,525		1.C
97360A-AA-5	WINDSOR HOLDINGS III LLC SERIES 144A 8.500% 06/15/30		06/22/2023	JP MORGAN SECURITIES		7,975,000	7,975,000		4.A FE
98877D-AE-5	ZF NA CAPITAL SERIES 144A 7.125% 04/14/30		04/04/2023	JP MORGAN SECURITIES		4,272,540	4,290,000		3.A FE
C3000@-AA-7	CRISTAL-782 PORT FINANCEMENT I 6.530% 04/04/33		04/01/2023	CITIGROUP GLOBAL MARKETS INC		60,000,000	60,000,000		2.C FE
L3551#-AM-2	Ferrero International S.A. 4.960% 06/20/30		05/11/2023	BNP PARIBAS		67,000,000	67,000,000		2.B Z
L8954#-AA-0	TACHE SECURITIES SARL 7.400% 05/22/30		04/01/2023	DUMMY BROKER		55,000,000	55,000,000		1.F PL
000000-00-0	COLORCON-INC. 2.430% 06/29/32		04/01/2023	U.S. BANK		(18,563,150)	(18,563,150)		2.C
N2105@-AA-1	COLORCON-INC. 2.430% 06/29/32		04/01/2023	U.S. BANK		18,563,150	18,563,150		2.C
000000-00-0	SMAKRAFT ASSET CO SA 3.250% 05/12/34		04/01/2023	Various		(27,996,473)	(27,996,473)		3.A
R8000*-AA-2	SMAKRAFT ASSET CO SA 4.950% 05/12/34		04/01/2023	Various		26,666,000	26,666,000		3.A
Z00004-3B-7	Zone Climate Services Inc 0.000% 03/09/29		06/27/2023	DIRECT		1,373,418	7,285,168		3.C Z
Z00029-8D-5	North Haven Stallone Buyer LLC 0.000% 05/24/28		04/01/2023	Interest Capitalization		129,019	129,019		3.B Z

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Z00053-E0-6	AM CONSERVATION GROUP-INC. 0.000% 03/03/29		05/01/2023	DIRECT		2,931,643	3,006,813		5.B GI
Z00073-44-7	PG BUYER-LLC SUB-UNSEC 10.000% 09/02/26		04/01/2023	Interest Capitalization		13,698	13,698		4.C Z
Z00075-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 12/19/25		06/30/2023	REP TEC INTERMEDIATE PARENT HO		1,640,622	1,764,110		3.C Z
Z00081-43-2	JG WENTWORTH XX LLC 2019-C LCSS-SR-UNSEC 4.250% 06/15/51		04/01/2023	Interest Capitalization		(9,452)	(9,452)		1.G Z
000000-00-0	QUEBEC INC. 9.500% 03/14/28		04/01/2023	Interest Capitalization		212,630	212,630		4.A Z
13648T-AB-3	CANADIAN PACIFIC RAILWAY 3.125% 06/01/26	A	04/19/2023	Taxable Exchange		8,128,263	8,530,000		2.B FE
13648T-AD-9	CANADIAN PACIFIC RAILWAY 4.300% 05/15/43	A	04/19/2023	Taxable Exchange		49,583,481	58,208,000		2.B FE
13648T-AE-7	CANADIAN PACIFIC RAILWAY 4.950% 08/15/45	A	04/19/2023	Taxable Exchange		30,171,563	31,125,000		2.B FE
001201-C@-9	AGL ENERGY LTD 6.760% 06/08/33	D	06/06/2023	BANK OF AMERICA SECURITIES LLC		50,000,000	50,000,000		2.B FE
00120N-AA-2	AGL CLO LTD SERIES 2023-25A CLASS A1 144A 6.906% 07/21/36	D	05/09/2023	CITIGROUP GLOBAL MARKETS INC		3,500,000	3,500,000		1.A FE
00120N-AC-8	AGL CLO LTD SERIES 2023-25A CLASS B 144A 7.656% 07/21/36	D	05/09/2023	CITIGROUP GLOBAL MARKETS INC		5,250,000	5,250,000		1.C FE
001210-AA-1	AGL CLO 19 LTD SERIES 2022-19A CLASS A1 144A 6.656% 07/21/35	D	06/06/2023	BNP PARIBAS		1,766,258	1,785,000	15,840	1.A FE
03770M-AC-7	APIDOS CLO LTD SERIES 2023-45A CLASS B 144A 7.618% 04/26/36	D	04/13/2023	BANK OF AMERICA		10,000,000	10,000,000		1.C FE
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	06/28/2023	BBVA SECURITIES INC.		1,353,829	1,395,700	16,312	2.C FE
29001Y-AA-1	ELMWOOD CLO 22 LTD SERIES 2023-1A CLASS A 144A 6.786% 04/17/36	D	05/22/2023	Various		5,503,936	5,516,000	53,709	1.A FE
29290W-AA-5	ENERGEAN ISRAEL FINANCE SERIES 144A 8.500% 09/30/33	D	06/27/2023	MORGAN STANLEY & CO. INC.		9,675,000	9,675,000		3.C FE
46115H-BZ-9	INTESA SANPAOLO SPA SERIES 144A 6.625% 06/20/33	D	06/12/2023	Various		13,592,450	13,600,000		2.B FE
46128M-AS-0	INVERSIONES CMPC SA SERIES 144A 6.125% 06/23/33	D	06/26/2023	Various		10,581,305	10,510,000	5,478	2.B FE
48255V-AA-0	KKR FINANCIAL CLO LTD SERIES 2023-46A CLASS A1A 144A 6.898% 04/20/35	D	05/23/2023	MORGAN STANLEY & CO. INC.		9,945,000	10,000,000	119,167	1.A FE
69690A-AA-5	PALMER SQUARE CLO LTD SERIES 2022-3A CLASS A1 144A 6.848% 07/20/35	D	06/12/2023	MORGAN STANLEY & CO. INC.		1,499,250	1,500,000	15,694	1.A FE
716973-AG-7	PFIZER INVESTMENT ENTER 5.300% 05/19/53	D	05/16/2023	CITIGROUP GLOBAL MARKETS INC		8,836,814	8,850,000		1.E FE
716973-AH-5	PFIZER INVESTMENT ENTER 5.340% 05/19/63	D	06/06/2023	MORGAN STANLEY & CO. INC.		20,000,200	20,000,000	56,367	1.E FE
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	06/06/2023	BARCLAYS BANK PLC		201,365	233,467	610	2.B FE
88238C-AA-0	TEXAS DEBT CAPITAL CLO LTD SERIES 2023-1A CLASS A 144A 6.848% 04/20/36	D	04/28/2023	RBC DAIN RAUSCHER INC.		4,992,500	5,000,000	19,313	1.A FE
88238C-AB-8	TEXAS DEBT CAPITAL CLO LTD SERIES 2023-1A CLASS B 144A 7.348% 04/20/36	D	05/11/2023	MORGAN STANLEY & CO. INC.		247,250	250,000	1,682	1.C FE
902613-AX-6	UBS GROUP AG 3.750% 03/26/25	D	06/12/2023	Tax Free Exchange		14,068,134	14,075,000	111,427	1.G FE
N4281@-CK-9	KONINKLIJKE VOPAK N.V. 5.120% 06/19/28	D	04/05/2023	CITIGROUP GLOBAL MARKETS INC		12,000,000	12,000,000		2.B Z
N4281@-CL-7	KONINKLIJKE VOPAK N.V. 5.160% 06/19/29	D	04/05/2023	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000		2.B Z
000000-00-0	SATO OYJ 5.960% 12/15/27	B	04/01/2023	CIBC WORLD MARKETS		(52,607,500)	(52,607,500)		2.C Z
X8000*-AB-3	SATO OYJ 5.960% 12/15/27	B	04/01/2023	CIBC WORLD MARKETS		52,607,500	52,607,500		2.B FE
Z00075-28-5	DICP EUROPE DICP EUROPE 3.25 07/31/2028 3.250% 07/31/28	B	04/01/2023	Commercial Real Estate Service		(848,068)	(848,068)		4.C Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,480,273,209	2,511,976,736	2,567,381	XXX
000000-00-0	AE EUROPE HLDGS INC Super Senior Priority Initial 10/21/23		06/05/2023	Interest Capitalization		544,083	544,083		4.B PL
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		04/01/2023	No Broker		40,397	40,805		3.C PL
000000-00-0	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK 04/29/24		04/01/2023	Interest Capitalization		211,549	211,549		6. *
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver 07/16/24		06/22/2023	No Broker		1,364,015	1,375,000		3.C PL
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		06/30/2023	No Broker		1,425,000	1,425,000		3.C PL
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		05/05/2023	No Broker		720,000	720,000		2.C PL
000000-00-0	SSJA BARIATRIC MGMT LLC REVOLVER 08/26/24		05/26/2023	No Broker		2,225,313	2,237,500		2.C PL
000000-00-0	HEARTLAND LLC Revolver 08/30/24		06/30/2023	No Broker		519,178	520,408		3.A PL
000000-00-0	VPET USA LLC Revolver 12/31/24		06/29/2023	No Broker		439,541	440,047		3.A PL
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Revolver 06/26/25		06/13/2023	No Broker		922,040	924,745		3.B PL
000000-00-0	DILIGENT CORPORATION New Revolver 08/04/25		06/27/2023	No Broker		573,275	579,330		3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		06/23/2023	Interest Capitalization		269,961	269,961		3.C PL
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T 08/30/25		04/07/2023	No Broker		527,008	532,331		3.A PL
000000-00-0	HEARTLAND LLC Seventh Amendment Delayed Draw 08/30/25		06/16/2023	No Broker		1,946,483	1,966,145		3.A PL
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver 10/31/25		05/04/2023	No Broker		2,072,131	2,072,829		3.A PL
000000-00-0	AIM ACQUISITION LLC Revolver 12/02/25		05/31/2023	No Broker		628,571	628,571		3.B PL
000000-00-0	IVEX HOLDCO INC Revolver 12/17/25		05/05/2023	No Broker		1,732,500	1,750,000		3.A PL
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		05/30/2023	No Broker		6,228,733	6,291,649		3.A PL
000000-00-0	SUMMIT BUYER LLC Incremental Revolver A-2 Loan 01/14/26		04/20/2023	No Broker		448,411	450,456		6. *
000000-00-0	XIFIN INC Initial Revolver 02/06/26		06/30/2023	No Broker		5,170,880	5,200,000		3.A PL

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	NSPC INTERMEDIATE CORP NEW TERM LOAN 02/13/26		04/01/2023	DIRECT		730,706	785,509		3.C Z
000000-00-0	NSPC INTERMEDIATE CORP 2023 INCREMENTAL TERM LOAN 02/13/26		05/08/2023	DIRECT		362,679	362,679		5.B GI
000000-00-0	NSPC INTERMEDIATE CORP NEW TERM LOAN 02/13/26		04/01/2023	Tax Free Exchange		1,047,346	1,047,346		3.C Z
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		05/03/2023	Interest Capitalization		262,918	262,918		3.A PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		04/01/2023	No Broker		6,026,039	6,026,039		3.A PL
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Tranche 7 Delayed Draw Term Lo 04/01/26		04/04/2023	No Broker		994,387	1,004,432		3.A PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		05/03/2023	No Broker		7,521,556	7,521,556		3.A PL
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Tranche 7 Delayed Draw Term Lo 04/01/26		05/05/2023	No Broker		1,194,885	1,206,954		3.A PL
000000-00-0	BLACKBIRD PURCHASER INC First Lien Initial Term Loan 04/08/26		04/01/2023	Interest Capitalization		(1,198,510)	(1,198,510)		3.C PL
000000-00-0	BAYSIDE OPCO LLC REVOLVER 05/31/26		05/31/2023	DIRECT		782,042	782,042		5.B GI
000000-00-0	BAYSIDE OPCO LLC INITAIL TERM LOAN 06/01/26		05/31/2023	DIRECT		2,741,592	2,741,592		5.B GI
000000-00-0	ITS BUYER INC Revolver 06/14/26		04/03/2023	No Broker		11,987,416	12,000,000		2.B PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26		04/01/2023	Tax Free Exchange		7,379,654	7,432,677		2.B PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		06/28/2023	No Broker		2,729,089	2,743,456		2.B PL
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		04/13/2023	No Broker		950,674	966,667		3.B PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		06/30/2023	No Broker		4,708,222	4,716,292		2.C PL
000000-00-0	AROTECH CORPORATION Revolver 10/22/26		04/05/2023	No Broker		1,787,446	1,800,000		3.B PL
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		04/01/2023	Tax Free Exchange		7,670,946	9,212,850		2.C Z
000000-00-0	IVEX HOLDCO INC FOURTH AMENDMENT TERM LOAN 11/02/26		06/30/2023	DIRECT		2,620,988	2,660,901		3.A Z
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		04/01/2023	Interest Capitalization		22,040	22,040		3.A PL
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		04/01/2023	Interest Capitalization		7	7		3.C PL
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		06/23/2023	No Broker		4,274,684	4,274,684		3.A PL
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		04/01/2023	No Broker		316	316		3.C PL
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		05/30/2023	No Broker		2,070,886	2,072,368		4.A PL
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		05/31/2023	No Broker		4,949,175	4,981,132		2.B PL
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		04/01/2023	Tax Free Exchange		1,633,873	1,642,084		3.A PL
000000-00-0	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		05/17/2023	Tax Free Exchange		14,123,780	14,123,780		2.B PL
000000-00-0	TRANSYSTEMS CORPORATION REVOLVER 03/31/27		04/06/2023	No Broker		312,632	315,789		3.A PL
000000-00-0	MBS HLDGS INC Initial Revolver 04/16/27		06/22/2023	No Broker		1,320,000	1,333,333		3.A PL
000000-00-0	WATERMILL EXPRESS LLC Revolver 04/20/27		06/22/2023	No Broker		1,279,984	1,292,000		3.B PL
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		06/15/2023	No Broker		86,376	87,692		3.B Z
000000-00-0	VRC COMPANIES LLC Revolver 06/29/27		04/19/2023	No Broker		165,946	166,667		4.C PL
000000-00-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		06/30/2023	No Broker		136,358	137,735		3.A PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		06/15/2023	No Broker		60,981	61,597		3.B PL
000000-00-0	BOUNTEOUS INC Revolver 08/02/27		06/27/2023	No Broker		1,515,681	1,530,000		2.B PL
000000-00-0	NONNI'S FOODS-LLC REVOLVER 09/15/27		06/29/2023	No Broker		2,173,500	2,173,500		4.B FE
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27		06/16/2023	No Broker		1,053,541	1,064,183		3.A PL
000000-00-0	BCM ONE INC Revolver 11/17/27		06/29/2023	No Broker		1,789,474	1,789,474		3.A Z
000000-00-0	BCM ONE INC Delayed Draw Term Loan 11/17/27		06/30/2023	No Broker		154,491	154,491		3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		05/26/2023	No Broker		556,123	561,741		3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Revolver 11/30/27		04/26/2023	No Broker		3,686,058	3,709,360		6. *
000000-00-0	ELEMENT 78 PARTNERS LLC Revolver 12/01/27		06/29/2023	No Broker		2,285,890	2,300,000		3.B PL
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		05/30/2023	No Broker		2,322,107	2,345,563		2.B PL
000000-00-0	RESA HOLDINGS COMPANY Revolver 12/15/27		06/30/2023	No Broker		477,204	480,000		2.B Z
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Revolver 12/17/27		06/27/2023	No Broker		1,213,735	1,225,000		3.A PL
000000-00-0	SPI LLC Revolver 12/21/27		05/02/2023	No Broker		5,125,528	5,131,442		2.C PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		04/01/2023	No Broker		17,944	18,310		3.B PL
000000-00-0	ECKHART BIDCO LLC REVOLVER 01/10/28		05/19/2023	No Broker		890,438	900,000		3.A Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		05/18/2023	No Broker		130,237	131,553		2.C PL
000000-00-0	ACP HYPERDRIVE INC Delayed Draw Term Loan 03/08/28		05/05/2023	No Broker		3,706,665	3,744,106		3.A PL
000000-00-0	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		06/28/2023	No Broker		298,643	300,000		3.B PL
000000-00-0	VISION INNOVATION PARTNERS BOR REVOLVER 04/07/28		06/30/2023	No Broker		1,484,554	1,497,452		3.B PL
000000-00-0	CODING SOLUTIONS ACQUISITION DELAYED DRAW TEM LOAN 05/11/28		05/22/2023	No Broker		261,912	261,912		2.C PL
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-3 07/15/28		06/26/2023	No Broker		273,548	276,311		3.A Z
000000-00-0	RFI BUYER Delayed Draw Term Loan 08/05/28		06/07/2023	No Broker		2,219,511	2,219,511		4.B PL
000000-00-0	ADPD HOLDINGS TRANCHE A DELAYED DRAW TERM LO 08/16/28		04/01/2023	No Broker		680,552	687,634		3.B Z
000000-00-0	ADPD HOLDINGS TRANCHE B-1 DELAYED DRAW TL 08/16/28		04/05/2023	No Broker		878,134	878,397		3.B PL
000000-00-0	CMG HOLDCO LLC Revolver 08/18/28		06/01/2023	No Broker		6,644,934	6,698,000		3.A PL
000000-00-0	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		06/29/2023	No Broker		2,632,500	2,632,500		3.C PL
000000-00-0	SCALED AGILE HOLDINGS Delayed Draw Term Loan 12/18/28		04/14/2023	No Broker		1,435,081	1,449,577		2.B Z
000000-00-0	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 01/09/29		06/01/2023	No Broker		4,855,200	4,954,286		2.B PL
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S Revolver 03/30/29		04/03/2023	No Broker		2,174,680	2,219,061		3.A Z
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S DDTL 03/30/29		05/01/2023	No Broker		938,624	957,780		3.A PL
000000-00-0	IQN HOLDINGS CORP Term Loan 05/02/29		04/01/2023	Tax Free Exchange		381,043	382,930		4.C PL
000000-00-0	IQN HOLDINGS CORP REVOLVER 05/02/29		05/26/2023	No Broker		636,503	641,711		4.B Z
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		04/25/2023	No Broker		5,950,936	5,957,750		3.A PL
000000-00-0	ACCLAIM MIDCO LLC INITIAL TERM LOAN 06/13/29		06/13/2023	DIRECT		7,717,949	7,875,458		5.B GI
000000-00-0	NORTH HAVEN STACK BUYER LLC DDTL 3 01/01/30		04/10/2023	Tax Free Exchange		838,076	846,190		3.B Z
000000-00-0	NORTH HAVEN STALLONE BUYER LLC 4TH AMENDMENT TERM LOAN 01/01/40		04/27/2023	DIRECT		2,000,000	2,000,000		3.B Z
000000-00-0	WELLSPRING PHARMACEUTICAL CORP 2023 TERM LOAN 01/10/40		04/03/2023	DIRECT		3,067,738	3,130,345		3.C Z
000000-00-0	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		06/27/2023	No Broker		204,359	204,359		3.B PL
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		06/30/2023	No Broker		3,041,900	3,041,900		4.A PL
03217F-AL-3	AMSPEC GROUP INC 2023 Q1 INCREMENTAL TERM LOAN 07/02/24		04/03/2023	DIRECT		2,280,026	2,326,557		4.A Z
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		04/01/2023	WELLS FARGO		(5,038)	(5,076)		3.C FE
03939E-AC-3	ARCH GLOBAL CCT HLDGS CORP Revolver 04/01/25		05/16/2023	No Broker		1,335,208	1,335,208		3.A PL
05988H-AE-7	BOXER PARENT CO INC TERM B 10/02/25		04/20/2023	Various		4,932,990	4,985,989		4.C FE
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		05/31/2023	Tax Free Exchange		2,986,005	3,000,000		3.A PL
08078U-AH-6	BELRON FINANCE US LLC TERM B 04/18/29		05/18/2023	Various		7,894,175	7,915,000		3.B FE
08891*-AA-3	BID III NOTE ISSUER L.P. 0.000% 12/15/29		04/01/2023	DIRECT		2,840,696	2,840,696		1.G PL
08891*-AB-1	BID III NOTE ISSUER L.P. BID III Note Issuer L.P. 0.000% 12/15/29		04/01/2023	DIRECT		852,209	852,209		2.B PL
08891*-AC-9	BID III NOTE ISSUER L.P. BID III Note Issuer L.P. 0.000% 12/15/29		04/01/2023	DIRECT		1,420,348	1,420,348		3.B PL
11132V-AW-9	BROADSTREET PARTNERS INC TERM B3 01/26/29		04/27/2023	RBC DAIN RAUSCHER INC.		4,443,750	4,500,000		4.B FE
11565H-AA-4	SIGNATURE AVIATION TERM B2 07/01/29		04/28/2023	RBC DAIN RAUSCHER INC.		2,475,000	2,500,000		4.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		04/28/2023	JP MORGAN SECURITIES		2,475,000	2,500,000		4.B FE
125097-AA-3	CAREER NOW CAREER NOW 0.000% 09/30/27		06/30/2023	Interest Capitalization		19,054	19,054		4.C Z
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		04/20/2023	WELLS FARGO		4,962,500	5,000,000		4.A FE
172442-AT-2	CINEMARK USA INC TERM B 05/31/30		05/22/2023	BARCLAYS BANK PLC		9,850,000	10,000,000		3.B FE
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver 11/15/45		04/01/2023	Interest Capitalization		3,200	3,200		3.C PL
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		06/29/2023	No Broker		275,000	275,000		3.A PL
21718@-AA-5	COP GNAP HOLLDINGS INC SUB-UNSEC 05/01/25		04/01/2023	Interest Capitalization		64,626	64,626		3.A Z
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		04/01/2023	MORGAN STANLEY & CO. INC.		3,396	3,430		3.A FE
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		04/01/2023	MORGAN STANLEY & CO. INC.		(5,355)	(5,409)		3.B FE
22289V-AA-5	COVERCRAFT MERGER SUB INC NA-SUB-UNSEC 10.750% 02/20/28		04/01/2023	Interest Capitalization		42,847	42,847		4.A Z
23340D-AQ-5	CUSHMAN & WAKEFIELD TERM B TERM B 01/24/30		04/01/2023	Tax Free Exchange		39,904,498	39,994,995		3.C FE
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		06/30/2023	No Broker		195,031	195,987		3.A PL
24021#-AA-9	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		04/01/2023	Interest Capitalization		51,321	51,321		2.C Z

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25213Y-AU-9	DEXKO GLOBAL INC TERM B 09/24/28		04/01/2023	Tax Free Exchange		559,486	561,976		4.C FE
25471Y-AL-6	ZMINFO TERM B 02/28/30		05/17/2023	Tax Free Exchange		26,174,971	26,252,857		3.A FE
26924@-AB-2	E-TECHNOLOGIES GROUP LLC TERM A LOAN 04/08/24		04/01/2023	Interest Capitalization		(2,181,513)	(2,181,513)		3.B PL
27922J-AB-2	PQ CORP 06/03/28		04/01/2023	Various		39,588	40,506		4.A FE
29362L-AM-6	ENTEGRIS INC TERM B 07/06/29		04/01/2023	Tax Free Exchange		34,271,380	34,474,435		2.C FE
31732F-AT-3	FILTRATION GROUP CROP TERM TERM 10/24/28		05/19/2023	GOLDMAN SACHS & COMPANY		4,554,000	4,600,000		4.C FE
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC 12.000% 01/26/26		05/03/2023	Interest Capitalization		64,601	64,601		5.B Z
34965#-AA-6	FORTUNE INTERNATIONAL LLC Revolver 01/17/25		04/03/2023	No Broker		2,346,217	2,359,995		2.C PL
36249V-AJ-5	GYP HOLDING III CORP TERM B 04/26/30		04/27/2023	JP MORGAN SECURITIES		1,462,650	1,470,000		3.C FE
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		04/01/2023	Interest Capitalization		18,531	18,531		3.B PL
37233#-AB-3	PRECISION AVIATION GROUP INC Revolver 07/24/24		06/14/2023	No Broker		1,797,918	1,809,261		3.A PL
40227U-AC-0	GULF FINANCE LLC TERM B TERM B 08/25/26		04/01/2023	DIRECT		461	501		5. FE
40227U-AC-0	GULF FINANCE LLC TERM B TERM B 08/25/26		04/01/2023	DIRECT		182,617	198,496		5.A FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		04/01/2023	JEFFERIES & CO. INC.		2,887	2,969		3.A FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		04/01/2023	JEFFERIES & CO. INC.		(6,842)	(7,036)		3.B FE
44332E-AW-6	HUB INTERNATIONAL LTD TERM 06/08/30		06/08/2023	GOLDMAN SACHS & COMPANY		855,360	864,000		4.B FE
44332P-AH-4	HUB INTERNATIONAL LTD SERIES 144A 7.250% 06/15/30		06/08/2023	MORGAN STANLEY & CO. INC.		8,270,000	8,270,000		4.B FE
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		04/01/2023	CITIGROUP GLOBAL MARKETS INC		2,139,410	2,163,753		4.C FE
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING) TERM B 04/25/28		04/26/2023	RBC DAIN RAUSCHER INC.		4,843,750	5,000,000		4.B FE
45784Q-AB-5	INSULET CORP 05/03/28		04/01/2023	Various		12,394	12,633		4.A FE
46124C-AK-3	ALTERRA MOUNTAIN CO TERM B 05/09/30		05/23/2023	JP MORGAN SECURITIES		7,992,500	8,000,000		4.A FE
48254E-AF-8	KKR APPLE BIDCO LLC TERM 09/23/28		05/10/2023	KOHLBERG KRAVIS ROBERTS		6,583,500	6,650,000		4.B FE
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		06/29/2023	No Broker		7,137,255	7,137,255		3.A PL
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC 10/26/27		04/20/2023	JP MORGAN SECURITIES		4,993,750	5,000,000		4.B FE
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER 03/04/25		06/29/2023	No Broker		2,945,000	2,945,000		4.A PL
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		04/26/2023	No Broker		1,500,000	1,500,000		3.A PL
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 10/31/24		06/30/2023	No Broker		569,905	571,429		3.B PL
62974C-AB-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN 02/13/26		04/28/2023	Interest Capitalization		209,927	209,927		5.B GI
62974C-AB-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN 02/13/26		04/01/2023	Tax Free Exchange		5,337,722	7,625,317		5.B GI
63108E-AB-4	NASCAR HOLDINGS LLC TERM B 10/18/26		04/01/2023	RBC DAIN RAUSCHER INC.		(11,081)	(11,236)		3.B FE
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		06/28/2023	No Broker		4,879,856	4,881,356		4.B PL
65960@-AA-7	NORTH HAVEN STALLONE BUYER LLC NA-SUB-UNSEC 05/24/28		04/01/2023	Interest Capitalization		211,783	211,783		5.B
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/24		06/01/2023	No Broker		1,492,500	1,500,000		2.B PL
68162R-AH-4	WEST TECHNOLOGY GROUP LLC TERM B3 04/10/27		04/01/2023	Tax Free Exchange		1,603,532	1,604,128		4.B FE
68217U-AP-4	OMNI INTERMEDIATE HOLDINGS LLC 2022 Incremental Term Loans 12/30/26		04/01/2023	Tax Free Exchange		578,963	584,811		3.A Z
68371Y-AN-3	OPEN TEXT CORP TERM B 01/31/30		04/01/2023	BARCLAYS BANK PLC		(27,059)	(27,500)		2.C FE
68621X-AE-3	ORGANON & CO TERM B 04/08/28		06/20/2023	Various		4,446,011	4,451,500		3.B FE
68751B-AE-3	ORTHOALLIANCE MSO LLC DDTL C 07/21/25		04/28/2023	No Broker		227,435	232,077		3.A PL
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		05/31/2023	Interest Capitalization		50,007	50,007		5.A FE
69396@-AB-1	PPT MGMT HLDGS LLC TERM LOAN 07/30/23		04/01/2023	Interest Capitalization		832,890	832,890		4.B Z
70757D-AZ-2	PENN NATIONAL GAMING INC Term B 04/22/29		04/01/2023	MORGAN STANLEY & CO. INC.		17,478	17,500		3.A FE
70757D-AZ-2	PENN NATIONAL GAMING INC Term B 04/22/29		04/01/2023	MORGAN STANLEY & CO. INC.					3.C FE
71376G-AF-8	PERFORCE SOFTWARE INC 07/01/26		04/01/2023	DIRECT		466,295	498,711		4.C FE
74923@-AA-5	R1 Holdings LLC 0.000% 12/28/29		04/01/2023	Interest Capitalization		225,619	225,619		3.B Z
74955B-AC-9	RFI BUYER REVOLVER 08/05/28		06/14/2023	No Broker		1,044,619	1,050,000		4.B PL
74955B-AC-9	RFI BUYER REVOLVER 08/05/28		04/27/2023	No Broker		2,895,750	2,925,000		4.C PL
74981E-AA-5	REP TEC INTERMEDIATE PARENT HL 12.500% 06/01/28		04/01/2023	Interest Capitalization		2,403,203	2,403,203		4.B Z
75041E-AB-8	RADIOLOGY PARTNERS INC RADIOLOGY PARTNERS INC 07/09/25		04/01/2023	DIRECT		287,000	350,000		5.A FE

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75703U-AK-1	RED VENTURES LLC TERM B 02/24/30		04/01/2023	Tax Free Exchange		1,443,674	1,443,674		3.C FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		04/01/2023	JP MORGAN SECURITIES		(10,373)	(10,373)		4.A FE
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B 02/24/28		04/01/2023	Tax Free Exchange		22,074,149	22,149,805		4.B FE
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		04/01/2023	Interest Capitalization		63,977	63,977		5.C PL
84218*-AA-0	SOUTHERN HVAC (SECOND LEIN) TERM LOAN 0.000% 10/01/28		04/01/2023	Interest Capitalization		36,002	36,002		4.C Z
84218*-AB-8	SOUTHERN HVAC (SECOND LEIN DDT DDTL 0.000% 10/01/28		06/16/2023	DIRECT		3,412,196	3,481,832		4.C Z
84218*-AB-8	SOUTHERN HVAC (SECOND LEIN DDT DDTL 0.000% 10/01/28		04/01/2023	Interest Capitalization		14,376	14,376		4.C Z
87422L-AU-4	TALEN ENERGY SUPPLY LLC TERM TLC-EXIT 05/27/30		06/30/2023	Various		2,591,883	2,611,603		3.B FE
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT 05/27/30		06/30/2023	Various		3,200,688	3,225,050		3.B FE
87834@-AA-5	Techmer BB BidCo. 0.000% 09/01/29		06/30/2023	Interest Capitalization		72,121	72,121		4.A Z
87834J-AC-1	TECHMER BB BIDCO LLC Initial Delayed Draw Term Loan 09/01/28		05/25/2023	No Broker		299,452	302,477		2.C PL
88023H-AF-7	TEMPO ACQUISITION LLC TERM B 08/31/28		04/01/2023	WELLS FARGO		(5,019)	(5,038)		3.C FE
89364M-BW-3	A&E TELEVISION TERM B 12/09/25		04/01/2023	Tax Free Exchange		(4,343,813)	(4,371,297)		4.A FE
89364M-BW-3	A&E TELEVISION TERM B 12/09/25		04/01/2023	Tax Free Exchange		4,343,813	4,371,297		4.G FE
89364M-BZ-6	TRANSDIGM INC TERM I 08/13/28		04/01/2023	WELLS FARGO SECURITIES LLC		1,688,970	1,710,349		4.A FE
91917*-AA-9	Valkyrie Intermediate LLC 0.000% 12/17/28		06/30/2023	Interest Capitalization		25,744	25,744		4.A Z
92276A-AP-6	VENSURE EMPLOYER SERVICES INC 2022 Delayed Draw Term B Loan 04/01/27		05/17/2023	No Broker		12,880,377	12,880,377		2.B PL
98932T-AD-5	ZELIS TERM B 09/30/26		04/01/2023	Tax Free Exchange		42,025	42,301		4. FE
98932T-AD-5	ZELIS TERM B 09/30/26		04/01/2023	Tax Free Exchange		8,257,833	8,312,066		4.B FE
98932T-AE-3	ZELIS TERM B 09/30/26		04/01/2023	MORGAN STANLEY & CO. INC.		1,892,748	1,906,667		4.B FE
99AAF4-75-7	ACCUPAC Revolver 01/16/26		04/13/2023	No Broker		1,195,404	1,199,525		3.B PL
99AAL4-67-7	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28		06/06/2023	Tax Free Exchange		580,738	586,485		2.C PL
99AAL4-69-3	TECHMER BB BIDCO LLC REVOLVING LOAN 09/01/28		06/29/2023	No Broker		1,634,784	1,646,796		2.C PL
99AAL5-15-3	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 09/06/28		06/21/2023	DIRECT		2,537,590	2,589,378		3.A PL
99AAL5-15-3	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 09/06/28		04/01/2023	Tax Free Exchange		892,213	896,667		3.A PL
99AAL5-16-1	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 09/06/28		04/01/2023	No Broker		446,092	448,333		3.A PL
99AAL5-74-0	ARGANO LLC FIFTH AMENDMENT INCR TERM LOAN 06/10/26		04/18/2023	DIRECT		1,538,191	1,561,615		3.A Z
99AAM6-08-5	INFOBASE MERGER SUB INC. Revolving Credit 06/14/28		06/26/2023	No Broker		1,076,087	1,086,957		3.A PL
99AAN0-06-1	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan 12/01/27		05/30/2023	No Broker		1,172,356	1,184,198		3.B PL
99AAN1-75-4	TSS BUYER LLC Revolver 06/22/29		06/27/2023	No Broker		2,235,457	2,250,000		3.B PL
99AAN2-62-0	MDI BUYER INC Initial Revolving Loan 07/25/28		05/09/2023	No Broker		1,188,000	1,200,000		3.A PL
99AAN5-06-0	WELLSPRING PHARMACEUTICAL CORP Delayed Draw Term Loan 08/22/28		04/03/2023	No Broker		3,868,421	3,947,368		3.C Z
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		04/01/2023	DIRECT		(324,328)			3.B PL
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		04/01/2023	Tax Free Exchange		(206)			3.B PL
99AAN6-77-9	DH UNITED HOLDINGS LLC Initial Term Loan 09/16/28		06/30/2023	DIRECT		6,632,992	6,632,992		3.B PL
99AAN6-79-5	DH UNITED HOLDINGS LLC Revolving Loan 09/16/28		05/26/2023	No Broker		1,470,000	1,500,000		3.B PL
99AAN6-90-2	SURGENT CONSOLIDATED Revolving Loan 09/20/27		06/20/2023	No Broker		1,347,500	1,375,000		3.C PL
99AAN8-31-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN 10/05/29		05/30/2023	No Broker		401,528	403,545		3.B PL
99AAN8-32-0	SCP EYE CARE HOLDCO LLC Revolving Credit Loan 10/05/29		04/03/2023	No Broker		1,281,538	1,307,692		3.B PL
99AAP0-36-6	NATIONAL SPINE AND PAIN CENTER 2022 Incremental Term Loan 06/02/24		04/01/2023	DIRECT		(785,509)	(785,509)		3.C Z
99AAP2-06-5	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28		04/06/2023	No Broker		1,617,000	1,650,000		4.B Z
99AAP4-35-0	INS INTERMEDIATE II LLC Revolving Loan 01/19/29		04/26/2023	No Broker		2,455,000	2,500,000		6. *
99AAP7-98-1	CLARUS GLASSBOARDS LLC TERM LOAN B 01/01/30		04/17/2023	Interest Capitalization		33,181	33,181		4.B Z
99AAP7-98-1	CLARUS GLASSBOARDS LLC TERM LOAN B 01/01/30		04/01/2023	Tax Free Exchange		6,573	20,645		4.B Z
99AAP8-08-8	E-TECHNOLOGIES GROUP LLC SECOND AMENDMENT TERM A LOAN 04/08/24		04/01/2023	DIRECT		2,416,615	2,465,934		3.B Z
99AAP8-12-0	CLARUS GLASSBOARDS LLC TERM LOAN A 01/01/30		04/17/2023	Interest Capitalization		40,100	40,100		4.B Z
99AAP8-12-0	CLARUS GLASSBOARDS LLC TERM LOAN A 01/01/30		04/01/2023	Tax Free Exchange		(3)	(8)		4.B Z
99AAQ0-60-5	PINNACLE SUPPLY PARTNERS LLC INITIAL TERM LOAN 04/03/30		04/03/2023	DIRECT		10,503,349	10,717,703		5.B GI

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99AAQ0-62-1	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		04/19/2023	DIRECT		618,947	631,579		5.B GI
99AAQ0-65-4	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		05/18/2023	DIRECT		15,307,359	15,619,754		3.A PL
99AAQ1-53-8	EMPOWER BRANDS FRANCHISING LLC 2023-04 INCREMENTAL TERM LOANS 12/23/26		04/14/2023	DIRECT		20,570,200	20,990,000		5.B GI
99AAQ1-87-6	CHROMA COLOR CORPORATION INITIAL TERM LOAN 04/21/29		04/21/2023	DIRECT		8,417,664	8,589,453		5.B GI
99AAQ4-21-9	WHITSONS HOLDING GROUP LLC 2023-A TERM LOAN 06/03/24		06/02/2023	DIRECT		456,589	465,907		2.C Z
99AAQ4-22-7	WHITSONS HOLDING GROUP LLC 2023-B TERM LOAN 08/27/27		06/02/2023	DIRECT		1,128,790	1,151,827		2.C Z
99AAQ4-41-7	XPRESSMYSELF COM LLC FIRST AMENDMENT TERM LOAN 09/07/28		06/09/2023	DIRECT		7,389,732	7,540,543		3.B Z
99AAQ4-84-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/26		05/31/2023	DIRECT		2,741,592	2,741,592		5.B GI
99AAQ5-18-2	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/26		05/31/2023	DIRECT		7,750,270	7,750,270		5.B GI
99AAQ5-71-1	MEI BUYER LLC INITIAL TERM LOAN 07/02/29		06/30/2023	DIRECT		11,212,914	11,441,749		5.B GI
BL3573-84-9	ICON Luxembourge Sarl Term B 07/03/28		04/01/2023	Various		(848,303)	(865,389)		3.A FE
BL3646-39-7	INDIGI MERGER SUB INC Term B 07/01/28		04/01/2023	Various		(268,449)	(274,321)		3.A FE
BL4122-52-1	INEOS UD FINANCE LLC TERM B 02/09/30		04/20/2023	MORGAN STANLEY & CO. INC.		1,997,500	2,000,000		3.B FE
BL4228-77-3	WINDSOR HOLDINGS III LLC TERM B 06/22/30		06/26/2023	Various		25,198,600	25,695,000		4.A FE
BL4262-65-7	QUARTZ ACQUIRECO LLC TERM B 04/17/30		04/14/2023	JP MORGAN SECURITIES		4,207,500	4,250,000		4.A FE
BL4264-54-7	EMERSON CLIMATE TECHNOLOGIES I TERM B 05/05/30		05/18/2023	RBC DAIN RAUSCHER INC.		19,806,250	20,000,000		3.C FE
BL4265-57-7	CLARIOS GLOBAL LP TERM B 04/20/30		05/22/2023	JP MORGAN SECURITIES		19,294,325	19,385,000		4.A FE
BL4277-17-6	NOURYON USA LLC TERM B 09/23/28		05/10/2023	GOLDMAN SACHS & COMPANY		6,583,500	6,650,000		4.B Z
BL4277-41-6	NOURYON USA LLC TERM B 04/03/28		05/19/2023	JP MORGAN SECURITIES		4,635,400	4,730,000		4.B FE
EX9030-42-3	NJEYE LLC THIRD AMENDMENT TERM LOAN 09/14/24		04/01/2023	Tax Free Exchange		776,308	776,308		2.C Z
N8233B-AE-2	FLUTTER ENTERTAINMENT TERM B 07/04/28		04/01/2023	Various		(33,005)	(23,898)		2.C FE
Z00003-9D-9	Zone Climate Services Inc 0.000% 07/01/28		06/23/2023	DIRECT		18,187,500	18,750,000		3.C Z
Z00008-9C-0	Ultima Health Holdings Inc. 0.000% 03/12/29		06/30/2023	Interest Capitalization		25,999	25,999		4.A Z
Z0000B-37-0	EFC Investment Holdings LLC 0.000% 05/01/28		06/30/2023	Interest Capitalization		76,035	76,035		5.B GI
Z00012-E9-3	SOLV E INDUSTRIAL DDTL NA-SUB-SEC 0.000% 06/30/28		04/01/2023	Interest Capitalization		37,728	37,728		4.C Z
Z00013-39-3	Anne Arundel Dermatology NA-SUB-UNSEC 11.500% 04/16/26		04/05/2023	Interest Capitalization		33,005	33,005		3.C Z
Z00013-5F-7	Arrow Management Acquisition L NA-SUB-UNSEC 0.000% 10/14/28		06/16/2023	DIRECT		3,667,027	3,667,027		5.B GI
Z00016-E0-3	Anne Arundel Dermatology NA-SUB-UNSEC 11.500% 04/16/26		04/01/2023	Interest Capitalization		61,422	61,422		3.C Z
Z00023-24-4	MR. GREENS INTERMEDIATE LLC NA NA-SUB-SEC 0.000% 11/01/30		05/01/2023	DIRECT		4,852,984	5,003,076		5.B GI
Z00025-0A-7	NUTRA-MED PACKAGING, LLC 0.000% 12/31/27		04/01/2023	Interest Capitalization		18,047	18,047		4.C Z
Z00025-F2-9	NUTRA-MED PACKAGING, LLC NA-SUB-SEC 10.750% 06/30/28		04/01/2023	Interest Capitalization		50,671	50,671		4.C Z
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		04/01/2023	Interest Capitalization		31,816	31,816		4.C Z
Z00030-07-4	Athlete Buyer LLC NA-SUB-UNSEC 0.000% 04/26/30		04/26/2023	DIRECT		7,727,816	7,966,821		5.B GI
Z00030-11-6	TRANS SYSTEM 12.500% 09/30/27		06/12/2023	DIRECT		6,026,933	6,213,333		3.C Z
Z00032-AA-2	HPS CSL II SENIOR NOTE 0.000% 01/27/33		06/15/2023	DIRECT WITH COUNTERPARTY FIXED		1,026,760	1,026,760		5.B GI
Z00032-E8-3	HPS CSL II SENIOR NOTE NA-SUB-UNSEC 14.500% 12/20/26		04/01/2023	DIRECT		2,925,000	3,000,000		5.B GI
Z00032-E8-3	HPS CSL II SENIOR NOTE NA-SUB-UNSEC 14.500% 12/20/26		04/01/2023	Interest Capitalization		4,767	4,767		5.B GI
Z00036-0E-6	Thrive SuperHoldCo Inc. 0.000% 09/01/27		04/01/2023	DIRECT		17,615,615	18,160,428		3.C Z
Z00037-BD-4	DISA Holdings Corp. 0.000% 12/09/28		05/10/2023	Interest Capitalization		13,034	13,034		3.C Z
Z00038-70-5	CenExel Second Intermediate Ho 0.000% 02/24/28		04/04/2023	DIRECT		44,909,816	46,298,780		5.B GI
Z00042-E8-2	CV INTERMEDIATE HOLDCO CORP NA-SR-SEC 09/30/26		06/30/2023	DIRECT		4,769,366	4,916,872		3.C Z
Z00043-B3-4	TPC NA-SUB-UNSEC 0.000% 02/16/28		04/01/2023	Interest Capitalization		11,382	11,382		5.B GI
Z00050-F1-9	North Haven Fairway Buyer LLC 05/17/29		04/01/2023	Interest Capitalization		135,580	135,580		4.A Z
Z00057-9C-7	FREEDOM US ACQUISITION CORP NA-SUB-UNSEC 0.000% 01/24/29		05/29/2023	DIRECT		839,910	1,005,880		3.B Z
Z0006A-96-2	US FERTILITY ENTERPRISES LLC NA-SUB-UNSEC 0.000% 06/21/28		05/19/2023	DIRECT		42,512,803	43,827,632		5.B GI
Z0006E-16-2	Apex Companies Holdings LLC NA-SUB-UNSEC 0.000% 01/31/29		06/30/2023	Interest Capitalization		2,691	2,691		5.B GI
Z0006F-A2-8	COP COLLISIONRIGHT HOLDINGS IN NA-SUB-UNSEC 0.000% 02/28/25		04/27/2023	Interest Capitalization		387	387		2.C Z
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		04/01/2023	Interest Capitalization		1,604	1,604		3.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Z0070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		06/30/2023	No Broker		1,700,000	1,700,000		3.B PL
Z0074-0F-4	KUSRP Intermediate Inc. NA-SUB-UNSEC 0.000% 07/23/28		06/15/2023	Interest Capitalization		21,164	21,164		4.C Z
Z0074-BA-3	Vision Innovation Partners Bor 0.000% 03/03/29		06/30/2023	Interest Capitalization		19,606	19,606		3.B Z
Z0079-5C-5	VISION INNOVATION PARTNERS BOR VIPBL 0.000% 03/03/29		05/02/2023	DIRECT		678,261	695,652		3.B Z
Z0090-C1-8	Apex Companies Holdings, LLC 12.500% 01/31/29		06/30/2023	Interest Capitalization		161,153	161,153		5.B GI
Z0092-B6-4	REVISION BUYER 11.000% 12/01/28		06/30/2023	Interest Capitalization		16,810	16,810		4.B Z
Z0093-31-2	HPS CSL II SENIOR NOTE 0.000% 01/27/33		06/15/2023	DIRECT WITH COUNTERPARTY FIXED		2,053,519	2,053,519		5.B GI
Z0009D-12-0	NORTH HAVEN FAIRWAY BUYER LLC NA-SUB-UNSEC 0.000% 05/17/29		05/23/2023	DIRECT		1,909,056	1,968,099		4.B Z
Z0009D-12-0	NORTH HAVEN FAIRWAY BUYER LLC NA-SUB-UNSEC 0.000% 05/17/29		04/01/2023	Interest Capitalization		66,367	66,367		4.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						850,636,691	865,359,672		XXX
2509999997. Total - Bonds - Part 3						3,641,732,250	3,691,670,656	4,028,237	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						3,641,732,250	3,691,670,656	4,028,237	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
000000-00-0	HELIOS AGGREGATOR HOLDINGS I L PARTNERSHIP UNITS		04/03/2023	DIRECT	500,000.000	500,000			
000000-00-0	HMA EQUITY LP CLASS A COMMON UNITS		04/01/2023	DIRECT	500,000.000	500,000			
302492-10-3	FLYWIRE CORP VOTING		06/14/2023	DISTRIBUTION	1,598.000	50,113			
67073H-50-9	NUVEEN EMRG MRKT DB ACC		04/01/2023	BFDS BROKER	64,310.800	673,508			
67073H-60-8	NUVEEN HI YLD MGD ACC		05/31/2023	BFDS BROKER	54,059.110	546,259			
67073H-80-6	NUVEEN SEC CRDT MGD ACC		05/31/2023	BFDS BROKER	46,763.360	485,521			
729139-10-5	PLIANT THERAPEUTICS INC		05/05/2023	DISTRIBUTION	9,886.000	265,251			
92915B-10-6	VOYAGER THERAPEUTICS INC		05/22/2023	DISTRIBUTION	26,883.000	257,201			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		06/30/2023	FEDERAL HOME LOAN BANK	4,342,770.000	434,277,000			
000000-00-0	SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY	C	04/01/2023	DIRECT	(11,478.000)	156		(6,575)	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						437,555,009	XXX	(6,575)	XXX
67073H-40-0	NUVEEN INVESTMENTS Nuveen Core Impact Bd Mng Acc		05/31/2023	BFDS BROKER	11,367.560	90,102			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						90,102	XXX		XXX
87226@-10-3	T-C Europe Holding, Inc.		06/30/2023	Issuer	1.000	263,698			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						263,698	XXX		XXX
62869#-10-6	MYVEST CORPORATION		06/30/2023	CAPITAL CONTRIBUTION	0.000	1,380,243			
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC		05/26/2023	CAPITAL CONTRIBUTION	0.000	615			
	TIAA Trust, NA		05/23/2023	CAPITAL CONTRIBUTION	0.000	128,000,000			
88637@-10-4	TIAA-CREF Tuition Financing, LLC		06/30/2023	ISSUER	1.000	15,000,000			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						144,380,858	XXX		XXX
5989999997. Total - Common Stocks - Part 3						582,289,667	XXX	(6,575)	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						582,289,667	XXX	(6,575)	XXX
5999999999. Total - Preferred and Common Stocks						582,289,667	XXX	(6,575)	XXX
6009999999 - Totals						4,224,021,917	XXX	4,021,662	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
36177N-5L-0	GN 794450 2.710% 12/15/29		06/01/2023	Paydown		1,157,688	1,157,688	1,157,688	1,157,688						1,157,688				13,077	12/15/2029	1.A
36179A-SR-8	GN AC1428 2.690% 06/15/33		06/01/2023	Paydown		1,024,855	1,024,855	987,784	1,001,430		23,425		23,425		1,024,855				11,491	06/15/2033	1.A
3617AC-CP-3	GNMA POOL BA0078 4.010% 03/15/44		06/01/2023	Paydown		434,492	434,492	490,686	484,386		(49,894)		(49,894)		434,492				7,263	03/15/2044	1.A
3617BU-DK-2	GN BE1006 3.625% 01/15/43		06/01/2023	Paydown		133,416	133,416	136,752	136,142		(2,725)		(2,725)		133,416				2,016	01/15/2043	1.A
3617JF-MB-7	GNMA POOL BL3054 4.330% 05/15/35		06/01/2023	Paydown		598,732	598,732	610,458	609,683		(10,951)		(10,951)		598,732				10,808	05/15/2035	1.A
3617Q8-L5-9	GNMA POOL BX3948 3.000% 08/15/45		06/01/2023	Paydown		673,920	673,920	730,731	725,699		(51,779)		(51,779)		673,920				8,427	08/15/2045	1.A
3617QU-LJ-0	GNMA POOL BZ0329 1.650% 07/15/42		06/01/2023	Paydown		68,626	68,626	68,648	68,642		(15)		(15)		68,626				472	07/15/2042	1.A
3617UV-P7-5	GNMA POOL CB9446 2.820% 06/15/46		06/01/2023	Paydown		2,580,020	2,580,020	2,634,846	2,631,731		(51,711)		(51,711)		2,580,020				30,326	06/15/2046	1.A
3617X4-6B-4	GNMA POOL CI0866 2.580% 06/15/40		06/01/2023	Paydown		509,806	509,806	513,371	513,216		(3,410)		(3,410)		509,806				5,482	06/15/2040	1.A
36180K-2K-6	GN AD7978 3.920% 05/15/33		06/01/2023	Paydown		161,000	161,000	160,666	160,700		300		300		161,000				2,631	05/15/2033	1.A
36180U-Q4-4	GN AE2275 3.500% 01/15/32		06/01/2023	Paydown		293,071	293,071	282,654	287,262		5,809		5,809		293,071				4,276	01/15/2032	1.A
36180W-E6-8	GN AE3757 4.250% 01/15/39		06/01/2023	Paydown		174,733	174,733	175,279	175,024		(291)		(291)		174,733				3,096	01/15/2039	1.A
36180W-EZ-4	GN AE3752 4.400% 09/15/50		06/01/2023	Paydown		38,743	38,743	40,307	40,093		(1,350)		(1,350)		38,743				711	09/15/2050	1.A
36181R-5Z-4	GN AF9864 4.250% 09/15/38		06/01/2023	Paydown		2,119,203	2,119,203	2,122,292	2,121,891		(2,688)		(2,688)		2,119,203				37,546	09/15/2038	1.A
36181R-6A-8	GN AF9865 4.000% 03/15/34		06/01/2023	Paydown		587,521	587,521	599,271	594,117		(6,596)		(6,596)		587,521				9,797	03/15/2034	1.A
36194T-4T-0	GN AU6234 4.000% 04/15/37		06/01/2023	Paydown		530,850	530,850	571,577	560,066		(29,216)		(29,216)		530,850				8,852	04/15/2037	1.A
36195W-XJ-2	GN AW7881 3.970% 02/15/37		06/01/2023	Paydown		899,954	899,954	958,451	941,815		(41,861)		(41,861)		899,954				14,894	02/15/2037	1.A
36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44		06/01/2023	Paydown		2,239,892	2,239,892	2,239,892	2,239,892						2,239,892				31,184	07/15/2044	1.A
36202F-W3-6	G2 5166 3.000% 09/20/26		06/01/2023	Paydown		689	689	727	707		(18)		(18)		689				9	09/20/2026	1.A
3620AS-VD-8	GN 738712 3.000% 09/15/26		06/01/2023	Paydown		3,617	3,617	3,789	3,699		(82)		(82)		3,617				45	09/15/2026	1.A
3620C1-JZ-0	GN 745580 3.280% 06/15/39		06/01/2023	Paydown		230,659	230,659	211,445	216,656		14,004		14,004		230,659				3,154	06/15/2039	1.A
36230M-ER-4	GN 752844 4.310% 05/15/29		06/01/2023	Paydown		146,236	146,236	146,236	146,236						146,236				2,628	05/15/2029	1.A
36230M-ET-0	GN 752846 5.850% 07/15/38		06/01/2023	Paydown		2,022,412	2,022,412	2,022,412	2,021,758		654		654		2,022,412				46,936	07/15/2038	1.A
36241K-WE-4	G2 782445 4.500% 10/20/38		06/01/2023	Paydown		21,453	21,453	20,340	20,433		1,020		1,020		21,453				401	10/20/2038	1.A
36290W-J6-0	GN 619585 4.500% 09/15/33		06/01/2023	Paydown		5,331	5,331	5,192	5,218		113		113		5,331				101	09/15/2033	1.A
36290Y-U3-0	GN 621702 4.500% 10/15/33		06/01/2023	Paydown		3,393	3,393	3,305	3,320		73		73		3,393				63	10/15/2033	1.A
36296K-DL-3	GN 693207 6.400% 01/15/37		06/01/2023	Paydown		7,435,921	7,435,921	7,435,921	7,374,421		61,500		61,500		7,435,921				186,587	01/15/2037	1.A
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.779% 09/16/46		06/01/2023	Paydown		21,703	21,703	21,096	21,415		288		288		21,703				523	09/16/2046	1.A
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.875% 12/16/44		06/01/2023	Paydown		4,748	4,748	4,605	4,610		138		138		4,748				97	12/16/2044	1.A
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		06/01/2023	Paydown		24,399	24,399	23,660	24,166		234		234		24,399				518	05/16/2046	1.A
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.745% 12/16/47		06/01/2023	Paydown		20,459	20,459	15,002	17,922		2,537		2,537		20,459				320	12/16/2047	1.A
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		06/01/2023	Paydown		19,941	19,941	17,548	19,214		727		727		19,941				434	12/16/2045	1.A
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.481% 11/16/45		06/01/2023	Paydown		24,305	24,305	23,427	23,653		652		652		24,305				556	11/16/2045	1.A
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		06/01/2023	Paydown		10,539	10,539	6,821	9,024		1,515		1,515		10,539				149	05/16/2046	1.A
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		06/01/2023	Paydown		126,384	126,384	116,774	123,414		2,970		2,970		126,384				2,666	04/16/2046	1.A
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		06/01/2023	Paydown		86,259	86,259	75,571	80,193		6,066		6,066		86,259				1,670	08/16/2046	1.A
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		06/01/2023	Paydown		122,097	122,097	108,376	112,291		9,806		9,806		122,097				2,320	02/16/2047	1.A
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		06/01/2023	Paydown		34,080	34,080	33,803	33,912		167		167		34,080				855	06/20/2032	1.A
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		06/01/2023	Paydown		172,566	172,566	167,982	171,410		1,155		1,155		172,566				3,866	09/16/2033	1.A
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		06/01/2023	Paydown		217,268	217,268	226,638	218,731		(1,462)		(1,462)		217,268				5,536	04/20/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		06/01/2023	Paydown		51,081	51,081	52,414	51,350		(269)		(269)		51,081				1,166	04/20/2038	1.A
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		06/01/2023	Paydown		752,790	752,790	752,790	752,790						752,790				13,071	03/16/2046	1.A
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		06/01/2023	Paydown		129,151	129,151	130,983	129,385		(234)		(234)		129,151				2,917	05/20/2035	1.A
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		06/01/2023	Paydown		101,919	101,919	102,257	101,919						101,919				2,304	09/20/2035	1.A
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 5.138% 12/16/47		06/01/2023	Paydown		21,648	21,648	21,648	21,648						21,648				463	12/16/2047	1.A
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		06/01/2023	Paydown		60,795	60,795	54,102	57,161		3,634		3,634		60,795				1,064	09/16/2045	1.A
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		06/01/2023	Paydown		2,555,596	2,555,596	2,537,187	2,539,037		16,559		16,559		2,555,596				46,846	11/16/2046	1.A
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		06/01/2023	Paydown		145,598	145,598	131,557	138,750		6,848		6,848		145,598				2,832	10/16/2046	1.A
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		06/01/2023	Paydown		48,175	48,175	47,904	47,994		181		181		48,175				1,031	02/16/2039	1.A
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		06/01/2023	Paydown		200,078	200,078	206,580	202,176		(2,099)		(2,099)		200,078				4,650	02/20/2039	1.A
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39		06/01/2023	Paydown		42,841	42,841	43,692	42,912		(70)		(70)		42,841				887	02/20/2039	1.A
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		06/01/2023	Paydown		251,602	251,602	256,162	253,564		(1,962)		(1,962)		251,602				4,613	03/20/2039	1.A
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39		06/01/2023	Paydown		285,537	285,537	287,321	285,531		6		6		285,537				5,359	03/20/2039	1.A
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		06/01/2023	Paydown		112,423	112,423	117,130	113,989		(1,566)		(1,566)		112,423				2,291	07/20/2040	1.A
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 07/16/23		06/01/2023	Paydown		45,184	45,184	46,257	45,137		47		47		45,184				879	07/16/2023	1.A
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		06/01/2023	Paydown		100,262	100,262	100,012	100,000		262		262		100,262				2,069	10/20/2038	1.A
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38		06/01/2023	Paydown		72,825	72,825	75,146	73,270		(446)		(446)		72,825				1,672	07/20/2038	1.A
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		06/01/2023	Paydown		309,954	309,954	322,081	312,679		(4,030)		(4,030)		309,954				2,707	07/20/2042	1.A
38375J-CX-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		06/01/2023	Paydown		55,103	55,103	52,904	53,859		1,244		1,244		55,103				1,253	05/16/2046	1.A
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		06/01/2023	Paydown		124,456	124,456	107,257	115,796		8,660		8,660		124,456				2,250	01/16/2047	1.A
38375P-MQ-1	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37		06/01/2023	Paydown		21,322	21,322	21,122	21,255		67		67		21,322				376	12/20/2037	1.A
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		06/01/2023	Paydown		123,976	123,976	129,535	125,078		(1,102)		(1,102)		123,976				3,020	08/20/2038	1.A
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38		06/01/2023	Paydown		62,764	62,764	62,450	62,476		288		288		62,764				1,266	10/20/2038	1.A
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38		06/01/2023	Paydown		59,064	59,064	58,769	58,783		281		281		59,064				1,180	09/20/2038	1.A
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		06/01/2023	Paydown		188,191	188,191	194,072	188,441		(250)		(250)		188,191				3,879	08/20/2038	1.A
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		06/01/2023	Paydown		53,316	53,316	53,235	53,205		111		111		53,316				904	09/16/2039	1.A
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39		06/01/2023	Paydown		183,164	183,164	183,962	183,027		137		137		183,164				4,350	10/16/2039	1.A
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		06/01/2023	Paydown		494,486	494,486	493,897	493,618		869		869		494,486				8,760	09/16/2040	1.A
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		06/01/2023	Paydown		557,704	557,704	615,356	576,546		(18,842)		(18,842)		557,704				10,452	06/20/2040	1.A
38377T-2W-0	GNR 2011-23 KB EXCH AD PAC-11 4.500% 02/16/41		06/01/2023	Paydown		380,845	380,845	388,462	382,396		(1,551)		(1,551)		380,845				7,243	02/16/2041	1.A
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		06/01/2023	Paydown		114,871	114,871	110,850	113,352		1,519		1,519		114,871				2,440	02/20/2041	1.A
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		06/01/2023	Paydown		5,010	5,010	4,848	4,868		143		143		5,010				94	04/20/2041	1.A
38377V-ZP-4	GNR 2011-66 KN EXCH PAC-1-11 4.000% 05/16/41		06/01/2023	Paydown		23,828	23,828	22,549	23,348		480		480		23,828				396	05/16/2041	1.A
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		06/01/2023	Paydown		4,759	4,759	4,895	4,815		(56)		(56)		4,759				50	09/16/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
38377Y-UK-4	GNR 2011-140 PE PAC-1-11 3.500% 10/16/41		06/01/2023	Paydown		529,830	529,830	529,789	529,356		475		475		529,830				7,619	10/16/2041	1.A
38378A-HL-8	GNR 2011-154 LK EXCH SC PT 4.000% 07/20/41		06/01/2023	Paydown		248,613	248,613	261,665	251,678		(3,064)		(3,064)		248,613				4,188	07/20/2041	1.A
38378C-ET-0	GNR 2012-10 PB AD PAC-11 4.000% 01/20/42		06/01/2023	Paydown		59,955	59,955	63,143	60,804		(848)		(848)		59,955				1,069	01/20/2042	1.A
38378C-EY-9	GNR 2012-10 LB AD PAC-1-11 3.500% 01/20/42		06/01/2023	Paydown		20,440	20,440	20,606	20,450		(10)		(10)		20,440				358	01/20/2042	1.A
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11 3.500% 03/20/42		06/01/2023	Paydown		305,427	305,427	323,753	310,208		(4,781)		(4,781)		305,427				4,521	03/20/2042	1.A
38378D-U4-5	GNR 2012-30 CL SC SEQ 3.500% 11/20/39		06/01/2023	Paydown		281,986	281,986	284,805	282,408		(422)		(422)		281,986				4,000	11/20/2039	1.A
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		06/01/2023	Paydown		857,362	857,362	840,757	850,438		6,924		6,924		857,362				10,561	02/20/2042	1.A
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		06/01/2023	Paydown		650	650	647	648		3		3		650				4	08/16/2042	1.A
38378U-TL-1	GNR 2013-151 EJ SC SEQ 4.250% 07/20/40		06/01/2023	Paydown		333,392	333,392	325,891	329,868		3,524		3,524		333,392				6,416	07/20/2040	1.A
38378V-VB-8	GNR 2013-99 EH EXCH PAC-1-11 3.500% 07/16/43		06/01/2023	Paydown		213,053	213,053	205,172	210,342		2,711		2,711		213,053				3,303	07/16/2043	1.A
38378W-VE-0	GNR 2013-124 PC PAC-1-11 3.500% 08/20/43		06/01/2023	Paydown		350,513	350,513	339,121	345,973		4,540		4,540		350,513				5,097	08/20/2043	1.A
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		06/01/2023	Paydown		228,072	228,072	204,412	217,133		9,614		9,614		228,072				1,990	08/20/2043	1.A
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		06/01/2023	Paydown		34,408	34,408	31,422	33,913		495		495		34,408				975	08/20/2029	1.A
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		05/01/2023	Paydown		11,419	11,419	10,473	10,926		478		478		11,419				57	02/20/2047	1.A
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 1.093% 03/20/41		06/20/2023	Paydown				62,747	51,103		(51,103)		(51,103)						2,837	03/20/2041	1.A
38382E-T4-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-61 CLASS SA 0.404% 01/20/46		06/20/2023	Paydown				67,205			(34,363)		(34,363)		32,841		(32,841)	(32,841)	583	01/20/2046	1.A
38382P-ZZ-8	GOVERNMENT NATIONAL MORTGAGE 3.500% 05/20/42		06/01/2023	Paydown				486,171	501,837		(9,720)		(9,720)		492,117		(492,117)	(492,117)	44,741	05/20/2042	1.A
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1 4.000% 12/20/40		06/01/2023	Paydown				452,377	344,378		(344,378)		(344,378)						48,949	12/20/2040	1.A
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI 4.000% 12/20/40		06/01/2023	Paydown				447,167	477,952		(9,629)		(9,629)		468,323		(468,323)	(468,323)	46,002	12/20/2040	1.A
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI 3.500% 04/20/42		06/01/2023	Paydown				309,306	233,938		(233,938)		(233,938)						34,739	04/20/2042	1.A
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI 4.000% 06/20/41		06/01/2023	Paydown				363,405	288,887		(288,887)		(288,887)						43,895	06/20/2041	1.A
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI 3.000% 01/20/44		06/01/2023	Paydown				107,068	85,967		(85,967)		(85,967)						12,517	01/20/2044	1.A
38383F-2B-8	GOVERNMENT NATIONAL MORTGAGE 5.500% 02/20/30		04/19/2023	Paydown				144,339	133,562		(4,625)		(4,625)		128,938		(128,938)	(128,938)	16,523	02/20/2030	1.A Z
38383F-2B-8	GOVERNMENT NATIONAL MORTGAGE 5.500% 02/20/30		06/19/2023	Paydown				602,773	557,768		(25,009)		(25,009)		532,758		(532,758)	(532,758)	90,222	02/20/2030	1.A
38383G-6U-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS AI 5.500% 06/20/38		06/01/2023	Paydown				242,909	226,653		(226,653)		(226,653)						35,702	06/20/2038	1.A
38383G-UC-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS AI 4.500% 12/20/40		06/01/2023	Paydown				428,326	359,676		(11,957)		(11,957)		347,719		(347,719)	(347,719)	54,179	12/20/2040	1.A
38383G-VA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS BI 4.500% 05/20/41		06/01/2023	Paydown				503,550	422,050		(422,050)		(422,050)						63,152	05/20/2041	1.A
38383L-HT-0	GOVERNMENT NATIONAL MORTGAGE 4.000% 06/20/41		05/11/2023	GOLDMAN SACHS & COMPANY		82,067,278	85,347,835	77,773,215	77,849,346		190,667		190,667		78,040,013		4,027,265	4,027,265	1,564,710	06/20/2041	1.A
38383M-E5-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS AI 5.000% 03/20/40		06/01/2023	Paydown				509,733	473,867		(473,867)		(473,867)						69,858	03/20/2040	1.A

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
38383M-R2-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS IQ 4.500% 04/20/41		06/01/2023	Paydown				190,119	176,969		(176,969)		(176,969)						25,871	04/20/2041	1.A
38383M-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-28 CLASS DI 5.000% 09/20/35		06/01/2023	Paydown				324,459	300,263		(300,263)		(300,263)						48,684	09/20/2035	1.A
38383P-RC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-46 CLASS SA 0.000% 04/20/40		04/28/2023	Various		5,852,520		9,336,969	8,744,612		(622,734)		(622,734)		8,121,878		(2,269,358)	(2,269,358)	151,479	04/20/2040	1.A
38383P-RC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-46 CLASS SA 0.000% 04/20/40		04/20/2023	Paydown				105,993	99,268		(8,962)		(8,962)		90,306		(90,306)	(90,306)	1,720	04/20/2040	1.A
38383U-SX-9	GOVERNMENT NATIONAL MORTGAGE 11.117% 04/20/41		06/20/2023	Paydown				205,653	206,827		(6,527)		(6,527)		200,300		(200,300)	(200,300)	12,742	04/20/2041	1.A
38383V-NX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-3 CLASS IO 4.500% 12/16/40		06/01/2023	Paydown				50,662			(50,662)		(50,662)						4,565	12/16/2040	1.A
38383Y-TT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS SA 0.983% 05/16/41		04/16/2023	Paydown				68,029	66,594		(2,890)		(2,890)		63,704		(63,704)	(63,704)	3,952	05/16/2041	1.A Z
38383Y-TT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS SA 0.983% 05/16/41		06/16/2023	Paydown				111,872	109,512		(6,461)		(6,461)		103,051		(103,051)	(103,051)	8,242	05/16/2041	1.A
38383Y-XT-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MS 0.984% 03/20/41		04/20/2023	Paydown				72,696	71,281		(3,703)		(3,703)		67,578		(67,578)	(67,578)	4,084	03/20/2041	1.A Z
38383Y-XT-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MS 0.984% 03/20/41		06/20/2023	Paydown				129,321	126,803		(8,698)		(8,698)		118,105		(118,105)	(118,105)	9,140	03/20/2041	1.A
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30		05/15/2023	Redemption 100.0000		69,600	69,600	69,600	69,600						69,600				1,194	05/15/2030	1.A
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.930% 05/15/30		05/15/2023	Redemption 100.0000		145,000	145,000	145,000	145,000						145,000				2,124	05/15/2030	1.A
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		06/15/2023	Redemption 100.0000		28,571	28,571	28,571	28,571						28,571				513	12/15/2030	1.A
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		06/15/2023	Redemption 100.0000		147,056	147,056	147,056	147,056						147,056				2,603	06/15/2030	1.A
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		05/01/2023	Redemption 100.0000		121,084	121,084	121,084	121,084						121,084				1,656	08/01/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						124,627,528	122,055,565	130,010,440	128,706,604		(3,311,746)		(3,311,746)		125,515,361		(887,833)	(887,833)	3,063,853	XXX	XXX
11070T-AK-4	BRITISH COLUMBIA PROV OF SR UNSEC 2.250% 06/02/26	A	04/25/2023	GOLDMAN SACHS & COMPANY		16,192,500	17,000,000	16,916,870	16,969,426		2,752		2,752		16,972,178		(779,678)	(779,678)	154,063	06/02/2026	1.B FE
748148-PD-9	PROVINCE OF QUEBEC DEBENTURES 7.125% 02/09/24	A	05/24/2023	Various		69,881,050	69,000,000	72,521,079	69,276,245		(102,026)		(102,026)		69,174,219		706,831	706,831	3,887,083	02/09/2024	1.D FE
748148-RZ-8	PROVINCE OF QUEBEC SERIES QX 1.500% 02/11/25	A	04/26/2023	GOLDMAN SACHS & COMPANY		35,775,000	37,500,000	37,297,125	37,412,352		13,157		13,157		37,425,509		(1,650,509)	(1,650,509)	401,563	02/11/2025	1.D FE
748148-SB-0	PROVINCE OF QUEBEC 1.350% 05/28/30	A	04/19/2023	NATIONAL BANC FINANCIAL		27,952,735	33,500,000	33,474,875	33,482,211		695		695		33,482,906		(5,530,171)	(5,530,171)	179,644	05/28/2030	1.D FE
748149-AR-2	PROVINCE OF QUEBEC 1.900% 04/21/31	A	04/19/2023	NATIONAL BANC FINANCIAL		25,695,300	30,000,000	29,940,300	29,949,652		1,693		1,693		29,951,344		(4,256,044)	(4,256,044)	285,000	04/21/2031	1.D FE
12802D-2J-4	CAISSE D AMORT DETTE SOC SERIES 144A 3.000% 05/17/25	D	04/24/2023	BMO CAPITAL MARKETS		9,739,900	10,000,000	9,998,600			426		426		9,999,026		(259,126)	(259,126)	132,500	05/17/2025	1.C FE
12802D-2L-9	CAISSE D AMORT DETTE SOC SERIES 144A 4.000% 01/25/26	D	04/24/2023	NATIONAL BANC FINANCIAL		3,492,692	3,500,000	3,497,550			195		195		3,497,746		(5,054)	(5,054)	35,389	01/25/2026	1.C FE
12802D-AK-2	CAISSE D'AMORT DETTE SOC SR UNSEC 3.375% 03/20/24	D	04/26/2023	DEUTSCHE BANK SECURITIES INCOR		39,484,400	40,000,000	39,858,800	39,980,194		5,158		5,158		39,985,352		(500,952)	(500,952)	817,742	03/20/2024	1.C FE
226775-AF-1	CROATIA SR UNSEC 5.500% 04/04/23	D	04/04/2023	Maturity		12,525,000	12,525,000	12,411,044	12,521,416		3,584		3,584		12,525,000				344,438	04/04/2023	2.A FE
298785-DV-5	EUROPEAN INVESTMENT BANK SR UNSEC 4.875% 02/15/36	D	05/12/2023	THE TORONTO-DOMINION BANK		167,398	150,000	163,470	158,409		(179)		(179)		158,231		9,167	9,167	5,505	02/15/2036	1.A FE
31808L-AA-0	FINNVERA PLC GOVT GTD. 2.375% 06/04/25	D	04/24/2023	JP MORGAN SECURITIES		14,407,200	15,000,000	14,887,650	14,970,209		3,787		3,787		14,973,996		(566,796)	(566,796)	140,521	06/04/2025	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
39530M-AA-6	GREENKO POWER II LTD SERIES 144A 4.300% 12/13/28	D	06/13/2023	Redemption 100.0000		275,000	275,000	275,000	275,000						275,000				5,913	12/13/2028	3.B FE
455780-BL-9	REPUBLIC OF INDONESIA SR UNSEC 3.375% 04/15/23	D	04/11/2023	Various							(10,796)		(10,796)		(10,796)		10,796	10,796		04/15/2023	2.B FE
4581X0-CE-6	INTER-AMERICAN DEVEL BK SR UNSEC 4.375% 01/24/44	D	05/15/2023	DEUTSCHE BANK SECURITIES INCOR		20,094,000	19,700,000	19,511,471	19,544,651		1,698		1,698		19,546,349		547,651	547,651	701,470	01/24/2044	1.A FE
471068-AP-1	JAPAN FIN ORG MUNICIPAL SR UNSEC 3.000% 03/12/24	D	04/24/2023	DEUTSCHE BANK SECURITIES INCOR		7,266,874	7,400,000	7,376,468	7,394,058		1,551		1,551		7,395,609		(128,735)	(128,735)	138,133	03/12/2024	1.E FE
50046P-BY-0	KOMMUNINVEST I SVERIGE SERIES 144A 2.875% 07/03/24	D	04/24/2023	BANK OF AMERICA		1,958,700	2,000,000	1,995,680	1,996,792		667		667		1,997,458		(38,758)	(38,758)	46,799	07/03/2024	1.A FE
50048M-BX-7	KOMMUNALBANKEN AS SR UNSEC 2.125% 02/11/25	D	04/25/2023	BNP PARIBAS		34,498,670	35,800,000	35,783,890	35,796,309		547		547		35,796,856		(1,298,186)	(1,298,186)	540,978	02/11/2025	1.A FE
50048M-BZ-2	KOMMUNALBANKEN AS SR UNSEC 2.125% 04/23/25	D	04/25/2023	BANK OF AMERICA		9,603,700	10,000,000	9,936,600	9,984,121		2,142		2,142		9,986,263		(382,563)	(382,563)	108,611	04/23/2025	1.A FE
50048M-DJ-6	KOMMUNALBANKEN AS SERIES 144A 4.000% 01/19/28	D	04/25/2023	CIBC WORLD MARKETS		12,125,268	12,000,000	11,993,520			320		320		11,993,840		131,428	131,428	130,667	01/19/2028	1.A FE
63983T-BB-0	NEDER WATERSCHAPSBANK SR UNSEC 2.375% 03/24/26	D	04/24/2023	THE TORONTO-DOMINION BANK		4,772,910	5,000,000	5,215,550	5,076,655		(7,305)		(7,305)		5,069,350		(296,440)	(296,440)	69,931	03/24/2026	1.A FE
900123-CF-5	REPUBLIC OF TURKEY SR UNSEC 5.750% 03/22/24	D	04/06/2023	HSBC Bank Plc		1,485,000	1,500,000	1,488,765	1,498,259		381		381		1,498,640		(13,640)	(13,640)	47,677	03/22/2024	4.C FE
X74344-DM-5	RUSSIAN FEDERATION SR UNSEC 7.500% 03/31/30	D	04/04/2023	Redemption 100.0000		(75,555)	(75,555)										(75,555)	(75,555)		03/31/2030	6. *
0309999999. Subtotal - Bonds - All Other Governments						347,317,742	361,774,445	364,544,307	336,285,959		(81,553)		(81,553)		361,694,076		(14,376,334)	(14,376,334)	8,173,627	XXX	XXX
20772J-AC-6	CONNECTICUT ST State of Connecticut 5.09 10/0 5.090% 10/01/30		04/10/2023	BARCLAYS BANK PLC		30,620,260	29,945,000	29,884,657	29,910,821		937		937		29,911,758		708,501	708,501	808,673	10/01/2030	1.D FE
20772K-EY-1	CONNECTICUT ST State of Connecticut 3.85 09/1 3.850% 09/15/27		04/04/2023	COMMERCE BANK N.A.		5,954,700	6,000,000	6,000,000	6,000,000						6,000,000		(45,300)	(45,300)	128,975	09/15/2027	1.D FE
419791-YX-0	HAWAII ST State of Hawaii 5.53 02/01/203 5.530% 02/01/30		05/22/2023	BANK OF AMERICA		10,593,600	10,000,000	10,055,000	10,026,369		(1,217)		(1,217)		10,025,151		568,449	568,449	450,081	02/01/2030	1.C FE
605580-5X-3	MISSISSIPPI ST State of Mississippi 5.245 11/ 5.245% 11/01/34		04/04/2023	SUNTRUST CAPITAL MARKETS		27,316,640	26,000,000	26,056,630	26,038,400		(637)		(637)		26,037,763		1,278,877	1,278,877	587,149	11/01/2034	1.C FE
677521-CX-2	OHIO ST State of Ohio 5.462 09/01/2030 5.462% 09/01/30		05/22/2023	BANK OF AMERICA		10,590,100	10,000,000	10,000,000	10,000,000						10,000,000		590,100	590,100	399,029	09/01/2030	1.B FE
686053-DR-7	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.52 5.528% 06/30/28		05/23/2023	BARCLAYS BANK PLC		29,632,406	29,185,000	29,179,750	29,183,234		110		110		29,183,345		449,061	449,061	649,820	06/30/2028	1.C FE
686053-HD-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61 5.617% 06/30/28		06/30/2023	Redemption 100.0000		3,130,222	3,130,222	3,058,681	3,102,025		28,198		28,198		3,130,222				87,912	06/30/2028	1.C FE
882722-VP-3	TEXAS ST State of Texas 4.631 04/01/203 4.631% 04/01/33		04/04/2023	JP MORGAN SECURITIES		12,239,040	12,000,000	12,000,000	12,000,000						12,000,000		239,040	239,040	285,578	04/01/2033	1.A FE
882723-PX-1	TEXAS ST State of Texas 3.693 10/01/202 3.693% 10/01/29		05/22/2023	STIFEL NICOLAUS & COMPANY INC		2,952,480	3,000,000	3,000,000	3,000,000						3,000,000		(47,520)	(47,520)	71,706	10/01/2029	1.A FE
882723-PY-9	TEXAS ST State of Texas 3.858 10/01/203 3.858% 10/01/30		05/22/2023	STIFEL NICOLAUS & COMPANY INC		7,160,683	7,260,000	7,260,000	7,260,000						7,260,000		(99,317)	(99,317)	181,281	10/01/2030	1.A FE
882723-PZ-6	TEXAS ST State of Texas 3.908 10/01/203 3.908% 10/01/31		05/22/2023	STIFEL NICOLAUS & COMPANY INC		7,362,796	7,460,000	7,460,000	7,460,000						7,460,000		(97,204)	(97,204)	188,689	10/01/2031	1.A FE
882723-QA-0	TEXAS ST State of Texas 3.958 10/01/203 3.958% 10/01/32		04/10/2023	PIPER JAFFRAY & CO		12,355,336	12,460,000	12,460,000	12,460,000						12,460,000		(104,664)	(104,664)	261,652	10/01/2032	1.A FE
882723-QB-8	TEXAS ST State of Texas 4.008 10/01/203 4.008% 10/01/33		05/22/2023	STIFEL NICOLAUS & COMPANY INC		7,021,374	7,105,000	7,105,000	7,105,000						7,105,000		(83,626)	(83,626)	184,308	10/01/2033	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						166,929,637	163,545,222	163,519,718	163,545,849		27,391		27,391		163,573,239		3,356,397	3,356,397	4,284,853	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
172217-WS-6	CINCINNATI OH City of Cincinnati OH 4.29 12/ 4.290% 12/01/35		04/10/2023	U.S. BANCORP LIBRA		2,662,965	2,655,000	2,655,000	2,655,000						2,655,000		7,965	7,965	41,447	12/01/2035	1.C FE
172217-WX-5	CINCINNATI OH City of Cincinnati OH 4.39 12/ 4.390% 12/01/40		04/10/2023	U.S. BANCORP LIBRA		5,027,500	5,000,000	5,000,000	5,000,000						5,000,000		27,500	27,500	79,874	12/01/2040	1.C FE
234667-JL-8	DALLAS CNTY TX HOSP DIST Dallas County Hospital Di 5.62 5.621% 08/15/44		04/05/2023	RAYMOND JAMES		22,051,000	20,000,000	24,332,100	23,612,611		(27,736)		(27,736)		23,584,876		(1,533,876)	(1,533,876)	733,853	08/15/2044	1.D FE
554885-K3-6	MACOMB CNTY MI County of Macomb MI 4.416 11/0 4.416% 11/01/35		04/10/2023	SUNTRUST CAPITAL MARKETS		35,192,500	35,000,000	35,000,000	35,000,000						35,000,000		192,500	192,500	691,227	11/01/2035	1.B FE
64966H-MV-9	NEW YORK NY City of New York NY 5.206 10/0 5.206% 10/01/31		04/11/2023	CITIGROUP GLOBAL MARKETS INC		28,862,120	28,000,000	28,000,000	28,000,000						28,000,000		862,120	862,120	777,429	10/01/2031	1.C FE
655867-SF-7	NORFOLK VA City of Norfolk VA 4.955 08/01 4.955% 08/01/37		04/11/2023	JP MORGAN SECURITIES		21,993,840	22,000,000	22,000,000	22,000,000						22,000,000		(6,160)	(6,160)	763,070	08/01/2037	1.B FE
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660% 08/25/45		06/26/2023	Redemption 100.0000		20,503	20,503	20,708	20,683		(180)		(180)		20,503				313	08/25/2045	1.D
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						115,810,428	112,675,503	117,007,808	116,288,294		(27,916)		(27,916)		116,260,379		(449,951)	(449,951)	3,087,213	XXX	XXX
072024-WT-5	BAY AREA CA TOLL AUTH TOLL BRI SERIES F-1 3.552% 04/01/54		04/14/2023	CONVERSION		41,934,225	51,710,000	51,710,000	51,710,000						51,710,000		(9,775,776)	(9,775,776)	1,076,533	04/01/2054	1.C FE
13017H-AP-1	CALIFORNIA ST EARTHQUAKE AUTH SERIES A 5.603% 07/01/27		05/24/2023	STIFEL NICOLAUS & COMPANY INC		8,061,280	8,000,000	8,000,000	8,000,000						8,000,000		61,280	61,280	277,660	07/01/2027	1.G FE
13049G-AA-8	CALIFORNIA MUNI FIN AUTH FED I 2.519% 10/01/35		04/01/2023	Redemption 100.0000		10,000	10,000	7,301	7,310		2,690		2,690		10,000				126	10/01/2035	2.A FE
13049G-AB-6	CALIFORNIA MUNI FIN AUTH FED I 3.637% 07/01/30		04/01/2023	Redemption 100.0000		45,000	45,000	38,138	38,338		6,662		6,662		45,000				818	07/01/2030	2.B FE
16772P-AQ-9	CHICAGO IL TRANSIT AUTH SALES Chicago Transit Authority 6.2 6.200% 12/01/40		04/10/2023	U.S. BANCORP LIBRA		4,735,253	4,225,000	4,819,646	4,691,843		(4,428)		(4,428)		4,687,415		47,838	47,838	95,321	12/01/2040	1.C FE
20281P-BQ-4	CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 5.740% 06/01/27		06/01/2023	Call 100.0000		1,015,000	1,015,000	1,015,000	1,015,000						1,015,000				29,131	06/01/2027	1.E FE
25483V-PZ-1	DIST OF COLUMBIA REVENUE District of Columbia 4.332 06/ 4.332% 06/01/28		04/10/2023	RAMIREZ CO. INC.		1,990,020	2,000,000	2,000,000	2,000,000						2,000,000		(9,980)	(9,980)	31,527	06/01/2028	1.C FE
29270C-YW-9	ENERGY N W WA ELEC REVENUE Energy Northwest 4.144 07/01/2 4.144% 07/01/37		05/31/2023	Call 104.1170		520,585	500,000	500,000	500,000						500,000				30,945	07/01/2037	1.C FE
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC 3.000% 12/10/31		06/12/2023	Redemption 100.0000		1,437,359	1,437,359	1,435,378	1,435,400		1,958		1,958		1,437,359				17,055	12/10/2031	1.F PL
3128JD-AA-5	FH 138788 7.078% 11/01/31		06/01/2023	Paydown		2,091	2,091	2,141	2,115		(24)		(24)		2,091				62	11/01/2031	1.A
3128JR-RX-6	FH 847702 3.047% 09/01/36		06/01/2023	Paydown		1,150	1,150	1,159	1,150						1,150				16	09/01/2036	1.A
3128JR-SP-2	FH 847726 4.262% 03/01/37		06/01/2023	Paydown		333	333	343	340		(7)		(7)		333				5	03/01/2037	1.A
3128QG-KU-5	FH 1N0307 1.845% 09/01/36		06/01/2023	Paydown		59	59	60	59						59				1	09/01/2036	1.A
3128QL-RD-5	FH 1H2584 2.380% 02/01/36		06/01/2023	Paydown		92	92	92	92		1		1		92				1	02/01/2036	1.A
3128QL-SL-6	FH 1H2623 2.638% 07/01/36		06/01/2023	Paydown		868	868	877	868						868				17	07/01/2036	1.A
3128S4-ER-4	FH 1Q0144 2.099% 09/01/36		06/01/2023	Paydown		41	42	43	42						42		(2)	(2)	1	09/01/2036	1.A
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		04/01/2023	Paydown		687	687	645	684		3		3		687				16	04/15/2023	1.A
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		04/01/2023	Paydown		212	212	209	211		1		1		212				5	04/15/2023	1.A
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		04/01/2023	Paydown		307	307	307	307						307				8	04/15/2023	1.A
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		05/01/2023	Paydown															60	05/15/2023	1.A
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		05/01/2023	Paydown		1,488	1,488	1,488	1,488						1,488				38	05/15/2023	1.A
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		06/01/2023	Paydown		14,847	14,847	14,636	14,784		62		62		14,847				418	07/15/2023	1.A
31292H-YA-6	FG C01605 4.500% 07/01/33		06/01/2023	Paydown		147	147	141	142		5		5		147				3	07/01/2033	1.A
3132FC-F2-6	FHLMC POOL Z40185 5.500% 01/01/52		06/01/2023	Paydown		17,671	17,671	19,652	19,627		(1,956)		(1,956)		17,671				405	01/01/2052	1.A
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		06/01/2023	Paydown		15,102	15,102	14,153	14,897		205		205		15,102				417	07/15/2031	1.A
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		06/01/2023	Paydown		27,700	27,700	26,418	27,397		303		303		27,700				775	07/15/2031	1.A

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		06/01/2023	Paydown		22,915	22,915	22,456	22,780		134		134		22,915				678	02/15/2031	1.A
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		06/01/2023	Paydown		23,830	23,830	23,651	23,735		95		95		23,830				701	10/15/2031	1.A
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		06/01/2023	Paydown		12,012	12,012	11,977	11,977		35		35		12,012				362	01/15/2032	1.A
3133EN-2R-0	FEDERAL FARM CREDIT BANK 6.300% 11/28/31		04/10/2023	Call 100.0000		13,063,000	13,063,000	13,065,168							13,065,168		(2,168)	(2,168)	301,755	11/28/2031	1.A
3133T0-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		06/01/2023	Paydown		8,829	8,829	8,739	8,796		32		32		8,829				249	07/15/2023	1.A
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		06/01/2023	Paydown		34,745	34,745	34,498	34,628		117		117		34,745				984	08/15/2023	1.A
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		06/01/2023	Paydown		19,619	19,619	19,381	19,518		101		101		19,619				547	08/25/2023	1.A
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		06/01/2023	Paydown		70,412	70,412	69,902	70,174		238		238		70,412				2,003	08/15/2023	1.A
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		06/01/2023	Paydown		10,784	10,784	10,396	10,744		39		39		10,784				312	10/15/2023	1.A
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		06/01/2023	Paydown		71,649	71,649	62,347	71,020		630		630		71,649				1,934	12/25/2023	1.A
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		06/01/2023	Paydown		14,898	14,898	14,832	14,852		46		46		14,898				432	02/15/2024	1.A
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		06/01/2023	Paydown		36,366	36,366	34,462	36,205		161		161		36,366				1,054	01/15/2024	1.A
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		06/01/2023	Paydown		25,670	25,670	25,481	25,588		82		82		25,670				729	02/15/2024	1.A
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		06/01/2023	Paydown		5,493	5,493	5,382	5,456		37		37		5,493				148	03/15/2024	1.A
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		06/01/2023	Paydown		25,270	25,270	24,582	25,050		219		219		25,270				629	03/15/2024	1.A
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		06/01/2023	Paydown		58,480	58,480	53,921	57,135		1,345		1,345		58,480				1,426	07/17/2024	1.A
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		06/01/2023	Paydown		26,441	26,441	26,070	26,291		150		150		26,441				769	04/15/2024	1.A
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		06/01/2023	Paydown		55,244	55,244	54,224	54,772		472		472		55,244				1,686	04/25/2024	1.A
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		06/01/2023	Paydown		9,703	9,703	9,712	9,703						9,703				343	11/15/2024	1.A FE
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		06/01/2023	Paydown		11,307	11,307	11,243	11,261		46		46		11,307				402	02/15/2025	1.A
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		06/01/2023	Paydown		17,448	17,448	17,176	17,313		135		135		17,448				509	03/15/2026	1.A
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		06/01/2023	Paydown		11,069	11,069	10,922	10,986		82		82		11,069				316	03/15/2026	1.A
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		06/01/2023	Paydown		3,564	3,564	3,543	3,549		15		15		3,564				126	03/15/2025	1.A
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		06/01/2023	Paydown		7,496	7,496	7,496	7,496						7,496				247	05/15/2025	1.A
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		06/01/2023	Paydown		7,587	7,587	7,519	7,545		42		42		7,587				235	08/15/2026	1.A
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		06/01/2023	Paydown		13,606	13,606	12,322	13,455		151		151		13,606				395	08/15/2026	1.A
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		06/01/2023	Paydown		4,090	4,090	4,077	4,077		13		13		4,090				134	09/15/2026	1.A
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		06/01/2023	Paydown		6,607	6,607	6,581	6,584		24		24		6,607				221	09/15/2026	1.A
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		06/25/2023	Paydown		76,208	76,208	74,826	76,060		148		148		76,208				2,465	09/25/2026	1.A
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		06/01/2023	Paydown		5,951	5,951	5,851	5,897		54		54		5,951				176	10/15/2026	1.A
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		06/01/2023	Paydown		19,108	19,108	18,574	19,000		108		108		19,108				641	02/15/2027	1.A
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		06/01/2023	Paydown		1,812	1,812	1,747	1,797		15		15		1,812				54	02/15/2027	1.A
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		06/01/2023	Paydown		33,967	33,967	33,091	33,793		174		174		33,967				1,136	02/15/2027	1.A
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		06/01/2023	Paydown		9,041	9,041	8,939	8,976		64		64		9,041				262	02/15/2027	1.A
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		06/01/2023	Paydown		18,142	18,142	16,865	17,977		164		164		18,142				571	02/17/2027	1.A
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		06/01/2023	Paydown		8,863	8,863	7,888	8,758		106		106		8,863				276	02/15/2027	1.A
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		06/01/2023	Paydown		18,695	18,695	16,828	18,491		204		204		18,695				572	02/15/2027	1.A
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		06/01/2023	Paydown		9,998	9,998	9,464	9,924		75		75		9,998				334	02/15/2027	1.A
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		06/01/2023	Paydown		25,248	25,248	24,372	25,096		152		152		25,248				842	02/15/2027	1.A
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		06/01/2023	Paydown		6,766	6,766	6,223	6,701		65		65		6,766				215	03/15/2027	1.A
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		06/01/2023	Paydown		4,193	4,193	3,884	4,147		46		46		4,193				133	03/15/2027	1.A
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		06/01/2023	Paydown		8,159	8,159	8,031	8,077		83		83		8,159				227	12/15/2026	1.A
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		06/01/2023	Paydown		30,280	30,280	28,396	30,007		273		273		30,280				918	06/17/2027	1.A
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		06/01/2023	Paydown		29,017	29,017	28,839	28,889		128		128		29,017				945	07/20/2027	1.A
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		06/01/2023	Paydown		4,689	4,689	4,656	4,663		26		26		4,689				150	07/15/2027	1.A
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		06/01/2023	Paydown		9,081	9,081	8,999	9,027		54		54		9,081				241	08/15/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		06/01/2023	Paydown		9,110	9,110	8,928	9,063		48		48		9,110				247	08/15/2027	1.A
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		06/01/2023	Paydown		44,350	44,350	44,342	44,268		82		82		44,350				1,333	01/20/2028	1.A
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 5.970% 01/15/28		06/01/2023	Paydown		9,854	9,854	9,855	9,854						9,854				215	01/15/2028	1.A
3133TC-JP-4	FHR 2026 S INV DLY SEQ 5.211% 01/15/28		06/01/2023	Paydown		623	623	382	510		113		113		623				40	01/15/2028	1.A
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		06/01/2023	Paydown		2,409	2,409	2,491	2,440		(31)		(31)		2,409				89	01/15/2028	1.A
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		06/01/2023	Paydown		22,200	22,200	22,182	22,163		37		37		22,200				662	04/15/2028	1.A
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		06/01/2023	Paydown		114,580	114,580	111,611	114,580						114,580				3,117	01/25/2028	1.A
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		06/01/2023	Paydown		7,750	7,750	7,893	7,753		(4)		(4)		7,750				224	05/15/2028	1.A
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		06/01/2023	Paydown		16,090	16,090	15,929	16,022		68		68		16,090				444	08/15/2028	1.A
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		06/01/2023	Paydown		15,346	15,346	13,586	14,945		401		401		15,346				379	02/15/2029	1.A
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		06/01/2023	Paydown		39,750	39,750	38,255	39,454		296		296		39,750				1,044	05/15/2029	1.A
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		06/01/2023	Paydown		5,065	5,065	4,554	4,969		96		96		5,065				145	07/15/2029	1.A
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		06/01/2023	Paydown		18,237	18,237	16,455	17,916		321		321		18,237				522	08/15/2029	1.A
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		06/01/2023	Paydown		38,422	38,422	38,065	38,258		164		164		38,422				1,267	09/15/2029	1.A
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		06/01/2023	Paydown		118,133	118,133	114,758	117,341		792		792		118,133				3,875	09/15/2029	1.A
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		06/01/2023	Paydown		93,619	93,619	94,943	93,619						93,619				2,784	10/15/2029	1.A
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		06/01/2023	Paydown		40,883	40,883	39,238	40,532		351		351		40,883				1,298	10/20/2029	1.A
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		06/01/2023	Paydown		30,538	30,538	30,700	30,538						30,538				1,006	10/17/2029	1.A
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		06/01/2023	Paydown		107,162	107,162	96,948	105,394		1,768		1,768		107,162				2,826	10/15/2029	1.A
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		06/01/2023	Paydown		21,684	21,684	21,906	21,684						21,684				703	11/20/2029	1.A
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		06/01/2023	Paydown		13,794	13,794	13,300	13,692		102		102		13,794				473	01/15/2030	1.A
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		06/01/2023	Paydown		14,073	14,073	13,469	13,941		132		132		14,073				506	01/20/2030	1.A
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		06/01/2023	Paydown		9,968	9,968	9,677	9,901		67		67		9,968				331	01/15/2030	1.A
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		06/01/2023	Paydown		8,299	8,299	8,339	8,299						8,299				269	03/15/2030	1.A
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		06/01/2023	Paydown		4,802	4,802	4,622	4,765		37		37		4,802				151	03/15/2030	1.A
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		06/01/2023	Paydown		5,585	5,585	5,582	5,577		8		8		5,585				195	05/15/2030	1.A
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		06/01/2023	Paydown		4,461	4,461	4,276	4,425		36		36		4,461				130	08/15/2030	1.A
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		06/01/2023	Paydown		22,817	22,817	21,962	22,660		158		158		22,817				779	09/15/2030	1.A
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		06/01/2023	Paydown		5,702	5,702	5,491	5,657		45		45		5,702				157	09/15/2030	1.A
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		06/01/2023	Paydown		6,349	6,349	6,381	6,349						6,349				204	09/15/2030	1.A
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		06/01/2023	Paydown		8,732	8,732	8,816	8,732						8,732				272	10/15/2030	1.A
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		06/01/2023	Paydown		20,152	20,152	19,541	20,015		137		137		20,152				582	10/15/2030	1.A
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		06/01/2023	Paydown		18,397	18,397	17,710	18,243		154		154		18,397				524	10/15/2030	1.A
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		06/01/2023	Paydown		9,861	9,861	9,465	9,770		91		91		9,861				279	02/15/2031	1.A
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		06/01/2023	Paydown		5,424	5,424	5,000	5,354		69		69		5,424				144	03/15/2031	1.A
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		06/01/2023	Paydown		8,833	8,833	8,347	8,729		104		104		8,833				256	05/15/2031	1.A
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		06/01/2023	Paydown		5,830	5,830	5,433	5,733		96		96		5,830				171	05/15/2031	1.A
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		06/01/2023	Paydown		13,520	13,520	12,937	13,384		136		136		13,520				377	06/15/2031	1.A
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		06/01/2023	Paydown		6,523	6,523	6,529	6,523						6,523				191	06/15/2031	1.A
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		06/01/2023	Paydown		9,697	9,697	9,570	9,649		48		48		9,697				281	06/15/2031	1.A
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		06/01/2023	Paydown		7,636	7,636	7,192	7,542		94		94		7,636				232	06/15/2031	1.A
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		06/01/2023	Paydown		27,134	27,134	25,506	26,764		370		370		27,134				764	03/15/2031	1.A
3133US-HA-2	FHLMC POOL SI2025 5.000% 01/01/52		06/01/2023	Paydown		29,033	29,033	31,967	31,929		(2,896)		(2,896)		29,033				610	01/01/2052	1.A
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		05/01/2023	Paydown		783	783	772	779		5		5		783				20	05/25/2023	1.A
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		04/01/2023	Paydown		51	51	47	50		1		1		51				1	04/25/2023	1.A
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		05/01/2023	Paydown		1,700	1,700	1,706	1,700						1,700				45	05/25/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		06/01/2023	Paydown		8,715	8,715	8,585	8,670		44		44		8,715				223	06/25/2023	1.A
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		06/01/2023	Paydown		4,724	4,724	4,655	4,700		24		24		4,724				121	06/25/2023	1.A
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		06/01/2023	Paydown		8,750	8,750	8,589	8,693		58		58		8,750				246	07/25/2023	1.A
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		06/01/2023	Paydown		11,668	11,668	11,496	11,597		71		71		11,668				301	07/25/2023	1.A
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		06/01/2023	Paydown		14,236	14,236	14,050	14,153		83		83		14,236				405	07/25/2023	1.A
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		06/01/2023	Paydown		12,782	12,782	11,734	12,698		84		84		12,782				342	07/25/2023	1.A
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		06/01/2023	Paydown															9	07/25/2023	1.A
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		06/01/2023	Paydown		12,737	12,737	12,512	12,670		67		67		12,737				366	08/25/2023	1.A
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		06/01/2023	Paydown		33,773	33,773	32,243	33,574		198		198		33,773				975	09/25/2023	1.A
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		06/01/2023	Paydown		32,116	32,116	29,862	31,909		206		206		32,116				914	09/25/2023	1.A
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		06/01/2023	Paydown		11,022	11,022	11,022	11,022						11,022				308	09/25/2023	1.A
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		06/01/2023	Paydown		29,705	29,705	27,937	29,535		170		170		29,705				854	12/25/2023	1.A
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		06/01/2023	Paydown		42,957	42,957	42,917	42,787		170		170		42,957				1,224	01/25/2024	1.A
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		06/01/2023	Paydown		94,908	94,908	94,265	94,415		493		493		94,908				2,730	03/25/2024	1.A
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		06/01/2023	Paydown		32,270	32,270	31,423	31,950		320		320		32,270				864	03/25/2024	1.A
31359H-JN-5	FNR 1994-55 N W CPT 10.921% 12/25/23		06/01/2023	Paydown		1,721	1,721	1,710	1,721						1,721				58	12/25/2023	1.A
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		06/01/2023	Paydown		18,906	18,906	18,582	18,761		146		146		18,906				530	03/25/2024	1.A
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		06/01/2023	Paydown		29,762	29,762	28,969	29,473		289		289		29,762				923	06/17/2024	1.A
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		06/01/2023	Paydown		15,225	15,225	14,400	15,084		140		140		15,225				474	11/25/2026	1.A
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		06/01/2023	Paydown		4,498	4,498	4,391	4,466		32		32		4,498				130	12/25/2026	1.A
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		06/01/2023	Paydown		12,925	12,925	12,681	12,847		78		78		12,925				419	07/22/2026	1.A
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		06/01/2023	Paydown		20,656	20,656	19,903	20,520		136		136		20,656				668	12/18/2026	1.A
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		06/01/2023	Paydown		11,368	11,368	11,185	11,315		53		53		11,368				330	03/18/2027	1.A
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		06/01/2023	Paydown		6,879	6,879	6,866	6,861		18		18		6,879				197	04/18/2027	1.A
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		06/01/2023	Paydown		8,977	8,977	8,221	8,868		108		108		8,977				281	04/18/2027	1.A
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		06/01/2023	Paydown		22,394	22,394	19,317	22,038		356		356		22,394				699	01/20/2027	1.A
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		06/01/2023	Paydown		5,646	5,646	5,575	5,601		45		45		5,646				164	03/18/2027	1.A
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		06/01/2023	Paydown		13,419	13,419	12,349	13,273		146		146		13,419				431	03/18/2027	1.A
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		06/01/2023	Paydown		81,154	81,154	76,735	80,277		877		877		81,154				2,602	06/17/2027	1.A
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		06/01/2023	Paydown		4,674	4,674	4,419	4,623		50		50		4,674				150	06/17/2027	1.A
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		06/01/2023	Paydown		14,584	14,584	14,361	14,446		138		138		14,584				397	09/18/2027	1.A
31359P-7M-2	FNGT 1998-T3 B PT 8.960% 09/25/23		06/01/2023	Paydown		5,951	5,951	6,373	5,925		26		26		5,951				218	09/25/2023	1.A
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		06/01/2023	Paydown		9,340	9,340	8,754	9,261		79		79		9,340				272	05/18/2027	1.A
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		06/01/2023	Paydown		19,600	19,600	18,802	19,462		138		138		19,600				530	05/18/2027	1.A
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		06/01/2023	Paydown		31,754	31,754	28,528	31,422		332		332		31,754				917	04/17/2027	1.A
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		06/01/2023	Paydown		12,426	12,426	12,185	12,358		67		67		12,426				437	06/18/2027	1.A
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		06/01/2023	Paydown		9,319	9,319	8,814	9,234		85		85		9,319				312	06/18/2027	1.A
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		06/01/2023	Paydown		10,393	10,393	10,312	10,340		53		53		10,393				301	06/18/2027	1.A
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		06/01/2023	Paydown		8,230	8,230	7,695	8,151		79		79		8,230				223	07/18/2027	1.A
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		06/01/2023	Paydown		11,542	11,542	10,391	11,394		148		148		11,542				371	07/18/2027	1.A
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		06/01/2023	Paydown		12,287	12,287	12,239	12,237		50		50		12,287				400	07/20/2027	1.A
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		06/01/2023	Paydown		15,304	15,304	15,183	15,221		83		83		15,304				447	09/18/2027	1.A
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		06/01/2023	Paydown		24,278	24,278	23,788	24,036		242		242		24,278				673	11/18/2027	1.A
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		06/01/2023	Paydown		9,026	9,026	8,791	8,884		142		142		9,026				245	11/18/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		06/01/2023	Paydown		6,820	6,820	6,755	6,789		31		31		6,820				203	11/18/2027	1.A
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		06/01/2023	Paydown		19,265	19,265	18,994	19,102		162		162		19,265				539	01/18/2028	1.A
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		06/01/2023	Paydown		11,329	11,329	10,952	11,234		95		95		11,329				262	01/18/2028	1.A
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		06/01/2023	Paydown		13,016	13,016	12,823	12,951		65		65		13,016				355	02/18/2028	1.A
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		06/01/2023	Paydown		29,266	29,266	29,268	29,266						29,266				870	01/20/2028	1.A
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		06/01/2023	Paydown		19,136	19,136	18,993	19,026		110		110		19,136				557	05/25/2031	1.A
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		06/01/2023	Paydown		2,581	2,581	2,521	2,556		25		25		2,581				75	04/25/2031	1.A
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		06/01/2023	Paydown		40,294	40,294	40,211	40,179		115		115		40,294				1,195	04/20/2028	1.A
31359U-PG-4	FNW 1998-W2 B1 SUB 13.000% 06/25/28		06/01/2023	Paydown		99,674	99,674	96,276	97,568		2,106		2,106		99,674				2,659	06/25/2028	1.A
31359U-PH-2	FNW 1998-W2 B2 SUB 12.020% 06/25/28		06/01/2023	Paydown		48,372	48,372	46,157	47,035		1,337		1,337		48,372				1,455	06/25/2028	1.A
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		06/01/2023	Paydown			82,112	74,789	77,458		132		132		77,589		(77,589)	(77,589)	890	06/25/2028	1.A
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		06/01/2023	Paydown		20,134	20,134	18,482	19,796		338		338		20,134				584	08/25/2029	1.A
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		06/01/2023	Paydown		1,807	1,807	1,759	1,794		12		12		1,807				53	10/25/2029	1.A
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		06/01/2023	Paydown		4,518	4,518	4,405	4,474		44		44		4,518				144	10/25/2029	1.A
31359X-MB-2	FANNIEMAE-ACES 1999-M6 Z Z SEQ 6.700% 11/17/39		06/01/2023	Paydown		13,578	13,578	13,601	13,574		4		4		13,578				379	11/17/2039	1.A
313637-FB-1	FNMA 109162 6.640% 03/01/28		06/01/2023	Paydown		1,636	1,636	1,636	1,636						1,636				45	03/01/2028	1.A
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		06/01/2023	Paydown		87,209	87,209	84,287	86,038		1,171		1,171		87,209				1,515	09/25/2041	1.A
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		06/01/2023	Paydown		583,218	583,218	639,478	611,258		(28,040)		(28,040)		583,218				10,723	10/25/2041	1.A
3136A3-S6-9	FNR 2012-3 PE PAC-11 4.000% 02/25/42		06/01/2023	Paydown		237,360	237,360	256,497	243,357		(5,997)		(5,997)		237,360				4,211	02/25/2042	1.A
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		06/01/2023	Paydown		107,772	107,772	108,535	107,862		(89)		(89)		107,772				1,454	04/25/2042	1.A
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		06/01/2023	Paydown		473,119	473,119	463,589	467,636		5,483		5,483		473,119				6,612	04/25/2042	1.A
3136A5-MB-9	FNR 2012-35 DB PAC-11 3.500% 04/25/42		06/01/2023	Paydown		965,003	965,003	959,650	961,866		3,137		3,137		965,003				14,521	04/25/2042	1.A
3136A5-RC-2	FNR 2012-33 MW PAC-11 3.500% 04/25/42		06/01/2023	Paydown		351,808	351,808	352,467	351,745		63		63		351,808				5,311	04/25/2042	1.A
3136A5-UK-0	FNR 2012-30 HE AD PAC-11 4.000% 04/25/42		06/01/2023	Paydown		1,350,496	1,350,496	1,509,180	1,398,670		(48,174)		(48,174)		1,350,496				21,445	04/25/2042	1.A
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		06/01/2023	Paydown		94,934	94,934	93,327	94,229		705		705		94,934				1,375	05/25/2042	1.A
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		06/01/2023	Paydown		73,686	73,686	71,521	72,778		908		908		73,686				1,074	06/25/2042	1.A
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		06/01/2023	Paydown		318,247	318,247	341,684	325,830		(7,583)		(7,583)		318,247				5,279	07/25/2042	1.A
3136A6-Q7-2	FNR 2012-75 PE AD PAC-11 3.500% 07/25/42		06/01/2023	Paydown		134,714	134,714	138,419	135,722		(1,008)		(1,008)		134,714				1,855	07/25/2042	1.A
3136A6-R3-0	FNR 2012-75 CE PAC-11 3.000% 07/25/42		06/01/2023	Paydown		922,008	922,008	897,517	913,517		8,491		8,491		922,008				11,800	07/25/2042	1.A
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		06/01/2023	Paydown		479,996	479,996	472,967	476,316		3,680		3,680		479,996				7,096	06/25/2042	1.A
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		06/01/2023	Paydown		417,516	417,516	447,322	428,141		(10,625)		(10,625)		417,516				6,772	06/25/2042	1.A
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		06/01/2023	Paydown		651,651	651,651	682,309	660,935		(9,284)		(9,284)		651,651				9,314	09/25/2042	1.A
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		06/01/2023	Paydown		314,268	314,268	327,250	318,596		(4,328)		(4,328)		314,268				4,666	07/25/2042	1.A
3136A7-ET-5	FNR 2012-70 YB PAC-11 3.000% 07/25/42		06/01/2023	Paydown		399,559	399,559	399,434	399,061		498		498		399,559				5,037	07/25/2042	1.A
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		06/01/2023	Paydown		769,347	769,347	740,336	757,104		12,243		12,243		769,347				8,461	08/25/2042	1.A
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		06/01/2023	Paydown		211,073	211,073	207,847	209,441		1,632		1,632		211,073				2,645	08/25/2042	1.A
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		06/01/2023	Paydown		247,565	247,565	242,818	244,706		2,859		2,859		247,565				3,624	08/25/2042	1.A
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		06/01/2023	Paydown		1,006,280	1,006,280	1,008,358	1,005,446		834		834		1,006,280				14,362	09/25/2042	1.A
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		06/01/2023	Paydown		931,414	931,414	899,203	915,367		13,724		13,724		931,414				6,162	11/25/2042	1.A
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		06/01/2023	Paydown		2,324,626	2,324,626	2,323,508	2,320,630		3,996		3,996		2,324,626				33,106	10/25/2042	1.A
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		06/01/2023	Paydown		573,594	573,594	591,726	577,849		(5,922)		(5,922)		573,594				3,714	11/25/2042	1.A
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		06/01/2023	Paydown		355,025	355,025	352,418	353,543		1,483		1,483		355,025				4,358	12/25/2042	1.A
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		06/01/2023	Paydown		746,709	746,709	704,148	728,098		18,611		18,611		746,709				7,334	02/25/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		06/01/2023	Paydown		528,856	528,856	535,198	530,532		(1,676)		(1,676)		528,856				3,443	01/25/2043	1.A
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		06/01/2023	Paydown		655,131	655,131	626,953	642,297		12,834		12,834		655,131				8,011	03/25/2043	1.A
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		06/01/2023	Paydown		313,720	313,720	311,621	312,393		1,328		1,328		313,720				4,848	04/25/2043	1.A
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		06/01/2023	Paydown		604,979	604,979	522,091	567,084		37,895		37,895		604,979				8,862	09/25/2043	1.A
3136AG-M8-2	FNR 2013-111 AE PAC-11 4.000% 11/25/43		06/01/2023	Paydown		84,056	84,056	81,955	83,101		956		956		84,056				1,399	11/25/2043	1.A
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		06/01/2023	Paydown		1,080,486	1,080,486	1,099,659	1,087,576		(7,090)		(7,090)		1,080,486				7,988	10/25/2043	1.A
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		06/01/2023	Paydown		368,900	368,900	346,063	355,338		11,420		11,420		368,900				3,219	02/25/2044	1.A
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		06/01/2023	Paydown		399,290	399,290	414,370	407,075		(7,785)		(7,785)		399,290				5,805	01/25/2044	1.A
3136AH-UK-4	FNR 2013-134 B EXCH SEQ 3.000% 01/25/44		06/01/2023	Paydown		84,765	84,765	75,440	80,732		4,033		4,033		84,765				1,271	01/25/2044	1.A
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		06/01/2023	Paydown		1,201,301	1,201,301	1,269,837	1,227,932		(26,631)		(26,631)		1,201,301				22,989	04/25/2044	1.A
3136AK-6N-8	FNR 2014-65 CB SEQ 3.000% 10/25/44		06/09/2023	GOLDMAN SACHS & COMPANY		45,040,294	49,802,675	47,374,794	48,627,299		74,446		74,446		48,701,745		(3,661,451)	(3,661,451)	800,993	10/25/2044	1.A
3136AK-6N-8	FNR 2014-65 CB SEQ 3.000% 10/25/44		06/01/2023	Paydown		197,326	197,326	187,706	192,668		4,657		4,657		197,326				2,960	10/25/2044	1.A
3136AP-FS-6	FNR 2015-44 JL SEQ 3.500% 07/25/45		06/01/2023	Paydown		204,389	204,389	200,237	201,755		2,634		2,634		204,389				3,021	07/25/2045	1.A
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		06/01/2023	Paydown		35,215	35,215	37,295	35,743		(528)		(528)		35,215				499	08/25/2043	1.A
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		06/01/2023	Paydown		234,737	234,737	237,101	235,508		(771)		(771)		234,737				3,385	01/25/2047	1.A
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		06/01/2023	Paydown		1,488,178	1,488,178	1,504,661	1,494,578		(6,400)		(6,400)		1,488,178				20,376	02/25/2047	1.A
3136B0-U6-1	FNR 2018-9 AL EXCH SC PT 3.500% 12/25/47		06/01/2023	Paydown		3,931	3,931	3,620	3,757		174		174		3,931				58	12/25/2047	1.A
3136B1-U9-3	FNR 2018-40 PS INV PAC 1.224% 06/25/48		06/25/2023	Paydown		797,486	797,486	794,247	794,621		2,865		2,865		797,486				6,073	06/25/2048	1.A
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		06/01/2023	Paydown		251,184	251,184	235,983	243,793		7,390		7,390		251,184				3,657	06/25/2048	1.A
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		06/01/2023	Paydown		1,038,848	1,038,848	1,012,090	1,024,045		14,804		14,804		1,038,848				17,734	12/25/2048	1.A
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		06/01/2023	Redemption 99.9992		24,613	24,613	25,475	25,365		(752)		(752)		24,613				385	11/01/2049	1.A
3136B9-ZX-8	FANNIE MAE SERIES 2020-26 CLASS DI 5.000% 05/25/50		06/25/2023	Paydown				282,938	279,950		(9,306)		(9,306)		270,644		(270,644)	(270,644)	30,232	05/25/2050	1.A
3136BL-PG-9	FANNIE MAE SERIES 2022-6 CLASS AI 5.500% 07/25/35		06/01/2023	Paydown				358,412	313,483		(313,483)		(313,483)						47,557	07/25/2035	1.A
3136BL-PJ-3	FANNIE MAE SERIES 2022-6 CLASS IA 5.500% 07/25/35		06/01/2023	Paydown				371,746	325,959		(325,959)		(325,959)						50,415	07/25/2035	1.A
3136BL-W4-8	FANNIE MAE SERIES 2022-8 CLASS DI 5.500% 08/25/38		06/01/2023	Paydown				537,334	499,611		(499,611)		(499,611)						74,357	08/25/2038	1.A
3136BM-MM-7	FANNI MAE 6.500% 08/25/36		06/01/2023	Paydown				271,151	263,556		(3,353)		(3,353)		260,204		(260,204)	(260,204)	43,912	08/25/2036	1.A
31371L-JL-4	FNMA 255067 5.000% 01/01/24		06/01/2023	Paydown		651	651	643	648		3		3		651				13	01/01/2024	1.A
3137A9-XL-5	FHR 3835 PE PAC-1-11 4.500% 04/15/41		06/01/2023	Paydown		483,778	483,778	519,230	494,082		(10,303)		(10,303)		483,778				9,133	04/15/2041	1.A
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41		06/01/2023	Paydown		221,100	221,100	235,195	224,367		(3,266)		(3,266)		221,100				4,096	07/15/2041	1.A
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		06/01/2023	Paydown		561,735	561,735	529,610	553,598		8,137		8,137		561,735				9,358	08/15/2041	1.A
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11 4.000% 09/15/41		06/01/2023	Paydown		102,393	102,393	111,544	105,785		(3,392)		(3,392)		102,393				1,705	09/15/2041	1.A
3137AH-YG-7	FHR 3954 DY EXCH PAC-11 4.000% 11/15/41		06/01/2023	Paydown		80,088	80,088	88,247	83,837		(3,749)		(3,749)		80,088				1,347	11/15/2041	1.A
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		06/01/2023	Paydown		43,939	43,939	41,941	43,252		687		687		43,939				645	02/15/2042	1.A
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		06/01/2023	Paydown		265,144	265,144	286,525	272,445		(7,301)		(7,301)		265,144				4,421	02/15/2042	1.A
3137AN-6M-2	FHR 4016 DB PAC-1-11 3.500% 03/15/42		06/01/2023	Paydown		199,520	199,520	198,615	199,039		481		481		199,520				2,902	03/15/2042	1.A
3137AN-AD-7	FHR 4016 LC PAC-1-11 3.500% 03/15/42		06/01/2023	Paydown		809,708	809,708	806,039	807,792		1,916		1,916		809,708				12,930	03/15/2042	1.A
3137AP-MM-9	FHR 4030 PE PAC-1-11 3.500% 04/15/42		06/01/2023	Paydown		504,880	504,880	496,104	501,048		3,832		3,832		504,880				7,362	04/15/2042	1.A
3137AR-CZ-7	FHR 4061 BP PAC-1-11 3.500% 06/15/42		06/01/2023	Paydown		49,929	49,929	51,427	50,394		(465)		(465)		49,929				865	06/15/2042	1.A
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		06/01/2023	Paydown		73,923	73,923	70,014	71,004		2,919		2,919		73,923				1,053	06/15/2042	1.A
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		06/01/2023	Paydown		1,372,232	1,372,232	1,391,213	1,379,411		(7,179)		(7,179)		1,372,232				20,422	06/15/2042	1.A
3137AR-MM-5	FHR 4068 CE PAC-1-11 3.000% 06/15/42		06/01/2023	Paydown		1,059,149	1,059,149	1,055,673	1,057,181		1,968		1,968		1,059,149				13,446	06/15/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		06/01/2023	Paydown		256,491	256,491	261,926	258,468		(1,977)		(1,977)		256,491				3,751	07/15/2042	1.A
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		06/01/2023	Paydown		33,551	33,551	36,182	34,437		(1,026)		(1,026)		33,551				335	07/15/2042	1.A
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		06/01/2023	Paydown		470,309	470,309	470,203	469,861		448		448		470,309				6,995	09/15/2042	1.A
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		06/01/2023	Paydown		273,304	273,304	249,878	250,042		23,426	262	23,164		273,304				3,397	03/15/2043	1.A
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		06/01/2023	Paydown		851,051	851,051	807,782	830,769		20,282		20,282		851,051				5,404	07/15/2043	1.A
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		06/01/2023	Paydown		849,416	849,416	871,216	858,482		(9,066)		(9,066)		849,416				13,189	07/15/2043	1.A
3137B4-XH-4	FHR 4262 AL SEQ 3.000% 10/15/33		06/01/2023	Paydown		331,709	331,709	306,261	325,156		6,553		6,553		331,709				4,135	10/15/2033	1.A
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		06/01/2023	Paydown		844,609	844,609	892,486	864,202		(19,593)		(19,593)		844,609				15,887	03/15/2041	1.A
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		06/01/2023	Paydown		1,038,161	1,038,161	1,103,474	1,066,914		(28,753)		(28,753)		1,038,161				19,024	11/15/2043	1.A
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		06/01/2023	Paydown		367,613	367,613	356,816	356,816		10,797		10,797		367,613				6,769	07/15/2041	1.A
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		06/01/2023	Paydown		518,045	518,045	511,844	514,916		3,129		3,129		518,045				8,630	04/15/2044	1.A
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		06/01/2023	Paydown		368,336	368,336	396,167	381,824		(13,488)		(13,488)		368,336				6,662	05/15/2044	1.A
3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.500% 06/15/44		06/01/2023	Paydown		478,994	478,994	459,685	471,543		7,451		7,451		478,994				6,972	06/15/2044	1.A
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		06/01/2023	Paydown		424,646	424,646	435,469	428,998		(4,353)		(4,353)		424,646				6,189	02/15/2046	1.A
3137BR-YV-1	FHR 4615 LG EXCH SC PT 3.500% 09/15/41		06/01/2023	Paydown		226,615	226,615	226,155	226,210		405		405		226,615				3,288	09/15/2041	1.A
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		06/01/2023	Paydown		291,134	291,134	295,433	293,011		(1,877)		(1,877)		291,134				4,334	01/15/2047	1.A
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		06/01/2023	Paydown		696,248	696,248	698,791	696,777		(529)		(529)		696,248				10,381	02/15/2047	1.A
3137BW-YS-7	FHR 4674 AL SEQ 3.000% 07/15/45		06/01/2023	Paydown		156,537	156,537	146,485	152,077		4,461		4,461		156,537				1,981	07/15/2045	1.A
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		06/01/2023	Paydown		173,846	173,846	173,580	172,940		265		265		173,846				1,519	04/15/2047	1.A
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 1.057% 09/15/38		06/15/2023	Paydown				138,745	108,418		(3,220)		(3,220)		105,198		(105,198)	(105,198)	6,338	09/15/2038	1.A
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 1.057% 03/15/37		06/15/2023	Paydown				149,157	115,819		(4,206)		(4,206)		111,613		(111,613)	(111,613)	9,011	03/15/2037	1.A
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		06/01/2023	Paydown		381,942	381,942	400,122	390,110		(8,169)		(8,169)		381,942				7,125	04/15/2048	1.A
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		06/01/2023	Paydown		258,142	258,142	272,519	264,007		(5,865)		(5,865)		258,142				4,794	06/15/2048	1.A
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		06/01/2023	Paydown		298,740	298,740	314,346	306,503		(7,763)		(7,763)		298,740				5,519	06/15/2048	1.A
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 1.057% 10/15/34		06/15/2023	Paydown				133,859	108,746		(4,731)		(4,731)		104,014		(104,014)	(104,014)	6,677	10/15/2034	1.A
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		06/01/2023	Paydown		432,389	432,389	446,868	438,797		(6,408)		(6,408)		432,389				8,029	06/15/2048	1.A
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		06/01/2023	Paydown		409,565	409,565	410,685	409,860		(295)		(295)		409,565				6,877	03/15/2048	1.A
3137FG-NC-5	FHR 4809 JY EXCH SEQ 4.500% 05/15/48		06/01/2023	Paydown		328,041	328,041	345,827	337,840		(9,798)		(9,798)		328,041				5,986	05/15/2048	1.A
3137FG-SK-2	FHR 4814 BA EXCH SC PT 4.500% 07/15/48		06/01/2023	Paydown		62,079	62,079	64,174	63,360		(1,281)		(1,281)		62,079				1,127	07/15/2048	1.A
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 1.057% 05/15/35		06/15/2023	Paydown				157,097	126,638		(5,205)		(5,205)		121,433		(121,433)	(121,433)	10,721	05/15/2035	1.A
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 0.557% 07/15/37		06/15/2023	Paydown				116,890	94,933		(3,440)		(3,440)		91,494		(91,494)	(91,494)	6,787	07/15/2037	1.A
3137FJ-E5-4	FHR 4835 AS INV PT 1.531% 10/15/48		06/15/2023	Paydown		584,421	584,421	643,870	635,292		(50,870)		(50,870)		584,421				5,948	10/15/2048	1.A
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		05/11/2023	JP MORGAN SECURITIES		20,974,865	21,679,447	20,977,825	21,330,915		13,158		13,158		21,344,073		(369,208)	(369,208)	397,457	03/15/2048	1.A
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		05/01/2023	Paydown		350,827	350,827	339,473	345,187		5,640		5,640		350,827				5,188	03/15/2048	1.A
3137H4-U9-9	FREDDIE MAC SERIES 5181 CLASS SB 0.000% 01/15/52		06/15/2023	Paydown				280,793	249,011						249,011		(249,011)	(249,011)		01/15/2052	1.A
3137H5-F6-9	FREDDIE MAC SERIES 5193 CLASS SA 0.000% 02/25/52		06/25/2023	Paydown				169,361	155,547						155,547		(155,547)	(155,547)		02/25/2052	1.A
3137H5-MY-0	FREDDIE MAC SERIES 5191 CLASS EI 5.500% 07/25/38		06/01/2023	Paydown				151,989	132,796		(132,796)		(132,796)						21,567	07/25/2038	1.A
3137H5-N7-8	FREDDIE MAC SERIES 5191 CLASS IM 5.500% 06/15/35		06/01/2023	Paydown				477,629	419,778		(419,778)		(419,778)						67,726	06/15/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI 5.500% 12/25/33		06/01/2023	Paydown				471,896	341,050		69,877		69,877		410,927		(410,927)	(410,927)	189,310	12/25/2033	1.A
3137H6-4Z-5	FREDDIE MAC SERIES 5201 CLASS DI 5.000% 06/15/36		06/01/2023	Paydown				310,177	287,229		(287,229)		(287,229)						43,837	06/15/2036	1.A
3137H6-5H-4	FREDDIE MAC SERIES 5201 CLASS ID 5.000% 07/25/37		06/01/2023	Paydown				325,512	303,673		(303,673)		(303,673)						46,062	07/25/2037	1.A
3137H6-AS-4	FREDDIE MAC SERIES 5199 CLASS DI 5.500% 01/15/38		06/01/2023	Paydown				892,010	831,432		(31,406)		(31,406)		800,025		(800,025)	(800,025)	128,012	01/15/2038	1.A
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45		06/01/2023	Paydown		281,747	281,747	301,293	299,650		(17,903)		(17,903)		281,747				4,590	02/01/2045	1.A
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46		06/01/2023	Paydown		635,089	635,089	679,148	675,563		(40,474)		(40,474)		635,089				10,419	12/01/2046	1.A
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		06/01/2023	Paydown		1,446	1,446	1,518	1,483		(37)		(37)		1,446				15	09/01/2027	1.A
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45		06/01/2023	Paydown		378,672	378,672	404,942	402,592		(23,920)		(23,920)		378,672				6,874	02/01/2045	1.A
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		06/01/2023	Paydown		9,360	9,360	9,001	9,258		101		101		9,360				269	08/25/2031	1.A
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		06/01/2023	Paydown		143,146	143,146	142,117	132,523		10,622		10,622		143,146				4,829	11/25/2031	1.A
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		06/01/2023	Paydown		34,675	34,675	33,916	34,035		640		640		34,675				793	03/25/2033	1.A
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		06/01/2023	Paydown		93,494	93,494	76,986	88,650		4,844		4,844		93,494				2,136	04/25/2033	1.A
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		06/01/2023	Paydown		123,738	123,738	122,654	122,824		913		913		123,738				2,692	04/25/2033	1.A
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		06/01/2023	Paydown		81,694	81,694	81,618	81,564		130		130		81,694				1,963	04/25/2033	1.A
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		06/01/2023	Paydown		353,905	353,905	353,878	353,662		243		243		353,905				6,228	06/25/2043	1.A
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		06/01/2023	Paydown		34,580	34,580	29,004	33,039		1,541		1,541		34,580				775	05/15/2033	1.A
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		06/01/2023	Paydown		374,103	374,103	334,238	365,090		9,014		9,014		374,103				7,918	09/25/2033	1.A
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		06/01/2023	Paydown		177,970	177,970	168,793	176,257		1,713		1,713		177,970				3,777	07/15/2033	1.A
31393X-3K-1	FNW 2004-W4 A6 PAC-11 5.500% 06/25/34		06/01/2023	Paydown		238,036	238,036	228,859	234,815		3,221		3,221		238,036				5,439	06/25/2034	1.A
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		06/01/2023	Paydown		22,175	22,175	24,919	22,658		(483)		(483)		22,175				693	07/25/2034	1.A
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.510% 07/25/34		06/01/2023	Paydown		67,429	121,438	43,062	43,062		43,518		43,518		86,580		(19,152)	(19,152)	2,797	07/25/2034	1.A
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		06/01/2023	Paydown		398,426	398,426	381,720	385,033		13,393		13,393		398,426				6,536	08/25/2034	1.A
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33		04/26/2023	Paydown															(147,015)	10/15/2033	1.A
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		06/01/2023	Paydown		27,979	27,979	27,537	27,574		405		405		27,979				587	01/25/2036	1.A
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		06/01/2023	Paydown		41,255	41,255	40,725	40,766		489		489		41,255				866	01/25/2036	1.A
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		06/01/2023	Paydown		7,528	7,528	7,368	7,402		126		126		7,528				173	05/15/2034	1.A
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		06/01/2023	Paydown		135,637	135,637	149,561	137,677		(2,040)		(2,040)		135,637				4,239	11/15/2033	1.A
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		06/01/2023	Paydown		35,330	35,330	38,863	35,862		(532)		(532)		35,330				1,104	11/15/2033	1.A
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		06/01/2023	Paydown		47,049	47,049	45,968	46,545		504		504		47,049				1,293	04/25/2036	1.A
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		06/01/2023	Paydown		26,669	26,669	26,438	26,448		221		221		26,669				642	05/25/2036	1.A
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		06/01/2023	Paydown		29,167	29,167	29,349	29,192		(26)		(26)		29,167				663	05/25/2036	1.A
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		06/01/2023	Paydown		27,993	27,993	27,590	27,615		379		379		27,993				636	05/25/2036	1.A
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		06/01/2023	Paydown		4,038	4,038	3,733	3,900		138		138		4,038				101	06/25/2036	1.A
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		06/01/2023	Paydown		31,847	31,847	26,911	30,445		1,402		1,402		31,847				669	08/15/2034	1.A
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		06/01/2023	Paydown		11,583	11,583	11,471	11,510		73		73		11,583				290	07/25/2036	1.A
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		06/01/2023	Paydown		16,562	16,562	16,567	16,562						16,562				414	06/25/2036	1.A
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		06/01/2023	Paydown		58,113	58,113	57,550	57,777		336		336		58,113				1,436	06/25/2026	1.A
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		06/01/2023	Paydown		31,490	31,490	31,073	31,264		226		226		31,490				851	07/25/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36																				
31395N-VC-8			06/01/2023	Paydown		159,618	159,618	156,195	156,683		2,936		2,936		159,618				4,065	07/25/2036	1.A
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		06/01/2023	Paydown		84,698	84,698	83,492	83,662		1,036		1,036		84,698				2,263	08/15/2035	1.A
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		06/01/2023	Paydown		156,852	156,852	150,572	155,450		1,402		1,402		156,852				3,370	03/15/2036	1.A
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		06/01/2023	Paydown		4,709	4,709	4,616	4,660		49		49		4,709				118	10/25/2036	1.A
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		06/01/2023	Paydown		3,566	3,566	3,447	3,497		70		70		3,566				91	09/25/2036	1.A
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		06/01/2023	Paydown		5,413	5,413	5,304	5,353		60		60		5,413				135	08/25/2036	1.A
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		06/01/2023	Paydown		35,511	35,511	35,644	35,511						35,511				833	08/25/2036	1.A
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		06/01/2023	Paydown		26,788	26,788	27,274	26,818		(30)		(30)		26,788				752	08/25/2036	1.A
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		06/01/2023	Paydown		198,518	198,518	196,704	196,983		1,535		1,535		198,518				4,735	10/25/2033	1.A
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		06/01/2023	Paydown		27,599	27,599	27,100	27,136		464		464		27,599				632	11/25/2036	1.A
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		06/01/2023	Paydown		1,194	1,194	1,198	1,194						1,194				31	03/25/2037	1.A
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		06/01/2023	Paydown		8,399	8,399	8,230	8,241		159		159		8,399				210	03/25/2037	1.A
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		06/01/2023	Paydown		75,645	75,645	75,503	75,489		156		156		75,645				1,839	02/25/2037	1.A
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		06/01/2023	Paydown		246,423	246,423	242,361	244,163		2,261		2,261		246,423				5,318	02/25/2037	1.A
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		06/01/2023	Paydown		32,095	32,095	32,019	32,014		81		81		32,095				802	03/25/2037	1.A
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		06/01/2023	Paydown		47,150	47,150	47,942	47,396		(246)		(246)		47,150				1,178	03/25/2037	1.A
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		06/01/2023	Paydown		14,879	14,879	14,951	14,879						14,879				387	03/25/2037	1.A
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		06/01/2023	Paydown		45,075	45,075	44,775	44,785		290		290		45,075				1,063	06/25/2037	1.A
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		06/01/2023	Paydown		28,580	28,580	28,978	28,637		(57)		(57)		28,580				771	04/25/2037	1.A
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		06/01/2023	Paydown		10,322	10,322	10,243	10,246		77		77		10,322				263	05/25/2047	1.A
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		06/01/2023	Paydown		11,857	11,857	11,820	11,819		38		38		11,857				293	05/25/2037	1.A
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		06/01/2023	Paydown		17,025	17,025	17,365	17,076		(51)		(51)		17,025				426	08/25/2037	1.A
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		06/01/2023	Paydown		8,119	8,119	8,210	8,122		(3)		(3)		8,119				203	06/25/2037	1.A
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		06/01/2023	Paydown		3,097	3,097	3,002	3,005		92		92		3,097				77	07/25/2047	1.A
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		06/01/2023	Paydown		9,533	9,533	9,269	9,291		242		242		9,533				238	07/25/2037	1.A
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		06/01/2023	Paydown		6,883	6,883	6,671	6,690		193		193		6,883				164	07/25/2037	1.A
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		06/01/2023	Paydown		54,505	54,505	53,134	53,210		1,295		1,295		54,505				1,329	08/25/2037	1.A
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		06/01/2023	Paydown		47,079	47,079	45,959	46,034		1,045		1,045		47,079				1,114	07/25/2037	1.A
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		06/01/2023	Paydown		48,077	48,077	46,758	46,835		1,242		1,242		48,077				1,152	08/25/2037	1.A
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		06/01/2023	Paydown		3,903	3,903	3,814	3,821		82		82		3,903				98	08/25/2037	1.A
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		06/01/2023	Paydown		6,678	6,678	6,242	6,467		211		211		6,678				149	05/25/2038	1.A
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		06/01/2023	Paydown		52,398	52,398	51,835	51,864		535		535		52,398				1,378	03/25/2038	1.A
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		06/01/2023	Paydown		38,780	38,780	38,356	38,424		356		356		38,780				976	03/25/2048	1.A
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		06/01/2023	Paydown		617	617	619	617						617				15	09/15/2036	1.A
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		06/01/2023	Paydown		151,012	151,012	149,521	149,674		1,338		1,338		151,012				3,768	11/15/2036	1.A
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		06/01/2023	Paydown		2,258	2,258	2,265	2,258						2,258				57	11/15/2036	1.A
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		06/01/2023	Paydown		57,866	57,866	57,844	57,831		36		36		57,866				1,324	11/15/2036	1.A
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		06/01/2023	Paydown		14,896	14,896	14,875	14,873		23		23		14,896				370	12/15/2036	1.A
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		06/01/2023	Paydown		47,748	47,748	47,129	47,521		227		227		47,748				1,140	02/15/2037	1.A
31397F-FP-2	FHR 3271 FP FLT PT 5.493% 02/15/37		06/15/2023	Paydown		364	364	364	364						364				7	02/15/2037	1.A
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		06/01/2023	Paydown		3,003	3,003	2,888	2,896		107		107		3,003				75	07/15/2037	1.A
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		06/01/2023	Paydown		8,028	8,028	7,777	7,798		230		230		8,028				204	07/15/2037	1.A
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		06/01/2023	Paydown		21,238	21,238	20,633	20,684		554		554		21,238				531	07/15/2037	1.A
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		06/01/2023	Paydown		6,013	6,013	5,865	5,879		133		133		6,013				150	07/15/2037	1.A
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		06/01/2023	Paydown		195,317	195,317	185,018	192,259		3,058		3,058		195,317				4,221	05/25/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
31397P-NU-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		06/01/2023	Paydown		42,175	42,175	40,357	41,413		762		762		42,175				1,071	12/15/2037	1.A
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		06/01/2023	Paydown		2,994	2,994	3,009	2,994		(1)		(1)		2,994				75	01/15/2038	1.A
31397Q-HU-5	FNR 2011-2 PL EXCH PAC 4.000% 02/25/41		06/01/2023	Paydown		58,058	58,058	58,639	58,212		(153)		(153)		58,058				966	02/25/2041	1.A
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		06/01/2023	Paydown		13,304	13,304	13,213	13,256		48		48		13,304				223	02/25/2041	1.A
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		06/01/2023	Paydown		69,816	69,816	67,640	68,900		916		916		69,816				1,165	03/25/2041	1.A
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		06/01/2023	Paydown		88,007	88,007	87,257	87,628		379		379		88,007				1,209	07/25/2041	1.A
31398N-DG-6	FNR 2010-98 PE AD PAC-11 4.500% 09/25/40		06/01/2023	Paydown		314,583	314,583	332,671	320,362		(5,779)		(5,779)		314,583				5,175	09/25/2040	1.A
31398S-H6-3	FNR 2010-135 EP AD PAC-11 4.500% 12/25/40		06/01/2023	Paydown		183,322	183,322	191,285	186,172		(2,850)		(2,850)		183,322				3,126	12/25/2040	1.A
31398S-T9-4	FNR 2010-140 EH EXCH AD PAC-11 4.500% 12/25/40		06/01/2023	Paydown		562,634	562,634	637,535	585,171		(22,536)		(22,536)		562,634				10,329	12/25/2040	1.A
31403J-5L-6	FNMA 750651 4.500% 09/01/33		06/01/2023	Paydown		1,460	1,460	1,399	1,417		42		42		1,460				27	09/01/2033	1.A
31406K-GM-6	FNMA 812104 4.500% 02/01/35		06/01/2023	Paydown		374	374	358	360		14		14		374				7	02/01/2035	1.A
31407E-VL-4	FNMA 828719 7.500% 07/01/35		06/01/2023	Paydown		203	203	213	210		(7)		(7)		203				6	07/01/2035	1.A
31409A-PF-0	FNMA 865422 6.705% 02/01/36		06/01/2023	Paydown		32	32	33	33						32				1	02/01/2036	1.A
3140J7-2P-9	FNMA BM3481 4.000% 02/01/48		06/01/2023	Paydown		587,152	587,152	600,547	599,491		(12,338)		(12,338)		587,152				9,697	02/01/2048	1.A
3140J8-DH-3	FNMA BM3703 4.000% 03/01/48		06/01/2023	Paydown		917,579	917,579	943,673	941,594		(24,015)		(24,015)		917,579				15,366	03/01/2048	1.A
31410D-U7-3	FNMA 886306 5.357% 07/01/36		06/01/2023	Paydown		77	77	79	78		(1)		(1)		77				2	07/01/2036	1.A
31410G-CT-8	FNMA 888482 4.500% 05/01/35		06/01/2023	Paydown		286	286	274	275		11		11		286				6	05/01/2035	1.A
31412T-B9-3	FNMA 933964 5.000% 07/01/23		06/01/2023	Paydown		7	7	7	7						7					07/01/2023	1.A
31414R-B5-3	FNMA 973560 4.500% 04/01/23		04/01/2023	Paydown		1	1	1	1						1					04/01/2023	1.A
31414T-JR-3	FNMA 975572 4.500% 06/01/23		05/01/2023	Paydown		21	21	20	21						21					06/01/2023	1.A
31415L-LF-2	FNMA 983326 5.000% 08/01/23		06/01/2023	Paydown		108	108	108	107						108				2	08/01/2023	1.A
31418B-MF-0	FNMA MA2157 4.000% 01/01/45		06/01/2023	Paydown		271,632	271,632	290,477	288,707		(17,074)		(17,074)		271,632				4,524	01/01/2045	1.A
35563T-AV-3	FREDDIE MAC STACR 2018-DNA2 B1 SUB FLT 8.850% 12/25/30		05/08/2023	BANK OF AMERICA		37,679,688	35,000,000	35,672,538	35,316,706		(14,277)		(14,277)		35,302,428		2,377,259	2,377,259	1,085,838	12/25/2030	2.C FE
387883-KN-0	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 5.5 5.500% 01/01/33		06/27/2023	Call 107.8360		1,525,880	1,415,000	1,354,311	1,380,506		1,267		1,267		1,381,773		33,227	33,227	187,840	01/01/2033	1.C FE
387883-RV-5	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 4.16 4.164% 01/01/35		06/28/2023	Call 101.3080		1,519,620	1,500,000	1,500,000	1,500,000						1,500,000				81,386	01/01/2035	1.C FE
387892-UY-6	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33 5.330% 01/01/37		06/27/2023	Call 108.3699		1,506,341	1,390,000	1,266,387	1,305,752		1,923		1,923		1,307,674		82,326	82,326	189,605	01/01/2037	1.C FE
387892-UZ-3	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.42 5.420% 01/01/43		06/27/2023	Call 114.7805		1,130,588	985,000	853,916	879,488		1,311		1,311		880,799		104,201	104,201	198,382	01/01/2043	1.C FE
40179P-AA-3	GUILFORD CNTY PUBLIC FACS CORP Guilford County Public Fa 4.56 4.564% 04/01/32		05/22/2023	BENCHMARK SECURITIES LLC		971,800	1,000,000	1,016,380	1,000,000						1,000,000		(28,200)	(28,200)	29,539	04/01/2032	1.B FE
432275-AP-0	HILLSBOROUGH CNTY FL AVIATION Hillsborough County Aviat 5.17 5.170% 10/01/35		05/23/2023	JP MORGAN SECURITIES		16,734,460	17,000,000	17,000,000	17,000,000						17,000,000		(265,540)	(265,540)	571,285	10/01/2035	1.F FE
438701-XB-5	HONOLULU CITY & CNTY HI WSTWTR City & County Honolulu HI 4.11 4.118% 07/01/30		05/22/2023	FIRST SOUTHWEST COMPANY		4,788,459	4,845,000	4,845,000	4,845,000						4,845,000		(56,541)	(56,541)	179,011	07/01/2030	1.C FE
451443-ZS-7	IDAHO ST BLDG AUTH BLDG REVENU Idaho State Building Auth 3.87 3.870% 09/01/43		05/22/2023	U.S. BANCORP LIBRA		5,888,100	6,000,000	6,000,000	6,000,000						6,000,000		(111,900)	(111,900)	169,635	09/01/2043	1.C FE
485424-NF-8	KANSAS ST DEPT OF TRANSPRTN HI State of Kansas Departmen 4.59 4.596% 09/01/35		05/22/2023	JP MORGAN SECURITIES		22,050,675	22,500,000	22,500,000	22,500,000						22,500,000		(449,325)	(449,325)	755,468	09/01/2035	1.C FE
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37 5.371% 05/01/26		05/01/2023	Call 100.0000		1,130,000	1,130,000	1,130,000	1,130,000						1,130,000				30,346	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		05/01/2023	Call 100.0000		330,000	330,000	330,000	330,000						330,000				10,971	05/01/2038	1.D FE
57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A 3.997% 04/01/34		04/01/2023	Redemption 100.0000		135,000	135,000	120,510	120,699		14,301		14,301		135,000				2,698	04/01/2034	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
60636W-PE-9	MISSOURI ST HIGHWAYS & TRANSIT Missouri Highway & Transp 5.63 5.633% 05/01/29		04/04/2023	CITIGROUP GLOBAL MARKETS INC		10,479,600	10,000,000	10,000,000	10,000,000						10,000,000		479,600	479,600	242,532	05/01/2029	1.B FE
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35		04/01/2023	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				718	07/01/2035	2.B FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		04/01/2023	Redemption 100.0000		70,000	70,000	67,509	67,518		2,482		2,482		70,000				1,147	10/01/2037	2.B FE
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		04/01/2023	Redemption 100.0000		30,000	30,000	30,000	30,000						30,000				477	01/01/2036	2.B FE
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 5.800% 04/01/25		04/01/2023	Call 100.0000		4,015,000	4,015,000	3,995,166	4,011,638		347		347		4,011,984		3,016	3,016	116,435	04/01/2025	1.G FE
64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27		05/01/2023	Call 100.0000		145,000	145,000	143,595	144,560		30		30		144,590		410	410	3,966	05/01/2027	1.C FE
67756A-2T-8	OHIO ST HGR EDUCTNL FAC COMMIS Ohio Higher Educational F 4.72 4.723% 01/01/32		05/22/2023	BANK OF AMERICA		9,973,000	10,000,000	10,000,000	10,000,000						10,000,000		(27,000)	(27,000)	423,758	01/01/2032	1.C FE
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLL Ohio Water Development Au 4.87 4.879% 12/01/34		04/05/2023	CITIGROUP GLOBAL MARKETS INC		44,707,309	43,875,000	43,930,360	43,907,929		(599)		(599)		43,907,329		799,979	799,979	767,070	12/01/2034	1.A FE
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLL Ohio Water Development Au 4.87 4.879% 12/01/34		06/02/2023	Call 101.7410		2,492,655	2,450,000	2,450,000	2,450,000						2,450,000				102,754	12/01/2034	1.A FE
73358W-CX-0	PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.64 5.647% 11/01/40		05/23/2023	CITIGROUP GLOBAL MARKETS INC		15,989,692	15,100,000	18,421,094	17,650,451		(38,246)		(38,246)		17,612,204		(1,622,512)	(1,622,512)	483,195	11/01/2040	1.D FE
736746-TK-4	PORTLAND OR URBAN RENEWAL & RE City of Portland OR 6.3 06/15/ 6.300% 06/15/24		05/05/2023	Call 103.4180		5,972,390	5,775,000	5,775,000	5,775,000						5,775,000				197,390	06/15/2024	1.A FE
882135-7J-9	TEXAS ST A & M UNIV REVENUE Texas A&M University 4.772 05/ 4.772% 05/15/33		05/15/2023	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				119,300	05/15/2033	1.A FE
882135-7K-6	TEXAS ST A & M UNIV REVENUE Texas A&M University 4.972 05/ 4.972% 05/15/43		05/15/2023	Call 100.0000		110,000,000	110,000,000	110,000,000	110,000,000						110,000,000				2,734,600	05/15/2043	1.A FE
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES Texas A&M University 3.993 05/ 3.993% 05/15/37		04/10/2023	Various		13,520,090	14,500,000	14,500,000	14,500,000						14,500,000		(979,910)	(979,910)	236,419	05/15/2037	1.A FE
899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 6.069% 04/01/27		04/01/2023	Call 100.0000		635,000	635,000	635,000	635,000						635,000				19,269	04/01/2027	1.D FE
91412G-HB-4	UNIV OF CALIFORNIA CA REVENUES University of California 4.053 4.053% 05/15/41		05/15/2023	Call 100.0000		110,000	110,000	110,127	110,096		(1)		(1)		110,095		(95)	(95)	2,229	05/15/2041	1.D FE
91412G-QL-2	UNIV OF CALIFORNIA CA REVENUES University of California 4.062 4.062% 05/15/33		05/15/2023	Call 100.0000		45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				913,950	05/15/2033	1.C FE
914440-SZ-6	UNIV OF MASSACHUSETTS MA BLDG SERIES 2 4.212% 11/01/38		05/22/2023	U.S. BANCORP LIBRA		7,669,713	7,715,000	8,589,727	7,968,148		(119,882)		(119,882)		7,848,266		(178,553)	(178,553)	183,239	11/01/2038	1.A Z
914440-TF-9	UNIV OF MASSACHUSETTS MA BLDG SERIES 2-2021 4.212% 11/01/38		05/22/2023	U.S. BANCORP LIBRA		4,080,904	4,105,000	4,309,446	4,173,878		(32,482)		(32,482)		4,141,396		(60,493)	(60,493)	97,498	11/01/2038	1.A Z
914716-ZK-4	UNIV OF NORTH CAROLINA NC AT C University of North Carol 3.92 3.923% 04/01/33		04/01/2023	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				39,230	04/01/2033	1.E FE
914716-ZL-2	UNIV OF NORTH CAROLINA NC AT C University of North Carol 4.12 4.123% 04/01/43		04/01/2023	Redemption 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				154,613	04/01/2043	1.E FE
92812Q-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 4.057% 06/01/43		06/01/2023	Call 100.0000		1,460,000	1,460,000	1,460,000	1,460,000						1,460,000				29,616	06/01/2043	1.B FE
975680-BU-2	WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626 4.626% 06/01/38		06/01/2023	Call 100.0000		22,975,000	22,975,000	22,975,000	22,975,000						22,975,000				531,412	06/01/2038	1.B FE
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2 5.700% 05/01/26		05/01/2023	Call 100.0000		930,000	930,000	927,126	929,296		64		64		929,360		640	640	26,505	05/01/2026	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						603,634,576	614,905,334	623,026,036	608,791,678		(2,496,346)	262	(2,496,608)		619,367,240		(16,385,729)	(16,385,729)	15,491,181	XXX	XXX
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		06/30/2023	Redemption 100.0000		281,850	281,850	281,850	281,850						281,850				4,406	12/31/2024	1.G
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		06/01/2023	Paydown		14,002	14,002	14,299	14,035		(33)		(33)		14,002				336	12/25/2032	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		06/01/2023	Paydown		2,859	2,859	2,918	2,881		(22)		(22)		2,859				69	02/25/2033	1.A FM
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		06/01/2023	Paydown		12,286	12,286	12,185	12,197		89		89		12,286				282	05/25/2033	1.A FM
00101J-AH-9	ADT SEC CORP SR SEC 4.125% 06/15/23		06/15/2023	Maturity		1,005,000	1,005,000	1,004,859	1,004,993		7		7		1,005,000				20,728	06/15/2023	3.C FE
00104U-AC-2	AEPTC 2012-1 A3 SEQ 2.845% 03/01/26		05/15/2023	JP MORGAN SECURITIES		7,797,535	7,966,830	7,966,789	7,966,830						7,966,830		(169,295)	(169,295)	104,510	03/01/2026	1.A FE
00104U-AC-2	AEPTC 2012-1 A3 SEQ 2.845% 03/01/26		06/01/2023	Paydown		1,770,757	1,770,757	1,770,747	1,770,757						1,770,757				25,188	03/01/2026	1.A FE
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		06/30/2023	Redemption 100.0000		477,289	477,289	477,289	477,289						477,289				8,348	10/31/2038	1.D
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		06/30/2023	Redemption 100.0000		559,645	559,645	559,645	558,059		1,586		1,586		559,645				8,421	03/31/2039	1.D
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		05/31/2023	Redemption 100.0000		129,326	129,326	129,326	129,326						129,326				2,425	06/30/2039	1.E
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		06/30/2023	Redemption 100.0000		214,283	214,283	214,283	214,283						214,283				3,658	08/31/2039	1.E
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		05/31/2023	Redemption 100.0000		327,950	327,950	327,950	327,950						327,950				7,636	09/30/2039	1.E
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		06/30/2023	Redemption 100.0000		515,252	515,252	515,252	515,252						515,252				10,910	09/30/2039	1.E
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		05/31/2023	Redemption 100.0000		133,379	133,379	133,379	133,379						133,379				2,276	09/30/2039	1.E
00230@-AA-8	AT&T INC. 4.003% 05/15/46		06/15/2023	Redemption 100.0000		76,870	76,870	77,639	77,598		(728)		(728)		76,870				1,297	05/15/2046	2.B
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32		06/01/2023	Paydown		49,063	72,691	51,747	70,034		1,824		1,824		71,858		(22,795)	(22,795)	1,732	01/25/2032	1.A FM
00255E-AA-9	AASET 2022 1 LLC SERIES 2022-1A CLASS A 144A 6.000% 05/16/47		06/16/2023	Paydown		481,938	481,938	473,199	473,703		8,235		8,235		481,938				12,077	05/16/2047	1.G FE
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		06/01/2023	Redemption 100.0000		256,457	256,457	256,457	256,457						256,457				4,009	08/01/2024	1.G
00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A 2.798% 01/15/47		06/15/2023	Paydown		134,983	134,983	134,421	134,463		521		521		134,983				1,599	01/15/2047	1.F FE
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		06/15/2023	Redemption 100.0000		1,306,669	1,306,669	1,306,669	1,306,669						1,306,669				26,102	08/15/2039	1.B PL
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		06/02/2023	Paydown		604,608	604,608	604,455	604,523		85		85		604,608				9,828	12/02/2033	1.F FE
00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A 1.350% 10/20/40		06/15/2023	Paydown		628,932	628,932	628,759	628,780		152		152		628,932				3,561	10/20/2040	1.A FE
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 6.725% 04/25/34		06/26/2023	Paydown		31,291	31,291	28,292	30,450		841		841		31,291				363	04/25/2034	1.A FM
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.730% 11/25/39		06/01/2023	Paydown		202,958	202,958	188,172	184,103		18,854		18,854		202,958				12,025	11/25/2039	1.A FM
006346-AS-9	ADMSO 2018-1 A SEQ 4.810% 11/15/48		06/15/2023	Paydown		367,036	367,036	367,025	367,030		6		6		367,036				7,356	11/15/2048	1.F FE
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		06/15/2023	Redemption 100.0000		78,182	78,182	78,182	78,182						78,182				1,503	10/15/2047	1.C PL
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39		06/12/2023	Redemption 100.0000		54,767	54,767	54,767	54,767						54,767				1,026	11/10/2039	1.E
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC 4.533% 03/10/41		06/12/2023	Redemption 100.0000		153,524	153,524	153,524	153,524						153,524				2,901	03/10/2041	1.E
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		06/15/2023	Redemption 100.0000		29,333	29,333	29,333	29,333						29,333				788	10/15/2032	2.B
013817-AW-1	ARCONIC INC SR UNSEC 5.125% 10/01/24		04/19/2023	WELLS FARGO		11,826,228	11,903,000	12,171,086	11,953,248		(9,800)		(9,800)		11,943,448		(117,220)	(117,220)	294,843	10/01/2024	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
013817-AW-1	ARCONIC INC SR UNSEC 5.125% 10/01/24		04/01/2023	Call 100.7846 Redemption 100.0000		1,987,471	1,972,000	2,016,414	1,980,325		(1,280)		(1,280)		1,979,044		(7,044)	(7,044)	65,442	10/01/2024	3.A FE
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		06/15/2023			29,406	29,406	29,406	29,406						29,406				851	03/15/2034	2.B
020002-AZ-4	ALLSTATE CORP SR UNSEC 3.150% 06/15/23		06/15/2023	Maturity		9,800,000	9,800,000	9,780,694	9,798,993		1,007		1,007		9,800,000				154,350	06/15/2023	1.G FE
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		04/20/2023	BTIG L.L.C.		5,083,342	8,312,057	3,506,536	2,665,494		(59,922)		(59,922)		2,605,572		2,477,771	2,477,771	198,093	08/25/2036	1.A FM
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		04/01/2023	Paydown		53,156	53,301	22,486	17,093		36,109		36,109		53,202		(46)	(46)	1,066	08/25/2036	1.A FM
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		06/01/2023	Paydown		112,008	121,609	47,502	39,674		75,451		75,451		115,124		(3,116)	(3,116)	3,161	04/25/2037	1.A FM
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		06/16/2023	BTIG L.L.C.		3,498,606	6,071,334	1,378,275	807,600		(28,722)		(28,722)		778,877		2,719,729	2,719,729	209,338	01/25/2047	1.A FM
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		06/01/2023	Paydown		21,181	22,773	5,170	3,029		18,360		18,360		21,389		(208)	(208)	622	01/25/2047	1.A FM
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 5.600% 02/25/37		06/26/2023	Paydown		30,862	29,514	10,993	7,053		23,491		23,491		30,544		318	318	564	02/25/2037	1.A FM
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		06/01/2023	Paydown		68,589	83,550	18,394	11,067		59,456		59,456		70,523		(1,934)	(1,934)	1,855	03/25/2037	1.A FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		06/01/2023	Paydown		33,412	34,892	20,396	17,500		16,645		16,645		34,145		(733)	(733)	891	09/25/2037	1.A FM
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		06/01/2023	Paydown		712	36,476	7,961	6,256		495		495		6,750		(6,038)	(6,038)	919	08/25/2037	1.A FM
02377@-AA-7	2011-1 B-R EETC 2011-1 B-R-SR-UNSEC 4.870% 10/22/23		04/22/2023	Redemption 100.0000		1,333,365	1,333,365	1,333,365	1,333,365						1,333,365				32,467	10/22/2023	3.A PL
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		06/01/2023	Paydown		274,102	274,102	232,987	262,028		12,074		12,074		274,102				6,635	12/25/2035	1.A FM
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 07/18/23		05/01/2023	Paydown		3,813	3,813				3,813		3,813		3,813				100	07/18/2023	6. *
03040#-AJ-1	AMERICAN WATER CAPITAL CORP H-SR 6.550% 05/15/23		05/15/2023	Maturity		1,902,667	1,902,667	1,902,667	1,902,667						1,902,667				62,312	05/15/2023	2.A
03040W-BA-2	AMERICAN WATER CAPITAL C 4.450% 06/01/32		05/09/2023	MITSUBISHI UFJ SECURITIES USA		12,229,991	12,475,000	12,435,454	12,438,006		1,139		1,139		12,439,145		(209,154)	(209,154)	246,728	06/01/2032	2.A FE
030981-AH-7	AMERIGAS PART/FIN CORP SR UNSEC 5.625% 05/20/24		05/26/2023	TENDER SALE		9,729,913	9,625,000	9,625,000	9,625,000						9,625,000		104,913	104,913	287,246	05/20/2024	4.A FE
037680-AB-1	AEPWV 2013-1 A2 SEQ 3.772% 08/01/31		05/17/2023	BANK OF AMERICA		19,008,970	19,598,455	19,596,425	19,597,807		(341)		(341)		19,597,466		(588,496)	(588,496)	591,434	08/01/2031	1.A FE
037833-AK-6	APPLE INC SR UNSEC 2.400% 05/03/23		05/03/2023	Maturity		11,050,000	11,050,000	11,035,304	11,049,446		554		554		11,050,000				132,600	05/03/2023	1.B FE
03789X-AD-0	DIN 2019-1A A2I SEQ 4.194% 06/07/49		04/17/2023	Paydown		26,140,950	26,140,950	25,364,143	25,329,588		811,362		811,362		26,140,950				401,996	06/07/2049	2.B FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		04/30/2023	Paydown		18,750	18,750	18,750	18,750						18,750				303	07/30/2050	2.C FE
038923-B*-8	ARBOR REALTY TRUST-INC. SR-UNSEC 8.000% 05/30/23		05/05/2023	Redemption 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				777,778	05/30/2023	1.F Z
04004#-AB-0	CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23		06/30/2023	Redemption 100.0000		2,249,925	2,249,925	2,249,925	2,249,925						2,249,925				137,469	09/30/2023	2.B PL
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 7.250% 03/25/32		06/26/2023	Paydown		4,740	4,740	1,475	2,339		2,401		2,401		4,740				122	03/25/2032	1.A FM
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		05/31/2023	Redemption 100.0000		287,114	287,114	287,114	287,114						287,114				5,139	05/31/2047	1.D
05377R-CY-8	AESOP 2018-1A A SEQ 3.700% 09/20/24		06/09/2023	Various		19,925,000	20,000,000	19,995,052	19,999,444		363		363		19,999,807		(74,807)	(74,807)	302,167	09/20/2024	1.A FE
05377R-CY-8	AESOP 2018-1A A SEQ 3.700% 09/20/24		04/20/2023	Paydown		4,000,000	4,000,000	3,999,010	3,999,889		111		111		4,000,000				49,333	09/20/2024	1.A FE
05377R-DC-5	AESOP 2018-2A A SEQ 4.000% 03/20/25		06/14/2023	MITSUBISHI UFJ SECURITIES USA		9,903,125	10,000,000	9,997,467	9,999,377		280		280		9,999,657		(96,532)	(96,532)	195,556	03/20/2025	1.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 4.916% 05/26/46		06/01/2023	Paydown		283,633	283,633	248,179	268,916		14,717		14,717		283,633				4,147	05/26/2046	1.A FM
05493R-AA-1	BC FDG LLC 4.625% 12/01/38		04/17/2023	Paydown		57,381	57,381	57,381	57,381						57,381				1,279	12/01/2038	1.F FE
054977-AA-1	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS A 144A 1.710% 02/20/35		06/17/2023	Paydown		1,806,993	1,806,993	1,806,851	1,806,886		107		107		1,806,993				12,938	02/20/2035	1.A FE
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 5.360% 04/25/37		06/26/2023	Paydown		20,863	20,863	18,568	19,521		1,342		1,342		20,863				331	04/25/2037	1.A FM
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 5.294% 04/25/37		06/26/2023	Paydown		57,478	57,478	51,156	51,641		5,837		5,837		57,478				1,690	04/25/2037	1.A FM
05567Y-AA-7	BURLINGTN NO SF 05-4 TR PT CERTS 4.967% 06/01/23		04/01/2023	Redemption 100.0000		25,401	25,401	25,401	25,401						25,401				624	06/01/2023	1.B FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PT CERTS 5.996% 04/01/24		04/01/2023	Redemption 100.0000		921,206	921,206	926,695	921,818		(612)		(612)		921,206				27,618	04/01/2024	1.C FE
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		06/25/2023	Paydown		163,428	163,428	163,387	163,413		15		15		163,428				2,026	05/25/2029	1.F FE
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		06/25/2023	Paydown		54,004	54,004	53,996	54,001		3		3		54,004				738	05/25/2029	2.B FE
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		06/15/2023	Redemption 100.0000		257,306	257,306	257,306	257,306						257,306				4,569	03/15/2037	1.E PL
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC 5.240% 02/28/34		06/27/2023	Redemption 100.0000		408,374	408,374	408,374	408,374						408,374				8,919	02/28/2034	2.B PL
05595#-AB-2	BSIP LDAC ISSUER-LLC SR-UNSEC 4.590% 07/31/34		06/27/2023	Redemption 100.0000		33,017	33,017	33,017	33,017						33,017				947	07/31/2034	2.B PL
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36		06/30/2023	Redemption 100.0000		194,537	194,537	187,169	189,654		4,883		4,883		194,537				4,306	01/31/2036	3.B
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36		06/30/2023	Redemption 100.0000		53,751	53,751	53,751	53,751						53,751				1,237	01/31/2036	4.A
05606D-AS-7	BX TRUST SERIES 2022-PSB CLASS A 144A 7.598% 08/15/39		06/15/2023	Paydown		383,782	383,782	382,583			1,199		1,199		383,782				3,875	08/15/2039	1.A
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		06/02/2023	Paydown		251,138	251,138	251,132	251,135		3		3		251,138				3,090	10/04/2032	1.F FE
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		06/02/2023	Paydown		62,780	62,780	62,776	62,778		2		2		62,780				940	10/04/2032	2.C FE
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		06/02/2023	Paydown		393,017	393,017	380,265	205,554		12,735		12,735		393,017				5,860	02/02/2034	2.C FE
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC 4.120% 01/15/56		06/15/2023	Redemption 100.0000		12,511	12,511	12,761	12,749		(238)		(238)		12,511				215	01/15/2056	1.D PL
058498-AT-3	BALL CORP CO.GUARNT 5.250% 07/01/25		04/20/2023	BANK OF AMERICA		19,850,000	20,000,000	20,000,000	20,000,000						20,000,000		(150,000)	(150,000)	849,479	07/01/2025	3.A FE
059165-EF-3	BALTIMORE GAS & ELECTRIC SR UNSEC 3.350% 07/01/23		05/20/2023	Call 100.0000		2,554,000	2,554,000	2,419,455	2,545,800		6,297		6,297		2,552,097		1,903	1,903	75,815	07/01/2023	1.G FE
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		06/01/2023	Paydown		8,786	8,786	8,234	8,390		396		396		8,786				224	11/25/2032	1.A FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		06/01/2023	Paydown		18,569	18,569	18,832	18,761		(192)		(192)		18,569				474	11/25/2032	1.A FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		06/01/2023	Paydown		20,329	20,329	19,885	19,947		382		382		20,329				471	11/25/2034	1.A FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		06/01/2023	Paydown		5,283	10,831	9,659	9,909		452		452		10,361		(5,078)	(5,078)	286	10/25/2035	4.A FM
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS 4.031% 11/25/33		06/01/2023	Paydown		26,899	26,899	24,982	25,367		1,532		1,532		26,899				508	11/25/2033	1.A FM
05949A-LK-4	BOAMS 2004-G 3A1 CSTR PT SSNR AS 3.971% 08/25/34		04/25/2023	BREAN MURRAY CARRET & CO. LLC.		3,189,140	4,983,031	4,116,646	3,000,513		(49,209)		(49,209)		2,951,304		237,835	237,835	80,465	08/25/2034	1.A FM
05949A-LK-4	BOAMS 2004-G 3A1 CSTR PT SSNR AS 3.971% 08/25/34		04/01/2023	Paydown		91,096	91,096	75,258	54,853		36,243		36,243		91,096				1,210	08/25/2034	1.A FM
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS 3.952% 12/25/34		06/01/2023	Paydown		46,352	46,352	45,309	45,503		848		848		46,352				642	12/25/2034	1.A FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		06/01/2023	Paydown		10,597	13,054	12,016	13,150		(78)		(78)		13,071		(2,475)	(2,475)	299	09/25/2035	4.A FM
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		06/01/2023	Paydown		10,601	14,741	10,124	8,363		4,598		4,598		12,961		(2,360)	(2,360)	343	03/25/2036	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36		06/01/2023	Paydown		2,948	5,008	3,227	2,472		1,481		1,481		3,953		(1,005)	(1,005)	115	01/25/2036	1.A FM
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36		06/01/2023	Paydown		90,624	113,965	78,741	81,996		25,454		25,454		107,450		(16,826)	(16,826)	2,402	05/25/2036	1.A FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		06/01/2023	Paydown		113,559	142,807	70,717	69,089		58,666		58,666		127,755		(14,196)	(14,196)	3,005	05/25/2036	1.A FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		06/01/2023	Paydown		64,282	181,632	180,376	180,440		420		420		180,861		(116,579)	(116,579)	5,759	09/25/2036	5.A FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		06/01/2023	Paydown		17,501	23,634	22,246	22,888		553		553		23,442		(5,941)	(5,941)	569	08/25/2036	4.B FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		06/01/2023	Paydown		35,921	39,358	10,673	3,273		32,936		32,936		36,209		(288)	(288)	981	09/25/2036	1.A FM
05951V-AA-7	BAFC 2006-I 1A1 CSTR SSNR AS 4.215% 12/20/36		06/01/2023	Paydown		120,279	120,279	114,975	115,771		4,508		4,508		120,279				1,935	12/20/2036	1.A FM
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		06/01/2023	Paydown		174	174	178	174						174				5	04/20/2032	1.A FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		06/01/2023	Paydown		8,480	8,480	8,162	8,241		239		239		8,480				230	07/20/2032	1.A FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		06/01/2023	Paydown		16,771	16,771	16,247	16,334		436		436		16,771				385	09/20/2034	1.A FM
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 4.381% 05/25/35		06/01/2023	Paydown		53,695	53,695	50,760	51,004		2,691		2,691		53,695				757	05/25/2035	1.A FM
065403-BC-0	BANK 2019-BN17 A4 3.714% 04/15/52		05/22/2023	WELLS FARGO		6,456,680	7,000,000	7,209,427	7,135,248		(8,429)		(8,429)		7,126,819		(670,140)	(670,140)	124,935	04/15/2052	1.A
065404-BB-0	BANK 2018-BN10 A5 SEQ 3.688% 02/15/61		05/17/2023	BANK OF AMERICA		67,045,938	71,000,000	73,129,574	72,121,416		(84,677)		(84,677)		72,036,740		(4,990,802)	(4,990,802)	1,206,591	02/15/2061	1.A
06540R-AE-4	BANK 2017-BNK9 A4 SEQ 3.538% 11/15/54		05/24/2023	WELLS FARGO		55,920,313	60,000,000	61,799,700	60,920,466		(74,561)		(74,561)		60,845,905		(4,925,592)	(4,925,592)	1,010,787	11/15/2054	1.A
06541F-AZ-2	BANK 2017-BNK4 A3 SEQ 3.362% 05/15/50		06/09/2023	Various		46,508,008	49,732,749	50,226,347	49,873,616		(10,295)		(10,295)		49,863,322		(3,355,314)	(3,355,314)	643,475	05/15/2050	1.A
06541F-AZ-2	BANK 2017-BNK4 A3 SEQ 3.362% 05/15/50		05/01/2023	Paydown																05/15/2050	1.A
06541W-AW-2	BANK 2017-BNK5 A4 SEQ 3.131% 06/15/60		06/26/2023	WELLS FARGO		2,664,941	2,900,000	2,928,907	2,909,642		(2,144)		(2,144)		2,907,499		(242,557)	(242,557)	52,209	06/15/2060	1.A
07030U-A#-9	BASTION FUNDING I LLC 11.735% 04/25/38		06/26/2023	Paydown		231,273	231,273	231,273							231,273				9,801	04/25/2038	3.C PL
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 4.679% 04/25/34		06/01/2023	Paydown		12,734	12,734	12,690	12,694		40		40		12,734				206	04/25/2034	1.A FM
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR 4.890% 10/08/25		06/30/2023	Redemption 100.0000		1,205,083	1,205,083	1,205,083	1,205,083						1,205,083				29,464	10/08/2025	2.C PL
073879-SL-3	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35		06/01/2023	Paydown		94,621	94,621	76,305	67,311		27,310		27,310		94,621				1,742	04/25/2035	1.A FM
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S 7.470% 02/25/36		06/01/2023	Paydown		24,404	24,404	23,396	23,866		538		538		24,404				457	02/25/2036	1.A FM
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 5.320% 06/25/47		06/26/2023	Paydown		53,272	53,272	44,283	45,826		7,447		7,447		53,272				612	06/25/2047	1.A FM
08163J-AE-4	BENCHMARK MORTGAGE TRUST SERIES 2021-B29 CLASS A5 2.388% 09/15/54		05/25/2023	CITIGROUP GLOBAL MARKETS INC		32,173,438	40,000,000	41,199,920	41,066,232		(48,648)		(48,648)		41,017,584		(8,844,146)	(8,844,146)	474,927	09/15/2054	1.A
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31		06/15/2023	Redemption 100.0000		43,547	43,547	43,547	43,547						43,547				1,035	12/15/2031	2.B
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A 1.420% 11/17/33		06/17/2023	Paydown		672,623	672,623	659,237	659,670		12,953		12,953		672,623				3,903	11/17/2033	1.A FE
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30		06/15/2023	Redemption 100.0000		61,448	61,448	61,774	61,576		(128)		(128)		61,448				1,487	09/15/2030	2.B
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33		06/15/2023	Redemption 100.0000		38,878	38,878	38,878	38,878						38,878				1,025	10/15/2033	2.B
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		06/15/2023	Redemption 100.0000		46,326	46,326	46,326	46,326						46,326				1,299	12/15/2033	2.B
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		06/15/2023	Redemption 100.0000		42,285	42,285	42,285	42,285						42,285				1,159	03/15/2034	2.B
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		06/15/2023	Redemption 100.0000		56,764	56,764	56,764	56,764						56,764				1,515	08/15/2033	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		06/15/2023	Redemption 100.0000		70,048	70,048	70,048	70,048						70,048				2,003	03/15/2034	2.B
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		06/15/2023	Redemption 100.0000		351,488	351,488	351,488	351,488						351,488				9,531	06/15/2032	1.B
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		06/15/2023	Redemption 100.0000		42,002	42,002	42,002	42,002						42,002				1,198	07/15/2033	2.B
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		06/15/2023	Redemption 100.0000		31,361	31,361	31,361	31,361						31,361				739	01/15/2037	2.B
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		06/15/2023	Redemption 100.0000		69,818	69,818	69,818	69,818						69,818				1,159	06/15/2032	1.B
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A 2.443% 07/15/46		06/15/2023	Paydown		275,368	275,368	275,360	275,360		7		7		275,368				2,871	07/15/2046	1.F FE
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A 3.446% 07/15/46		06/15/2023	Paydown		325,427	325,427	325,424	325,424		3		3		325,427				5,607	07/15/2046	2.B FE
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		06/15/2023	Redemption 100.0000		725,770	725,770	725,770	725,770						725,770				10,891	09/15/2025	2.B
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		06/15/2023	Redemption 100.0000		189,572	189,572	189,572	189,227		345		345		189,572				3,102	03/15/2043	2.C
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40		06/15/2023	Redemption 100.0000		78,976	78,976	78,976	78,976						78,976				1,202	06/15/2040	1.G
10240*-AA-7	BOWIE ACQUISITIONS LLC SR-UNSEC 3.920% 09/30/38		06/30/2023	Redemption 100.0000		2,000,889	2,000,889	2,000,889	2,000,889						2,000,889				39,217	09/30/2038	2.C PL
10862@-AA-2	200 Crossing Properties LLC 3.915% 03/15/57		05/15/2023	Redemption 100.0000		13,041	13,041	13,302	13,299		(258)		(258)		13,041				171	03/15/2057	1.D Z
10862@-AA-2	200 Crossing Properties LLC 3.915% 03/15/57		06/15/2023	Redemption 100.0000		6,552	6,552	6,683	6,681		(130)		(130)		6,552				129	03/15/2057	1.D PL
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 09/15/36		06/15/2023	Redemption 100.0000		367,759	367,759	368,311	368,243		(484)		(484)		367,759				5,333	09/15/2036	1.F FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		06/20/2023	Redemption 100.0000		190,940	190,940	190,940	190,940						190,940				3,628	09/20/2031	1.F FE
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.250% 11/15/32		05/15/2023	Redemption 100.0000		29,451	29,451	29,451	29,451						29,451				626	11/15/2032	1.G FE
11120V-AF-0	BRIXMOR OPERATING PART SR UNSEC 3.650% 06/15/24		04/21/2023	TENDER SALE		9,729,800	10,000,000	9,957,600	9,990,334		2,044		2,044		9,992,378		(262,578)	(262,578)	131,806	06/15/2024	2.C FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		06/01/2023	Redemption 100.0000		196,143	196,143	196,143	196,143						196,143				6,141	01/01/2030	1.B
11215#-AA-2	BROKEN BOW WIND II-LLC SR-SEC 4.820% 06/30/39		06/30/2023	Redemption 100.0000		229,532	229,532	229,532	229,532						229,532				5,532	06/30/2039	2.C PL
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		06/01/2023	Redemption 100.0000		287,210	287,210	287,210	287,210						287,210				4,757	07/10/2035	1.G
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		06/15/2023	Paydown		106,735	106,735	106,720	106,729		5		5		106,735				1,859	04/15/2047	1.E FE
124857-AR-4	CBS CORP CO.GUARNT 2.900% 01/15/27		04/11/2023	JANE STREET EXECUTION SERVICES		9,194,100	10,000,000	9,231,800	9,653,699		22,499		22,499		9,676,198		(482,098)	(482,098)	215,889	01/15/2027	2.B FE
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 5.298% 07/25/37		06/26/2023	Paydown		27,742	27,742	14,182	12,256		15,486		15,486		27,742				228	07/25/2037	1.A FM
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		06/15/2023	Redemption 100.0000		110,238	110,238	111,272	110,857		(619)		(619)		110,238				3,062	01/15/2036	2.B
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		05/15/2023	Redemption 100.0000		60,093	60,093	60,093	60,093						60,093				1,125	05/15/2044	1.E PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		06/15/2023	Redemption 100.0000		30,234	30,234	30,234	30,234						30,234				754	05/15/2044	1.E Z
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		06/15/2023	Redemption 100.0000		27,357	27,357	27,357	27,357						27,357				494	01/15/2044	1.E PL
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		06/15/2023	Redemption 100.0000		75,153	75,153	75,153	75,153						75,153				1,351	08/15/2043	1.E PL
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.044% 12/25/36		06/01/2023	Paydown		35,949	35,949	30,767	32,347		3,602		3,602		35,949				509	12/25/2036	1.A FM
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 07/30/23		06/15/2023	Redemption 100.0000		93,234	93,234	93,234	93,234						93,234				2,625	07/30/2023	1.E
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42		06/15/2023	Redemption 100.0000		79,355	79,355	79,355	79,355						79,355				1,416	06/15/2042	2.C PL
12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A 3.810% 02/15/50		06/15/2023	Paydown		14,375	14,375	14,366	14,369		6		6		14,375				229	02/15/2050	1.E FE
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A 1.440% 08/15/51		06/15/2023	Paydown		100,680	100,680	100,636	100,648		33		33		100,680				604	08/15/2051	1.A FE
12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A 2.280% 08/15/51		06/15/2023	Paydown		59,063	59,063	59,028	59,033		30		30		59,063				561	08/15/2051	1.A FE
12510H-AP-5	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS A1 144A 3.350% 03/15/52		06/15/2023	Paydown		200,000	200,000	199,983	199,983		17		17		200,000				2,792	03/15/2052	1.A FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A A2 CLASS A2 144 3.700% 03/15/52		06/15/2023	Paydown		25,000	25,000	24,997	24,997		3		3		25,000				387	03/15/2052	1.E FE
12514@-AA-0	CED CALIFORNIA HLDGS-LLC SR-SEC 4.780% 06/30/37		06/30/2023	Redemption 100.0000		366,215	366,215	366,215	366,215						366,215				17,505	06/30/2037	3.A PL
12515H-AY-1	CD 2017-CD5 A3 SEQ 3.171% 08/15/50		05/17/2023	BREAN MURRAY CARRET & CO. LLC.		32,533,594	35,000,000	35,347,792	35,124,282		(14,551)		(14,551)		35,109,731		(2,576,137)	(2,576,137)	517,930	08/15/2050	1.A
12515H-AZ-8	CD 2017-CD5 A4 SEQ 3.431% 08/15/50		05/16/2023	MORGAN STANLEY & CO. INC.		13,255,922	14,200,000	14,701,438	14,442,963		(20,612)		(20,612)		14,422,351		(1,166,429)	(1,166,429)	226,008	08/15/2050	1.A
12524@-AA-8	CED WIND HLDGS-LLC 4.410% 12/31/28		06/30/2023	Redemption 100.0000		1,519,962	1,519,962	1,519,962	1,519,962						1,519,962				67,030	12/31/2028	2.C
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52		06/01/2023	Paydown		1,400	1,400	1,451	1,423		(23)		(23)		1,400				17	04/15/2052	1.A FE
12530E-AA-1	CFS11 2023-1 LLC 7.000% 03/17/42		06/15/2023	Paydown		1,859,194	1,859,194	1,859,194							1,859,194				47,358	03/17/2042	1.F PL
12530E-AA-1	CFS11 2023-1 LLC 7.000% 03/17/42		05/15/2023	Paydown		2,208,000	2,208,000	2,208,000							2,208,000				35,864	03/17/2042	4.B Z
12530E-AB-9	CFS11 2023-1 LLC 8.000% 03/17/42		06/15/2023	Redemption 100.0000		735,836	735,836	735,836							735,836				21,421	03/17/2042	2.B PL
12530E-AB-9	CFS11 2023-1 LLC 8.000% 03/17/42		05/15/2023	Redemption 100.0000		873,887	873,887	873,887							873,887				16,222	03/17/2042	4.B Z
12532B-AC-1	CFCRE 2016-C7 A2 SEQ 3.585% 12/10/54		06/29/2023	BREAN MURRAY CARRET & CO. LLC.		17,010,736	18,217,655	18,399,723	18,266,946		(6,867)		(6,867)		18,260,078		(1,249,343)	(1,249,343)	330,207	12/10/2054	1.A
12532C-AZ-8	CFCRE 2017-C8 A3 SEQ 3.305% 06/15/50		06/06/2023	BARCLAYS BANK PLC		38,001,026	40,835,410	41,243,551	40,954,707		(14,422)		(14,422)		40,940,285		(2,939,259)	(2,939,259)	686,910	06/15/2050	1.A
12532C-AZ-8	CFCRE 2017-C8 A3 SEQ 3.305% 06/15/50		06/01/2023	Paydown																06/15/2050	1.A
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32		06/01/2023	Redemption 100.0000		347,354	347,354	347,354	347,354						347,354				9,553	11/01/2032	2.B
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23		06/12/2023	Redemption 100.0000		1,634,655	1,634,655	1,634,655	1,634,655						1,634,655				39,152	12/10/2023	2.A
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/31/30		06/12/2023	Redemption 100.0000		1,107,028	1,107,028	1,107,028	1,107,028						1,107,028				19,844	01/31/2030	2.B
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27		06/12/2023	Redemption 100.0000		749,925	749,925	749,925	749,925						749,925				10,359	07/31/2027	1.F

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 5.223% 04/10/41		06/12/2023	Redemption 100.0000		825,475	825,475	825,475	825,475						825,475				12,785	04/10/2041	1.D
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		06/05/2023	Redemption 100.0000		471,042	471,042	471,042	471,042						471,042				6,716	08/15/2033	3.A
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		06/12/2023	Redemption 100.0000		135,646	135,646	135,646	135,646						135,646				2,680	12/10/2033	1.F
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40		06/12/2023	Redemption 100.0000		560,758	560,758	560,758	560,758						560,758				10,997	07/10/2040	2.A
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		06/01/2023	Paydown		5,698	5,698	3,701	3,714		1,984		1,984		5,698				131	05/25/2036	1.A FM
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		06/01/2023	Paydown			1,491	766	522		(21)		(21)		502		(502)	(502)	27	09/25/2036	1.A FM
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		05/01/2023	Paydown		15,237	15,285	8,390	6,992		8,267		8,267		15,259		(21)	(21)	410	10/25/2036	1.A FM
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		05/01/2023	Paydown		7,643	7,667	4,427	3,676		3,978		3,978		7,654		(11)	(11)	175	10/25/2036	1.A FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		06/01/2023	Paydown		3,364	3,756	1,886	1,236		2,253		2,253		3,490		(126)	(126)	82	01/25/2037	1.A FM
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		05/01/2023	Paydown			218	137	103		(3)		(3)		100		(100)	(100)	4	02/25/2037	1.A FM
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		05/01/2023	Paydown			93	38	15						14		(14)	(14)	2	02/25/2037	1.A FM
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		06/01/2023	Paydown		14,066	14,066	8,719	6,567		7,499		7,499		14,066				396	09/25/2037	1.A FM
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		06/01/2023	Paydown		10,099	10,099	6,744	5,230		4,870		4,870		10,099				308	09/25/2037	1.A FM
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		06/01/2023	Paydown			(15,512)	(10,543)	(7,730)		217		217		(7,513)		7,513	7,513	253	08/25/2037	1.A FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		06/01/2023	Paydown			23	8	6						6		(6)	(6)		05/25/2037	1.A FM
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		05/01/2023	Paydown			417	193	147		(4)		(4)		143		(143)	(143)	7	07/25/2037	1.A FM
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33		06/16/2023	Redemption 100.0000		147,711	147,711	147,711	147,711						147,711				3,449	08/16/2033	1.D
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		06/12/2023	Redemption 100.0000		143,904	143,904	143,904	143,904						143,904				3,040	10/10/2038	1.E
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		06/15/2023	Redemption 100.0000		141,884	141,884	141,884	141,884						141,884				2,526	03/15/2033	1.C
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		06/15/2023	Redemption 100.0000		281,893	281,893	281,893	281,893						281,893				5,065	03/15/2036	1.C
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		06/15/2023	Redemption 100.0000		1,096,053	1,096,053	1,096,053	1,096,053						1,096,053				17,910	10/15/2029	1.C
12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35		06/12/2023	Redemption 100.0000		1,075,261	1,075,261	1,075,261	1,075,261						1,075,261				22,570	09/10/2035	1.B
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A 2.080% 09/18/45		06/17/2023	Paydown		247,500	247,500	247,386	247,407		93		93		247,500				2,145	09/18/2045	1.F FE
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		06/18/2023	Paydown		325,914	325,914	325,908	325,909		6		6		325,914				2,227	02/18/2046	1.F FE
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		06/01/2023	Paydown		37,990	52,357	32,462	33,231		13,894		13,894		47,125		(9,135)	(9,135)	1,495	07/25/2037	1.A FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		06/01/2023	Paydown		18,335	25,269	15,268	13,264		9,846		9,846		23,110		(4,775)	(4,775)	2,055	07/25/2037	1.A FM
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		06/12/2023	Redemption 100.0000		185,642	185,642	185,642	185,642						185,642				3,270	10/10/2041	1.E
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27		06/01/2023	Paydown		70	70				70		70		70					11/25/2027	1.A FM
12592B-AM-6	CNH INDUSTRIAL CAP LLC 1.450% 07/15/26		04/12/2023	THE TORONTO-DOMINION BANK		15,417,116	17,153,000	15,682,816	15,919,983		93,523		93,523		16,013,506		(596,389)	(596,389)	185,848	07/15/2026	2.B FE
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		06/12/2023	Redemption 100.0000		330,019	330,019	330,019	330,019						330,019				3,871	08/10/2032	1.E

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		06/05/2023	Redemption 100.0000		12,670	12,670	12,670	12,670						12,670				232	04/05/2050	1.G
12595E-AC-9	COMM 2017-COR2 A2 SEQ 3.239% 09/10/50		06/09/2023	Various		7,908,134	8,509,804	8,594,534	8,546,538		(3,452)		(3,452)		8,543,086		(634,952)	(634,952)	130,925	09/10/2050	1.A
12595V-AC-1	COMM 2018-COR3 A2 SEQ 3.961% 05/10/51		06/01/2023	Paydown		1,367	1,367	1,380	1,372		(5)		(5)		1,367				23	05/10/2051	1.A
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.350% 08/10/38		06/12/2023	Redemption 100.0000		1,611,356	1,611,356	1,619,413	1,617,561		(6,205)		(6,205)		1,611,356				29,212	08/10/2038	1.C PL
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		06/12/2023	Redemption 100.0000		650,697	650,697	650,697	650,697						650,697				10,761	02/10/2029	1.B
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		06/12/2023	Redemption 100.0000		63,529	63,529	63,529	63,529						63,529				1,039	11/30/2043	2.A
12624Q-AR-4	COMM 2012-CR4 A3 SEQ 2.853% 10/15/45		06/01/2023	Paydown		114,169	114,169	110,860	114,169						114,169				1,629	10/15/2045	1.A FM
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A 4 4.586% 07/10/45		04/01/2023	Paydown		553,899	553,899	571,554	555,853		(1,954)		(1,954)		553,899				8,129	07/10/2045	1.A
12626B-AQ-7	COMM 2013-CR10 B SUB CSTR 5.021% 08/10/46		06/01/2023	Paydown		58,164	58,164	60,714	58,431		(266)		(266)		58,164				1,428	08/10/2046	1.A
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		06/01/2023	Paydown		73,955	73,955	27,734	21,605		52,350		52,350		73,955				513	02/25/2037	1.A FM
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		06/01/2023	Paydown		18,565	18,565	12,678	6,986		11,579		11,579		18,565				427	03/25/2037	1.A FM
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000% 05/25/43		06/01/2023	Paydown		87,127	87,127	78,523	81,783		5,344		5,344		87,127				1,205	05/25/2043	1.A
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		06/01/2023	Paydown		24,428	24,428	24,275	24,306		121		121		24,428				397	03/25/2044	1.A
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		06/15/2023	Redemption 100.0000		42,616	42,616	42,616	42,616						42,616				722	01/15/2034	1.D
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		06/15/2023	Redemption 100.0000		190,497	190,497	190,497	190,497						190,497				3,026	08/15/2037	1.F
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/27		06/15/2023	Redemption 100.0000		2,216,739	2,216,739	2,216,739	2,216,739						2,216,739				45,514	03/15/2027	1.G
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		06/15/2023	Redemption 100.0000		133,445	133,445	133,445	133,445						133,445				2,343	05/15/2025	1.B
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		06/15/2023	Redemption 100.0000		153,190	153,190	154,722	153,991		(801)		(801)		153,190				2,581	10/15/2032	1.B
12659T-BM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-INV2 CLASS B1 144A 3.288% 11/25/56		06/01/2023	Paydown		66,801	66,801	54,150			12,650		12,650		66,801				1,707	11/25/2056	1.A
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		06/12/2023	Redemption 100.0000		135,510	135,510	135,510	135,510						135,510				3,104	12/10/2027	2.B
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26		06/10/2023	Redemption 100.0000		285,405	285,405	285,533	285,425		(21)		(21)		285,405				7,051	01/10/2026	2.B FE
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		06/12/2023	Redemption 100.0000		97,592	97,592	93,986	96,414		1,178		1,178		97,592				2,230	10/10/2027	2.B
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28		06/10/2023	Redemption 100.0000		428,372	428,372	427,669	428,114		258		258		428,372				10,781	12/10/2028	2.B FE
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		06/12/2023	Redemption 100.0000		909,730	909,730	909,730	909,730						909,730				24,208	01/10/2029	2.B
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		06/12/2023	Redemption 100.0000		105,585	105,585	105,585	105,585						105,585				2,220	03/10/2028	2.B
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		06/01/2023	Paydown		8,514	8,514				8,514		8,514		8,514				145	02/25/2036	1.A FM
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		06/01/2023	Paydown		265,808	260,664	166,636	232,221		28,963		28,963		261,184		4,624	4,624	4,536	04/25/2036	1.A FM
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		06/01/2023	Paydown		32,470	32,470	7,695	10,276		22,194		22,194		32,470				521	05/25/2036	1.A FM
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.547% 05/25/36		05/01/2023	Paydown		2,032	2,032	506	745		1,287		1,287		2,032				29	05/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 5.900% 03/25/34		06/26/2023	Paydown		11,594	11,594	8,898	10,739		855		855		11,594				265	03/25/2034	1.A FM
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 5.690% 12/25/34		06/26/2023	Paydown		57,037	57,037	53,900	55,743		1,294		1,294		57,037				1,262	12/25/2034	1.A FM
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35		06/01/2023	Paydown		476	476	402	466		10		10		476				7	10/25/2035	1.A FM
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		06/01/2023	Paydown		493	493	450	485		8		8		493				9	08/25/2035	1.A FM
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35		06/01/2023	Paydown		320,124	320,124	280,270	289,607		30,517		30,517		320,124				7,399	03/25/2035	1.A FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		06/01/2023	Paydown		18,035	38,752	31,349	33,780		2,402		2,402		36,182		(18,147)	(18,147)	818	04/25/2035	1.A FM
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35		06/01/2023	Paydown		65,207	71,623	68,438	72,405		(688)		(688)		71,717		(6,510)	(6,510)	1,691	04/25/2035	4.B FM
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35		06/01/2023	Paydown		92,620	92,620	80,295	78,534		14,086		14,086		92,620				1,853	04/25/2035	1.A FM
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		06/01/2023	Paydown		263,478	204,030	165,044	157,427		60,967		60,967		218,394		45,085	45,085	7,577	04/25/2035	1.A FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		06/01/2023	Paydown		109,972	109,972	75,457	67,951		42,021		42,021		109,972				2,871	01/25/2035	1.A FM
12667F-HU-2	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34		06/01/2023	Paydown		21,592	21,592	21,234	21,280		312		312		21,592				495	07/25/2034	1.A FM
12667F-MU-6	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500% 08/25/34		06/01/2023	Paydown		49,405	49,405	46,871	47,693		1,712		1,712		49,405				1,157	08/25/2034	1.A FM
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35		06/01/2023	Paydown		79,802	147,083	147,888	147,058		13		13		147,070		(67,268)	(67,268)	2,781	02/25/2035	4.B FM
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34		06/01/2023	Paydown		21,459	21,459	17,404	18,117		3,342		3,342		21,459				535	10/25/2034	1.A FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		06/01/2023	Paydown		5,380	5,259	1,550	1,554		3,791		3,791		5,344		36	36	131	03/25/2035	1.A FM
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35		06/01/2023	Paydown		769	747	296	109		657		657		766		3	3	19	03/25/2035	1.A FM
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 5.507% 01/25/35		06/01/2023	Paydown			199,456													01/25/2035	6. FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		05/27/2023	BTIG L.L.C.																01/25/2035	1.A FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		05/27/2023	Paydown		(122,858)	(122,858)	(117,390)	(122,048)		(810)		(810)		(122,858)					01/25/2035	1.A FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		06/01/2023	Paydown		15,387	15,516	7,293	4,147		11,275		11,275		15,422		(34)	(34)	360	05/25/2035	1.A FM
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS 5.500% 05/25/35		06/26/2023	Paydown		46,788	47,286	35,675	34,917		12,241		12,241		47,158		(370)	(370)	1,105	05/25/2035	1.A FM
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS 5.650% 05/25/35		06/25/2023	Paydown		23,297	23,411	16,936	17,364		6,019		6,019		23,382		(86)	(86)	553	05/25/2035	1.A FM
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35		06/01/2023	Paydown		195,679	196,865	178,484	179,661		17,102		17,102		196,762		(1,084)	(1,084)	4,428	05/25/2035	1.A FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		06/01/2023	Paydown		85,535	85,957	62,550	65,341		20,516		20,516		85,857		(322)	(322)	2,150	05/25/2035	1.A FM
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35		06/01/2023	Paydown		18,889	18,889	12,029	9,568		9,321		9,321		18,889				425	06/25/2035	1.A FM
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35		06/01/2023	Paydown		55,145	55,145	51,230	54,841		305		305		55,145				1,242	06/25/2035	4.B FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		06/01/2023	Paydown		63,858	64,556	32,439	22,992		41,115		41,115		64,107		(249)	(249)	1,456	06/25/2035	1.A FM
12667G-JR-5	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35		04/13/2023	BTIG L.L.C.		8,253,003	10,446,839	9,194,135	8,779,148		(72,431)		(72,431)		8,706,717		(453,714)	(453,714)	217,062	06/25/2035	1.A FM
12667G-JR-5	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35		04/01/2023	Paydown		36,099	36,099	31,770	30,336		5,763		5,763		36,099				662	06/25/2035	1.A FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		06/01/2023	Paydown		53,801	53,955	39,440	39,248		14,663		14,663		53,912		(111)	(111)	1,158	06/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35		06/01/2023	Paydown		85,669	85,899	78,577	85,675		224		224		85,899		(230)	(230)	2,004	07/25/2035	4.B FM
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35		06/01/2023	Paydown		29,612	32,481	13,970	7,073		23,166		23,166		30,239		(626)	(626)	687	07/25/2035	1.A FM
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35		06/01/2023	Paydown		52,583	53,027	38,583	33,821		19,042		19,042		52,863		(280)	(280)	1,331	07/25/2035	1.A FM
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS 5.500% 07/25/35		06/25/2023	Paydown		33,211	29,373	14,286	12,820		18,712		18,712		31,532		1,679	1,679	720	07/25/2035	1.A FM
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		06/01/2023	Paydown		23,551	20,829	10,584	7,715		14,821		14,821		22,536		1,015	1,015	548	07/25/2035	1.A FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		06/01/2023	Paydown		17,948	17,948	7,082	5,382		12,566		12,566		17,948				353	07/25/2035	1.A FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35		06/01/2023	Paydown		37,849	37,849	34,602	30,911		6,938		6,938		37,849				888	09/25/2035	3.C FM
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 5.460% 08/25/35		06/25/2023	Paydown		15,032	16,438	6,105	4,680		10,765		10,765		15,445		(413)	(413)	268	08/25/2035	1.A FM
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 5.700% 08/25/35		06/25/2023	Paydown		59,070	59,997	41,336	37,633		22,016		22,016		59,649		(580)	(580)	1,323	08/25/2035	1.A FM
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		06/15/2023	Redemption 100.0000		79,912	79,912	79,912	79,912						79,912				2,745	01/15/2034	2.B
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35		06/01/2023	Paydown		20,365	50,303	25,138	20,507		11,910		11,910		32,417		(12,051)	(12,051)	994	10/25/2035	1.A FM
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		06/13/2023	BTIG L.L.C.		3,579,139	5,113,055	978,060	860,343		(27,595)		(27,595)		832,748		2,746,391	2,746,391	158,342	10/25/2035	1.A FM
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		06/01/2023	Paydown		103,496	135,045	25,832	22,723		86,045		86,045		108,768		(5,273)	(5,273)	3,491	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		06/01/2023	Paydown		12,498	12,498	11,208	10,157		2,341		2,341		12,498				344	11/25/2035	3.A FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		05/01/2023	Paydown		29,386	29,386	26,352	23,882		5,504		5,504		29,386				621	11/25/2035	3.B FM
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.265% 11/25/35		06/15/2023	SG AMERICAS SECURITIES LLC		2,006,880	3,777,656	2,207,041	2,057,865		(8,079)		(8,079)		2,049,786		(42,906)	(42,906)	75,099	11/25/2035	1.A FM
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.265% 11/25/35		06/01/2023	Paydown		141,623	141,623	82,741	77,149		64,474		64,474		141,623				1,730	11/25/2035	1.A FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 5.574% 11/25/35		06/15/2023	SG AMERICAS SECURITIES LLC		1,040,970	1,959,472	1,084,017	832,940		(14,521)		(14,521)		818,418		222,551	222,551	39,280	11/25/2035	1.A FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 5.574% 11/25/35		06/01/2023	Paydown		73,460	73,460	40,639	31,227		42,233		42,233		73,460				898	11/25/2035	1.A FM
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		06/12/2023	Redemption 100.0000		952,321	952,321	952,321	952,321						952,321				27,256	10/10/2032	2.B
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		06/01/2023	Paydown		20,705	20,490	14,866	14,633		5,920		5,920		20,553		152	152	487	08/25/2035	1.A FM
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		06/01/2023	Paydown		7,283	7,199	6,120	5,679		1,538		1,538		7,217		66	66	171	08/25/2035	1.A FM
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		06/01/2023	Paydown		1,839	1,850	938	734		1,110		1,110		1,843		(4)	(4)	43	10/25/2035	1.A FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		04/01/2023	Paydown			(1)	(1)	(1)						(1)		1	1		11/25/2035	1.A FM
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		06/01/2023	Paydown		32,018	32,018	22,227	19,162		12,856		12,856		32,018				853	11/25/2035	1.A FM
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		06/01/2023	Paydown		14,650	19,813	16,720	16,022		2,777		2,777		18,799		(4,148)	(4,148)	455	11/25/2035	1.A FM
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		06/01/2023	Paydown		4,459	4,459	3,593	2,709		1,749		1,749		4,459				102	01/25/2036	1.A FM
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		06/01/2023	Paydown		15,015	15,015	11,951	10,926		4,089		4,089		15,015				345	01/25/2036	1.A FM
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		06/01/2023	Paydown		3,062	3,062	3,062	3,062						3,062				82	11/25/2032	3.C FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		06/01/2023	Paydown		23,649	23,649	22,556	22,707		941		941		23,649				493	10/25/2033	1.A FM
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34		06/01/2023	Paydown		12,819	12,819	12,671	12,684		135		135		12,819				307	08/25/2034	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34		06/01/2023	Paydown		13,176	13,176	13,137	13,135		41		41		13,176				330	08/25/2034	1.A FM
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34		06/01/2023	Paydown		10,230	10,230	9,964	9,995		235		235		10,230				225	05/25/2034	1.A FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		06/01/2023	Paydown		16,769	16,769	15,537	15,685		1,083		1,083		16,769				367	07/25/2034	1.A FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		06/01/2023	Paydown		5,322	5,323				5,322		5,322		5,322				122	09/25/2035	1.A FM
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35		06/01/2023	Paydown		4,162	4,162	2,180	1,123		3,040		3,040		4,162				94	09/25/2035	1.A FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		06/01/2023	Paydown		9,526	9,526	5,926	6,711		2,815		2,815		9,526				243	09/25/2035	1.A FM
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 4.030% 11/20/34		06/01/2023	Paydown		12,103	12,103	10,645	10,320		1,783		1,783		12,103				198	11/20/2034	1.A FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		06/01/2023	Paydown		43,733	43,733	38,326	40,193		3,540		3,540		43,733				1,017	12/25/2034	1.A FM
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35		06/01/2023	Paydown		272,745	272,745	269,390	270,015		2,731		2,731		272,745				5,242	01/25/2035	1.A FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 5.550% 08/25/35		06/25/2023	Paydown		1,462	1,518	1,090	947		549		549		1,497		(35)	(35)	33	08/25/2035	1.A FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		06/01/2023	Paydown		9,842	9,842	6,978	4,998		4,844		4,844		9,842				232	08/25/2035	1.A FM
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 4.006% 05/20/35		06/01/2023	Paydown		74,787	74,787	72,590	73,437		1,350		1,350		74,787				1,185	05/20/2035	1.A FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		06/01/2023	Paydown		19,217	19,217	13,693	11,586		7,630		7,630		19,217				421	05/25/2035	1.A FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		04/01/2023	Paydown			157	110	92						92		(92)	(92)	2	05/25/2035	1.A FM
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		06/01/2023	Paydown			41	21	16						16		(16)	(16)	1	09/25/2036	1.A FM
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		06/12/2023	Redemption 100.0000		897,939	897,939	897,939	897,939						897,939				20,590	12/10/2033	2.B
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		06/15/2023	Redemption 100.0000		174,840	174,840	174,840	174,840						174,840				2,809	09/15/2043	1.E PL
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		06/30/2023	Redemption 100.0000		848,500	848,500	848,500	848,500						848,500				16,083	06/30/2032	2.B PL
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		06/20/2023	Redemption 99.9997		188,951	188,952	190,842	190,518		(1,566)		(1,566)		188,951				2,969	07/20/2047	1.D
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		06/15/2023	Redemption 100.0000		100,467	100,467	101,456	101,278		(811)		(811)		100,467				1,763	09/15/2047	1.E PL
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		06/15/2023	Redemption 100.0000		256,282	256,282	263,971	261,102		(4,820)		(4,820)		256,282				4,345	12/15/2041	2.A
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		06/30/2023	Redemption 100.0000		184,457	184,457	184,457	184,457						184,457				4,250	08/31/2037	2.C
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		06/15/2023	Redemption 100.0000		127,860	127,860	127,860	127,860						127,860				2,159	07/15/2043	1.E
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		06/15/2023	Redemption 100.0000		146,520	146,520	147,985	147,782		(1,262)		(1,262)		146,520				3,030	05/15/2048	1.G
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		06/15/2023	Redemption 100.0000		31,605	31,605	31,605	31,605						31,605				632	01/15/2042	2.B
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		06/12/2023	Redemption 100.0000		348,518	348,518	348,518	348,518						348,518				5,667	10/10/2039	2.B
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		06/15/2023	Redemption 100.0000		505,499	505,499	505,499	505,499						505,499				9,017	07/15/2045	1.C
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		06/15/2023	Redemption 100.0000		130,036	130,036	130,036	130,036						130,036				2,189	05/15/2045	1.G

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC 4.450% 07/10/56		06/12/2023	Redemption 100.0000		122,917	122,917	122,917	122,917						122,917				2,280	07/10/2056	1.D
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		06/15/2023	Redemption 100.0000		64,963	64,963	64,963	64,963						64,963				1,283	04/15/2049	1.D
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		06/15/2023	Redemption 100.0000		42,707	42,707	43,199	43,151		(444)		(444)		42,707				906	07/15/2054	1.E
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC 5.550% 07/15/35		06/15/2023	Redemption 100.0000		310,997	310,997	310,997	310,997						310,997				7,196	07/15/2035	2.B PL
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		06/06/2023	Redemption 100.0000		646,737	646,737	646,737	646,737						646,737				19,594	12/28/2026	1.F
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		06/15/2023	Redemption 100.0000		218,401	218,401	218,401	218,401						218,401				3,988	05/15/2043	2.B
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48		06/15/2023	Redemption 100.0000		127,887	127,887	127,887	127,887						127,887				2,391	11/15/2048	1.D
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 10/15/40		06/15/2023	Redemption 100.0000		152,543	152,543	152,543	152,543						152,543				1,906	10/15/2040	1.B
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		06/15/2023	Redemption 100.0000		251,637	251,637	251,637	251,637						251,637				4,248	04/30/2040	1.F
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 09/30/40		06/15/2023	Redemption 100.0000		512,900	512,900	512,900	512,900						512,900				7,374	09/30/2040	1.F
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29		06/20/2023	Redemption 100.0000		213,379	213,379	213,379	213,379						213,379				3,558	11/20/2029	2.B
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		06/15/2023	Redemption 100.0000		554,388	554,388	554,388	554,388						554,388				8,259	05/15/2034	1.F
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41		06/12/2023	Redemption 100.0000		251,263	251,263	251,263	251,263						251,263				4,043	11/10/2041	2.B
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39		06/15/2023	Redemption 100.0000		75,424	75,424	75,424	75,285		139		139		75,424				861	08/21/2039	2.A
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		06/15/2023	Redemption 100.0000		76,809	76,809	76,809	76,809						76,809				1,067	03/31/2044	1.E
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34		06/12/2023	Redemption 100.0000		194,842	194,842	194,842	194,842						194,842				2,883	06/10/2034	1.B
12720#-AA-8	EMORY 2019 SENIOR CGA CAP CR SR-SEC 3.175% 08/10/52		06/12/2023	Redemption 100.0000		269,062	269,062	270,407	270,281		(1,220)		(1,220)		269,062				3,561	08/10/2052	1.C
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		06/15/2023	Redemption 100.0000		100,245	100,245	100,245	100,245						100,245				1,701	04/15/2046	2.A
12724*-AA-8	FRANCISCAN ALLIANCE FRANCISCAN HEALTH CTL PASS-THR 3.330% 03/15/47		06/15/2023	Redemption 100.0000		627,208	627,208	627,208	626,434		773		773		627,208				8,695	03/15/2047	1.D
12725@-AA-5	PUGET SOUND ENERGY PUYALLUP C SR-SEC 2.900% 05/25/42		06/25/2023	Redemption 100.0000		423,212	423,212	423,212	423,212						423,212				5,045	05/25/2042	2.C
12726#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC 2.850% 09/15/41		06/15/2023	Redemption 100.0000		318,467	318,467	318,467	318,467						318,467				3,783	09/15/2041	2.C
12726*-AA-6	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC 4.280% 04/15/65		06/15/2023	Redemption 100.0000		61,339	61,339	61,339	61,339						61,339				1,094	04/15/2065	2.A
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC 3.500% 06/15/51		06/15/2023	Redemption 100.0000		102,613	102,613	102,613	102,613						102,613				1,497	06/15/2051	1.C
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		06/15/2023	Redemption 100.0000		107,297	107,297	107,297	107,297						107,297				1,664	11/15/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		06/12/2023	Redemption 100.0000		120,098	120,098	120,098	120,098						120,098				1,927	06/10/2040	1.B
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55		06/25/2023	Redemption 100.0000		29,818	29,818	29,818	29,818						29,818				409	04/25/2055	2.A
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS 3.400% 12/15/42		06/15/2023	Redemption 100.0000		418,293	418,293	418,293	416,947		1,346		1,346		418,293				5,524	12/15/2042	1.C
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC 3.357% 10/31/30		06/12/2023	Redemption 100.0000		71,696	71,696	71,696	71,696						71,696				1,004	10/31/2030	1.E
12743#-AA-1	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.200% 07/15/28		06/15/2023	Redemption 100.0000		150,464	150,464	151,959	151,672		(1,207)		(1,207)		150,464				2,007	07/15/2028	1.D
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS- 3.115% 04/10/46		06/12/2023	Redemption 100.0000		90,877	90,877	90,877	90,877						90,877				928	04/10/2046	2.B
12744*-AA-4	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.150% 05/25/27		05/25/2023	Redemption 100.0000		4,320,741	4,320,741	4,351,805	4,320,741						4,320,741				181,254	05/25/2027	1.D
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.530% 02/20/53		06/20/2023	Redemption 99.9493		23,036	23,048	23,715	23,048		(12)		(12)		23,036				339	02/20/2053	1.D
12752@-AA-1	CGA CAP CR LEASE-BKD PT TR SER 3.349% 04/10/48		06/12/2023	Redemption 100.0000		108,550	108,550	108,550	108,550						108,550				1,666	04/10/2048	1.A
12778#-AA-9	OCHSNER CLINIC FOUNDATION 6.000% 04/15/43		06/15/2023	Redemption 100.0000		40,770	40,770	40,770							40,770				414	04/15/2043	1.G Z
12780#-AA-5	PASS THROUGH TRUST 3.815% 01/15/50		06/15/2023	Redemption 100.0000		39,235	39,235	39,916			(681)		(681)		39,235				83	01/15/2050	1.F Z
12803V-AA-3	CAJUN GLOBAL LLC SERIES 2021-1 CLASS A2 144A 3.931% 11/20/51		05/20/2023	Paydown		32,625	32,625	32,625	32,625						32,625				641	11/20/2051	2.B FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45		06/25/2023	Paydown		127,500	127,500	127,471	127,479		21		21		127,500				1,179	09/25/2045	1.F FE
13008*-AA-3	Century City Ground Lease 3.180% 10/15/41		06/15/2023	Redemption 100.0000		186,551	186,551	186,551	186,551						186,551				2,452	10/15/2041	1.E PL
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		06/15/2023	Redemption 100.0000		103,101	103,101	103,101	103,101						103,101				1,757	01/15/2052	1.A PL
14040H-BD-6	CAPITAL ONE FINANCIAL CO SR UNSEC 3.500% 06/15/23		06/15/2023	Maturity		10,000,000	10,000,000	9,453,160	9,969,943		30,057		30,057		10,000,000				175,000	06/15/2023	2.A FE
14040H-CD-5	CAPITAL ONE FINANCIAL CO 2.600% 05/11/23		04/11/2023	Call 100.0000		24,750,000	24,750,000	24,739,358	24,748,684		1,012		1,012		24,749,696		304	304	268,125	05/11/2023	2.A FE
14040H-CG-8	CAPITAL ONE FINANCIAL CO 2.359% 07/29/32		04/12/2023	BANK OF AMERICA		7,208,000	10,000,000	9,575,200	9,636,668		23,320		23,320		9,659,988		(2,451,988)	(2,451,988)	167,096	07/29/2032	2.B FE
14040H-CS-2	CAPITAL ONE FINANCIAL CO 4.927% 05/10/28		05/18/2023	JP MORGAN SECURITIES		10,051,450	10,600,000	10,600,000	10,600,000						10,600,000		(548,550)	(548,550)	278,540	05/10/2028	2.A FE
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		06/12/2023	Redemption 100.0000		260,438	260,438	260,438	260,438						260,438				4,167	08/10/2038	1.F
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A 3.100% 12/15/50		06/15/2023	Paydown		7,538	7,538	7,533	7,534		3		3		7,538				98	12/15/2050	1.F FE
14576A-AD-4	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A4 144A 3.670% 12/15/50		06/15/2023	Paydown		2,125	2,125	2,024	2,029		96		96		2,125				34	12/15/2050	1.F FE
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		06/12/2023	Redemption 100.0000		552,219	552,219	552,219	552,219						552,219				13,189	10/10/2028	1.B
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		06/12/2023	Redemption 100.0000		627,749	627,749	627,749	619,900		7,848		7,848		627,749				14,853	07/10/2028	1.B
14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC 4.000% 11/30/29		06/29/2023	Redemption 100.0000		3,260,213	3,260,213	3,260,213	3,260,213						3,260,213				65,204	11/30/2029	2.C PL
150190-AF-3	CEDAR FAIR CAN MAGNUM MI SERIES 144A 5.500% 05/01/25		04/12/2023	JP MORGAN SECURITIES		5,354,844	5,375,000	5,375,000	5,375,000						5,375,000		(20,156)	(20,156)	133,852	05/01/2025	3.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		06/01/2023	Paydown		30,119	30,119	29,366	29,875		244		244		30,119				691	05/25/2033	1.A FM
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		06/01/2023	Paydown		10,174	10,174	10,502	10,323		(149)		(149)		10,174				234	07/25/2033	1.A FM
15189X-BB-3	CENTERPOINT ENER HOUSTON 4.950% 04/01/33		06/26/2023	BNP PARIBAS		10,279,418	10,250,000	10,224,990			557		557		10,225,547		53,871	53,871	133,891	04/01/2033	1.F FE
15200W-AC-9	CNP 2012-1 A3 SEQ 3.028% 10/15/25		04/15/2023	Paydown		849,040	849,040	849,034	849,040						849,040				12,855	10/15/2025	1.A FE
15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A 3.967% 08/15/56		06/15/2023	Paydown		5,420	5,420	5,577	5,573		(153)		(153)		5,420				90	08/15/2056	1.D PL
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		06/01/2023	Paydown		73	73	69	71		2		2		73				2	01/25/2032	1.A FM
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 5.795% 03/25/34		06/26/2023	Paydown		11,193	11,193	10,269	10,876		317		317		11,193				255	03/25/2034	1.A FM
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS 4.940% 06/25/34		04/15/2023	BTIG L.L.C.							22		22		22		(22)	(22)	17,740	06/25/2034	1.A FM
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		06/12/2023	Redemption 100.0000		9,500	9,500	9,500	9,500						9,500				177	01/10/2041	2.B
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41		06/12/2023	Redemption 100.0000		161,827	161,827	161,827	161,827						161,827				3,262	01/10/2041	2.B
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45		06/12/2023	Redemption 100.0000		679,066	679,066	679,066	679,066						679,066				12,663	03/10/2045	1.G
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		06/01/2023	Paydown		4,465	4,465	3,543	4,137		328		328		4,465				98	08/25/2034	1.A FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		06/01/2023	Paydown		2,326	2,326	2,326	2,326						2,326				51	08/25/2034	1.A FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		06/01/2023	Paydown		3,209	3,209	2,682	2,995		214		214		3,209				74	08/25/2034	1.A FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		06/01/2023	Paydown		4,582	4,582	4,582	4,582						4,582				105	08/25/2034	1.A FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		06/01/2023	Paydown		78,881	78,881	78,875	78,719		162		162		78,881				2,001	10/25/2032	1.A FM
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS 5.239% 07/25/32		06/01/2023	Paydown		417,468	417,468	417,451	416,251		1,217		1,217		417,468				24,998	07/25/2032	1.A FM
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		06/01/2023	Paydown			446	274	274						274		(274)	(274)	5	05/25/2032	4.C FM
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32		06/01/2023	Paydown		810	810	149			810		810		810				20	09/25/2032	1.A FM
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.828% 11/25/34		04/01/2023	Paydown		118,628	118,628	118,347	118,486		142		142		118,628				1,916	11/25/2034	1.A FM
161546-HW-9	CFAB 2004-1 1M2 MEZ AFC NAS 5.023% 01/25/33		06/01/2023	Paydown			18,304	3,788	4,248						4,248		(4,248)	(4,248)		01/25/2033	1.A FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		06/01/2023	Paydown			4	2	1						1		(1)	(1)		06/25/2037	1.A FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		06/01/2023	Paydown		3,337	3,337	3,330	3,329		8		8		3,337				73	02/25/2034	1.A FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		06/01/2023	Paydown		39,830	39,830	36,084	38,483		1,347		1,347		39,830				1,022	02/25/2034	1.A FM
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 3.883% 12/25/35		06/01/2023	Paydown		6,886	6,886	2,312	894		5,986		5,986		6,886				117	12/25/2035	1.A FM
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 3.986% 12/25/35		06/01/2023	Paydown		71,871	71,871	53,504	43,432		28,439		28,439		71,871				1,115	12/25/2035	1.A FM
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		06/01/2023	Paydown			5,007	2,014	1,268		(42)		(42)		1,226		(1,226)	(1,226)	136	12/25/2036	1.A FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		06/01/2023	Paydown			4,178	1,964	991		(39)		(39)		951		(951)	(951)	114	12/25/2036	1.A FM
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS 4.483% 02/25/37		06/01/2023	Paydown		9,979	9,979	9,898	9,915		64		64		9,979				149	02/25/2037	1.A FM
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS 4.311% 02/25/37		06/01/2023	Paydown		61,205	61,205	60,936	60,948		257		257		61,205				1,169	02/25/2037	1.A FM
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		05/01/2023	Paydown		13,777	(5,807)	(3,560)	(2,796)		7,332		7,332		4,492		9,285	9,285	884	07/25/2037	1.A FM
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36		06/01/2023	Paydown		12,032	15,632	8,735	8,735		5,309		5,309		14,043		(2,011)	(2,011)	527	10/25/2036	4.C FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		06/01/2023	Paydown		13,267	7,097	4,026	4,026		5,742		5,742		9,768		3,499	3,499	386	10/25/2036	5.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS 5.154% 07/25/37		06/01/2023	Paydown		20,512	20,512	20,413	20,627		(115)		(115)		20,512				304	07/25/2037	1.A FM
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 4.529% 07/25/37		06/01/2023	Paydown		11,587	11,587	937	190		11,397		11,397		11,587				211	07/25/2037	1.A FM
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36		06/01/2023	Paydown		14,007	14,199	12,061	12,619		1,560		1,560		14,178		(171)	(171)	240	06/25/2036	1.A FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		06/01/2023	Paydown		31,971	31,971	17,866	16,193		15,778		15,778		31,971				607	06/25/2035	1.A FM
16678R-DL-8	CCMFC 2005-2A A2 FLT STEP AS 5.380% 05/25/36		06/26/2023	Paydown		271,858	271,858	240,056	242,488		29,370		29,370		271,858				4,782	05/25/2036	1.A FM
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36		06/05/2023	Redemption 100.0000		604,738	604,738	604,738	604,738						604,738				9,206	01/05/2036	1.B
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		05/01/2023	Paydown			269	166	128		(3)		(3)		125		(125)	(125)	4	03/25/2037	1.A FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		06/01/2023	Paydown			56,327	4,609	509						509		(509)	(509)	835	12/25/2036	1.A FM
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		06/01/2023	Paydown			528	320	264		(7)		(7)		257		(257)	(257)	13	09/25/2037	1.A FM
171265-C#-6	CHUGACH ELECTRIC ASSN-INC. 2.910% 10/30/50		05/01/2023	Redemption 100.0000		838,095	838,095	838,095	838,095						838,095				12,194	10/30/2050	1.G
171265-C*-0	CHUGACH ELECTRIC ASSN-INC. A-SR-SEC 3.860% 05/15/49		05/15/2023	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
17208@-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		06/15/2023	Redemption 100.0000		140,065	140,065	140,065	140,065						140,065				2,189	10/15/2033	1.B
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		06/01/2023	Paydown		122,380	122,380	114,891	120,194		2,186		2,186		122,380				2,789	09/25/2035	1.A FM
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		06/01/2023	Paydown		571	571	518	540		32		32		571				13	07/25/2035	1.A FM
17305E-FH-3	CCCIT 2013-A9 A9 SEQ SB 3.720% 09/08/25		05/24/2023	Various		42,748,188	43,000,000	43,221,554	43,018,381		(11,021)		(11,021)		43,007,361		(259,173)	(259,173)	1,123,874	09/08/2025	1.A FE
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS 4.607% 03/25/36		06/01/2023	Paydown		9,172	9,172	3,592	3,017		6,155		6,155		9,172				104	03/25/2036	1.A FM
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 5.810% 02/25/35		06/26/2023	Paydown		7,061	7,061	6,320	6,776		285		285		7,061				57	02/25/2035	1.A FM
17307G-WE-4	CMLTI 2005-4 A CSTR AS 4.189% 08/25/35		06/01/2023	Paydown		10,559	10,559	9,404	9,996		562		562		10,559				202	08/25/2035	1.A FM
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36		06/01/2023	Paydown		55,397	43,841	22,766	20,147		29,909		29,909		50,057		5,340	5,340	1,643	04/25/2036	1.A FM
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		06/01/2023	Paydown		112,667	112,667	81,805	92,793		19,874		19,874		112,667				2,295	11/25/2036	1.A FM
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		06/01/2023	Paydown		29,717	40,768	32,328	31,899		6,487		6,487		38,386		(8,669)	(8,669)	964	01/25/2037	1.A FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		06/01/2023	Paydown		291,586	284,117	269,808	282,818		1,333		1,333		284,151		7,436	7,436	8,473	04/25/2036	4.A FM
17310E-AE-8	CRMSI 2006-2 A5 STEP AFC AS 4.887% 09/25/36		06/01/2023	Paydown		767,568	767,568	635,719	756,088		11,480		11,480		767,568				15,879	09/25/2036	1.A FM
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR 5.436% 12/10/49		05/25/2023	PERFORMANCE TRUST CAP		1,151,903	1,725,697	931,877	931,877						931,877		220,026	220,026	2,235	12/10/2049	1.A FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.436% 12/10/49		05/25/2023	PERFORMANCE TRUST CAP		6,185,143	9,266,132	3,982,165	3,982,165						3,982,165		2,202,979	2,202,979	12,003	12/10/2049	1.A FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		04/01/2023	Paydown		3,734	3,781	3,432	3,583		195		195		3,779		(44)	(44)	76	04/25/2037	1.G FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		06/01/2023	Paydown		52,266	54,015	49,033	51,191		2,737		2,737		53,928		(1,663)	(1,663)	1,607	04/25/2037	2.A FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		06/01/2023	Paydown		346	457				346		346		346				11	06/25/2037	1.A FM
17320D-AQ-1	CGCMT 2013-GC11 B SUB AFC 3.732% 04/10/46		04/01/2023	Paydown		2,081,503	2,081,503	2,075,161	2,079,368		2,134		2,134		2,081,503				25,894	04/10/2046	1.A
17325H-BN-3	CGCMT 2017-P7 A3 SEQ 3.442% 04/14/50		06/01/2023	Paydown		632,129	632,129	638,424	634,343		(2,213)		(2,213)		632,129				10,879	04/14/2050	1.A
17326F-AC-1	CGCMT 2017-C4 A3 SEQ 3.209% 10/12/50		06/29/2023	MORGAN STANLEY & CO. INC.		18,430,469	20,000,000	20,199,510	20,060,608		(14,405)		(14,405)		20,046,203		(1,615,734)	(1,615,734)	324,466	10/12/2050	1.A
17857@-AA-4	Coney Island Associates 1 HRA 3.511% 12/15/41		06/15/2023	Redemption 100.0000		95,889	95,889	96,656	96,638		(749)		(749)		95,889				1,403	12/15/2041	1.C
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 12.000% 05/01/25		06/30/2023	CREDIT SUISSE SECURITIES US LL		11,849	11,849	3,368	4,991		865		865		5,857		5,992	5,992	964	05/01/2025	6. *

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 12.000% 05/01/25		05/01/2023	Various		98,822	98,822	28,841	42,334		4,213		4,213		46,547		52,275	52,275	5,929	05/01/2025	6. *
20270@-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE 3.500% 10/15/42		06/15/2023	Redemption 100.0000		98,131	98,131	98,131	98,131						98,131				1,432	10/15/2042	2.A
204012-AE-8	CPLT 1987-A A5 SEQ 4.500% 04/01/29		04/01/2023	Paydown		571,498	571,498	410,577	528,049		43,449		43,449		571,498				12,859	04/01/2029	1.A FM
204012-AF-5	CPLT 1987-A B SUB 4.500% 10/01/29		04/01/2023	Paydown		26,084	26,084	16,314	22,796		3,289		3,289		26,084				587	10/01/2029	6. *
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		06/01/2023	Paydown		47	47				47		47		47				1	09/01/2037	6. *
20401@-AH-4	COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37		06/01/2023	Paydown		67	67				67		67		67				2	11/01/2037	6. *
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38		06/01/2023	Paydown		251	251	251	241	10			10		251				5	03/01/2038	6. *
20401@-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.674% 02/01/37		06/01/2023	Paydown		364	364	364	309	54	1		55		364				4	02/01/2037	6. *
20401@-AM-3	COMMUNITY PRESERVATION CORP. SERIES C 5.959% 06/01/37		06/01/2023	Paydown		378	378	378	372	6			6		378				10	06/01/2037	6. *
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.477% 01/01/36		06/01/2023	Paydown		1,801	1,801	1,801	1,721	57	24		81		1,801				37	01/01/2036	6. *
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		06/01/2023	Paydown		225	225	225	211	14			14		225				6	06/01/2038	6. *
20401@-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.280% 12/01/38		06/01/2023	Paydown		3,266	3,266	3,266	3,254	13			13		3,266				2	12/01/2038	6. *
20401@-AT-8	COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39		06/01/2023	Paydown		226	226	226	226						226				7	04/01/2039	6. *
20401@-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.301% 08/01/39		06/01/2023	Paydown		390	390	390	381	9			9		390				10	08/01/2039	6. *
20401@-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.655% 10/01/39		06/01/2023	Paydown		2,634	2,634	2,634	2,399	234			234		2,634				58	10/01/2039	6. *
20401@-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.627% 12/01/39		06/01/2023	Paydown		1,059	1,059	1,059	1,043	16			16		1,059				28	12/01/2039	6. *
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		06/01/2023	Paydown		333	333	333	329	4			4		333				7	03/01/2040	6. *
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		06/01/2023	Paydown		326	326	326	1,033	27	(734)		(707)		326				9	06/01/2040	6. *
20401@-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.806% 09/01/40		06/01/2023	Paydown		1,035	1,035	1,035	973	62			62		1,035				27	09/01/2040	6. *
20401@-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41		06/01/2023	Paydown		887	887	887	865	22			22		887				26	01/01/2041	6. *
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 7.828% 04/01/41		06/01/2023	Paydown		365	365	365	365						365				12	04/01/2041	6. *
20846Q-KN-7	CNFHE 2002-C MV2 MEZ FLT AFC 7.343% 05/15/32		06/15/2023	Paydown		11,696	11,696	10,562	11,441		255		255		11,696				338	05/15/2032	1.A FM
21075W-BA-2	CONHE 1995-1 A5 SEQ 4.710% 06/15/25		04/01/2023	Paydown		41,205	41,205				41,205		41,205		41,205				392	06/15/2025	1.A FM
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		04/13/2023	Redemption 100.0000															52,480	03/02/2032	2.C
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP 3.821% 11/15/56		06/15/2023	Redemption 100.0000		8,624	8,624	8,796	8,791		(167)		(167)		8,624				137	11/15/2056	1.D PL
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/01/40		06/01/2023	Redemption 100.0000		388,214	388,214	388,214	388,214						388,214				8,755	01/01/2040	2.B
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		04/18/2023	Redemption 100.0000		(331)	(331)	(331)	(331)						(331)				11,368	03/31/2034	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
224044-CA-3	COX COMMUNICATIONS INC SR UNSEC 2.950% 07/30/23		06/30/2023	Maturity		49,000,000	49,000,000	48,784,400	48,988,062		11,712		11,712		48,999,774		226	226	722,750	07/30/2023	2.B FE
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		06/01/2023	Redemption 100.0000		954,163	954,163	954,163	950,274		3,889		3,889		954,163				12,861	12/10/2035	2.B
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		06/01/2023	Paydown		67	67				67		67		67				2	11/30/2027	1.A FM
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.076% 12/25/33		06/01/2023	Paydown		100,116	100,116	102,638	100,116						100,116				2,610	12/25/2033	1.A FM
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 4.536% 06/25/34		06/01/2023	Paydown		53,898	53,898	51,279	51,747		2,152		2,152		53,898				844	06/25/2034	1.A FM
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.112% 10/15/39		06/01/2023	Paydown															6	10/15/2039	6. FE
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		06/01/2023	Paydown		12,837	12,837	12,565	12,593		244		244		12,837				294	08/25/2034	1.A FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		06/01/2023	Paydown		5,428	5,428	5,407	5,407		21		21		5,428				130	12/25/2034	1.A FM
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		06/12/2023	Redemption 100.0000		200,242	200,242	200,242	200,242						200,242				4,141	10/10/2033	1.G
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		06/01/2023	Paydown		39,379	39,379	38,684	38,880		498		498		39,379				1,038	02/25/2035	1.A FM
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		06/12/2023	Redemption 100.0000		103,238	103,238	103,238	103,238						103,238				1,415	10/31/2039	1.G
22546@-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29		06/12/2023	Redemption 100.0000		81,344	81,344	81,344	81,344						81,344				1,011	12/10/2029	1.B S
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		06/01/2023	Paydown		169,417	169,417	165,213	165,596		3,820		3,820		169,417				3,795	10/25/2034	1.A FM
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		06/01/2023	Paydown		21,478	21,478	20,851	20,941		537		537		21,478				469	11/25/2034	1.A FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		06/01/2023	Paydown		11,865	11,865	11,711	11,750		115		115		11,865				260	11/25/2034	1.A FM
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		06/15/2023	Redemption 100.0000		665,760	665,760	665,760	665,760						665,760				8,186	03/15/2036	1.G
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		06/15/2023	Redemption 100.0000		636,178	636,178	636,178	636,178						636,178				7,821	03/15/2036	1.G
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		06/15/2023	Redemption 100.0000		72,515	72,515	72,515	72,515						72,515				892	03/15/2036	1.G
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		06/15/2023	Redemption 100.0000		776,500	776,500	776,500	776,500						776,500				9,548	03/15/2036	1.G
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		06/15/2023	Redemption 100.0000		136,052	136,052	136,052	136,052						136,052				1,673	03/15/2036	1.G
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		06/15/2023	Redemption 100.0000		6,135	6,135	6,135	6,135						6,135				75	03/15/2036	1.G
22576C-E#-4	CRESCENT POINT ENERGY CORP. O-SR 3.780% 06/12/23		06/12/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				189,000	06/12/2023	2.C
22788C-AA-3	CROWDSTRIKE HOLDINGS INC 3.000% 02/15/29		04/13/2023	BANK OF AMERICA		6,578,375	7,450,000	7,450,000	7,450,000						7,450,000		(871,625)	(871,625)	149,492	02/15/2029	3.C FE
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		06/20/2023	Redemption 100.0000		75,427	75,427	75,427	75,427						75,427				1,909	06/20/2035	1.G
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		06/15/2023	Redemption 100.0000		531,375	531,375	531,375	531,375						531,375				8,620	06/15/2032	1.F
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23		04/15/2023	Redemption 100.0000		274,151	274,151	274,151	274,151						274,151				6,134	04/15/2023	1.C
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		06/15/2023	Redemption 100.0000		246,703	246,703	246,703	246,703						246,703				4,379	06/15/2031	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		06/07/2023	Redemption 100.0000		1,716,002	1,716,002	1,716,002	1,716,002						1,716,002				28,398	12/14/2023	3.B
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		06/15/2023	Redemption 100.0000		195,186	195,186	195,186	195,186						195,186				3,345	06/15/2043	1.B
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		06/20/2023	Redemption 100.0000		335,585	335,585	335,585	335,585						335,585				6,295	04/20/2033	1.B
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38		06/30/2023	Redemption 100.0000		562,088	562,088	562,088	562,088						562,088				22,645	09/30/2038	2.A PL
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		06/15/2023	Redemption 100.0000		68,457	68,457	68,457	68,457						68,457				1,093	01/15/2034	1.F
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		06/15/2023	Redemption 100.0000		101,251	101,251	101,254	101,251						101,251				1,948	11/15/2034	1.B
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		06/15/2023	Redemption 100.0000		53,434	53,434	53,434	53,434						53,434				977	09/15/2045	1.E
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		06/15/2023	Redemption 100.0000		42,680	42,680	42,680	42,680						42,680				796	11/15/2034	1.B
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		06/15/2023	Redemption 100.0000		226,665	226,665	233,462	231,983		(5,318)		(5,318)		226,665				4,382	12/15/2044	1.B
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 10/15/45		06/15/2023	Redemption 100.0000		5,853	5,853	5,853	5,853						5,853				86	10/15/2045	1.E
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		06/20/2023	Redemption 100.0000		100,888	100,888	100,888	100,888						100,888				1,573	03/20/2035	2.A
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		06/15/2023	Redemption 100.0000		321,265	321,265	321,265	321,265						321,265				5,175	03/15/2036	1.B
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		06/12/2023	Redemption 100.0000		154,384	154,384	158,877	157,696		(3,313)		(3,313)		154,384				2,774	12/10/2037	2.A
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 3.900% 02/15/38		06/15/2023	Redemption 100.0000		237,783	237,783	237,783	237,783						237,783				4,024	02/15/2038	1.C
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		06/20/2023	Redemption 100.0000		164,491	164,491	166,531	165,772		(1,281)		(1,281)		164,491				2,019	09/20/2031	2.A
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		06/15/2023	Redemption 100.0000		260,293	260,293	260,293	260,293						260,293				5,094	12/15/2037	4.B
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		06/15/2023	Redemption 100.0000		255,185	255,185	262,840	260,018		(4,833)		(4,833)		255,185				4,247	09/15/2036	1.C
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		06/15/2023	Redemption 100.0000		205,716	205,716	205,716	205,716						205,716				4,567	12/15/2036	2.B
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		06/15/2023	Redemption 100.0000		661,908	661,908	668,156	666,308		(4,400)		(4,400)		661,908				10,830	07/15/2036	1.B
23284B-AC-8	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS B 144A 5.450% 04/20/48		06/20/2023	Paydown		167,371	167,371	147,106			20,265		20,265		167,371				1,191	04/20/2048	2.C FE
23292F-AC-9	DI ISSUER LLC 3.722% 09/15/28		06/15/2023	Redemption 100.0000		210,102	210,102	210,102	210,102						210,102				3,430	09/15/2028	2.C PL
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		05/20/2023	Paydown		37,500	37,500	37,500	37,500						37,500				756	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1A A2II SEQ 4.021% 05/20/49		05/20/2023	Paydown		96,425	96,425	96,425	96,425						96,425				1,939	05/20/2049	2.B FE
233046-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49		05/20/2023	Paydown		155,638	155,638	155,613	155,613		24		24		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		05/22/2023	Paydown		7,575	7,575	6,448	6,504		1,071		1,071		7,575				95	11/20/2051	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		05/22/2023	Paydown		88,745	88,745	83,708	83,710		5,035		5,035		88,745				1,238	11/20/2051	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
23307*-AE-2	DC ARENA L.P. SR-UNSEC 4.260% 05/30/43		05/30/2023	Redemption 100.0000		594,055	594,055	594,055	594,055						594,055				12,653	05/30/2043	2.A PL
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		06/20/2023	Redemption 100.0000		345,528	345,528	345,528	345,528						345,528				5,171	07/20/2034	2.B
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		06/05/2023	Redemption 100.0000		195,459	195,459	195,459	195,459						195,459				2,892	09/05/2033	1.B
247361-ZX-9	DELTA AIR LINES INC SERIES 144A 7.000% 05/01/25		04/12/2023	BANK OF AMERICA		7,338,750	7,125,000	7,125,000	7,125,000						7,125,000		213,750	213,750	225,823	05/01/2025	2.C FE
24736@-AA-7	DELTA EETC 2020-1 CLASS B-R E SR-SEC 8.000% 06/10/27		06/10/2023	Paydown		1,777,421	1,777,421	1,777,421	1,777,421						1,777,421				71,097	06/10/2027	2.C PL
251510-CV-3	DBALT 2005-1 1A1 FLT AS 5.650% 02/25/35		06/26/2023	Paydown		34,896	34,896	24,251	23,045		11,850		11,850		34,896				744	02/25/2035	1.A FM
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 4.735% 06/25/35		06/01/2023	Paydown			56,234												145	06/25/2035	6. FM
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.500% 10/25/36		06/01/2023	Paydown		153,712	153,712	153,980	153,712						153,712				3,371	10/25/2036	1.A FM
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33		06/01/2023	Paydown		292	292	291	291		1		1		292				7	04/25/2033	1.A FM
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33		06/01/2023	Paydown		3,728	3,728	3,705	3,710		18		18		3,728				86	04/25/2033	1.A FM
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		06/01/2023	Paydown		1,699	1,699	1,665	1,684		15		15		1,699				39	04/25/2033	1.A FM
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33		06/01/2023	Paydown		1,098	1,098	1,033	1,076		22		22		1,098				25	04/25/2033	2.A FM
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		06/20/2023	Paydown		490,311	490,311	485,788	433,976		4,520		4,520		490,311				2,757	11/21/2033	1.A FE
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A 3.830% 11/21/33		06/20/2023	Paydown		90,415	90,415	90,401	90,403		12		12		90,415				1,419	11/21/2033	3.B FE
25277L-AF-3	DIAMOND SPORTS GR DIAMON SERIES 144A 5.375% 08/15/26		06/22/2023	BARCLAYS BANK PLC		419,063	11,175,000	1,313,063	1,313,063						1,313,063		(894,000)	(894,000)		08/15/2026	6. *
25471*-AA-5	DISNEY LMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24		06/01/2023	Redemption 100.0000		2,394,526	2,394,526	2,394,526	2,394,526						2,394,526				41,013	08/01/2024	1.G
25512*-AA-6	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC 5.250% 07/28/37		06/28/2023	Redemption 100.0000		4,078,728	4,078,728	3,965,544	4,001,162		77,567		77,567		4,078,728				100,571	07/28/2037	2.B FE
255125-AA-4	DIVERSIFIED ABS PHASE II-LLC 4.875% 04/28/39		06/28/2023	Paydown		2,904,925	2,904,925	2,904,925	2,904,925						2,904,925				56,875	04/28/2039	1.A FE
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		04/25/2023	Paydown		67,500	67,500	67,500	67,500						67,500				1,510	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		04/25/2023	Paydown		125,000	125,000	125,000	125,000						125,000				2,574	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		04/25/2023	Paydown		16,063	16,063	16,063	16,063						16,063				331	07/25/2048	2.A FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2II 144A 4.328% 07/25/48		04/25/2023	Paydown		48,908	48,908	46,938	47,119		1,788		1,788		48,908				1,058	07/25/2048	2.A FE
25755T-AL-4	DPABS SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		04/25/2023	Paydown		33,100	33,100	32,636	32,671		429		429		33,100				607	10/25/2049	2.A FE
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A 2.662% 04/25/51		04/25/2023	Paydown		11,430	11,430	10,051	10,145		1,285		1,285		11,430				152	04/25/2051	2.A FE
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		04/25/2023	Paydown		86,800	86,800	84,539	84,619		2,181		2,181		86,800				1,368	04/25/2051	2.A FE
25859@-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39		06/01/2023	Redemption 100.0000		724,695	724,695	724,695	724,695						724,695				12,642	12/15/2039	1.F PL
25859@-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39		06/03/2023	Redemption 100.0000		254,704	254,704	254,704	254,704						254,704				4,922	12/15/2039	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
25859@-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39		06/01/2023	Paydown		39,270	39,270	39,270	39,270						39,270				1,265	12/15/2039	3.B PL
25860@-AA-2	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		06/07/2023	Paydown		391,031	391,031	391,031	391,031						391,031				6,704	04/17/2043	1.F PL
25860@-AB-0	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		06/01/2023	Paydown		824,673	824,673	824,673	824,673						824,673				13,971	04/17/2043	1.F PL
25860@-AC-8	DOUBLE DIAMOND FDG-VIII-LLC 4.650% 04/17/43		06/01/2023	Paydown		600,623	600,623	600,623	600,623						600,623				11,587	04/17/2043	2.B PL
25860@-AD-6	DOUBLE DIAMOND FDG-VIII-LLC 6.000% 04/17/43		06/01/2023	Paydown		247,132	247,132	247,132	247,132						247,132				6,137	04/17/2043	3.B PL
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41		06/15/2023	Redemption 100.0000		381,262	381,262	381,262	381,262						381,262				7,898	12/15/2041	2.A
26061@-AA-7	DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42		06/15/2023	Redemption 100.0000		175,904	175,904	175,904	175,904						175,904				3,583	05/15/2042	2.A
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		04/20/2023	Paydown		41,875	41,875	41,875	41,875						41,875				972	04/20/2049	2.C FE
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A 3.981% 10/20/49		04/20/2023	Paydown		17,500	17,500	17,500	17,500						17,500				348	10/20/2049	2.C FE
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		04/20/2023	Paydown		24,675	24,675	24,675	24,675						24,675				467	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2 3.237% 01/20/51		04/20/2023	Paydown		62,500	62,500	62,500	62,500						62,500				1,012	01/20/2051	2.C FE
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		06/08/2023	Redemption 100.0000		214,343	214,343	217,756	216,867		(2,524)		(2,524)		214,343				4,820	11/08/2044	2.A
26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 5.500% 03/15/52		06/15/2023	Paydown		59,000	59,000	56,382	50,227		2,473		2,473		59,000				1,622	03/15/2052	2.B FE
26950*-AA-3	Eagle Energy Partners LLC 6.180% 06/22/48		06/27/2023	Redemption 100.0000		104,629	104,629	104,629							104,629					06/22/2048	2.B Z
278865-BF-6	ECOLAB INC 1.300% 01/30/31		04/11/2023	CITIGROUP GLOBAL MARKETS INC		8,476,078	10,600,000	8,812,628	8,938,550		50,207		50,207		8,988,757		(512,679)	(512,679)	96,843	01/30/2031	1.G FE
28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A 1.360% 08/27/35		06/25/2023	Paydown		854,966	854,966	854,780	854,805		161		161		854,966				4,818	08/27/2035	1.A FE
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		04/07/2023	Redemption 100.0000		1	1	1	1						1				6,456	12/31/2032	2.C PL
286857-A#-4	ELIZABETHTOWN GAS CO SR-SEC 4.220% 12/20/33		04/07/2023	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				98,467	12/20/2033	1.G
286857-A@-6	ELIZABETHTOWN GAS CO SR-SEC 4.020% 12/20/28		04/07/2023	Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				105,525	12/20/2028	1.G
286857-B*-7	ELIZABETHTOWN GAS CO SR-SEC 4.290% 12/20/38		04/07/2023	Redemption 100.0000		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				225,225	12/20/2038	1.G
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		06/01/2023	Paydown			2,081	835	1,354		21		21		1,376		(1,376)	(1,376)	30	08/25/2033	1.A FM
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.933% 07/25/34		05/01/2023	Paydown			(357)	(6)	(12)		6		6		(6)		6	6	(1)	07/25/2034	1.A FM
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		06/15/2023	Redemption 100.0000		122,354	122,354	122,354	122,354						122,354				1,912	02/15/2035	1.B
30027*-AA-4	Evergreen Natural Resources 4.770% 12/01/37		05/15/2023	Paydown		373,549	373,549	373,549	373,549						373,549				7,407	12/01/2037	2.B Z
30027*-AA-4	Evergreen Natural Resources 4.770% 12/01/37		04/18/2023	Redemption 100.0000		80,600	80,600	80,600	80,600						80,600				1,278	12/01/2037	2.B PL
30027*-AA-4	Evergreen Natural Resources 4.770% 12/01/37		06/15/2023	Redemption 100.0000		634,027	634,027	634,027	634,027						634,027				15,094	12/01/2037	2.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC 4.390% 12/31/38		06/30/2023	Redemption 100.0000		990,000	990,000	990,000	990,000						990,000				21,731	12/31/2038	2.B FE
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		06/15/2023	Redemption 99.8937		989,715	990,768	990,768	990,768		(1,054)		(1,054)		989,715				17,309	10/13/2036	1.B
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F 5.060% 06/15/36		06/15/2023	Redemption 100.0000		29,355	29,355	29,355							29,355				(2,319)	06/15/2036	1.B PL
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC 4.360% 06/30/39		06/30/2023	Redemption 100.0000		1,176,814	1,176,814	1,176,814	1,152,411		24,403		24,403		1,176,814				25,638	06/30/2039	2.C FE
303250-AF-1	FAIR ISAAC CORP SERIES 144A 4.000% 06/15/28		04/14/2023	WELLS FARGO		9,143,625	9,885,000	9,188,868	9,230,488		30,009		30,009		9,260,496		(116,871)	(116,871)	133,204	06/15/2028	3.B FE
30326#-AA-8	FAIR LAKES (FAIRFAX VA) (SENIO SR-SEC 4.159% 09/15/56		06/15/2023	Redemption 100.0000		1,377	1,377	1,404	1,404		(27)		(27)		1,377				24	09/15/2056	1.D PL
313747-AT-4	FEDERAL REALTY INVS TRST SR UNSEC 2.750% 06/01/23		06/01/2023	Maturity		29,625,000	29,625,000	28,949,291	29,592,028		32,972		32,972		29,625,000				407,344	06/01/2023	2.A FE
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35		06/15/2023	Redemption 100.0000		367,050	367,050	367,050	367,050						367,050				5,340	10/15/2035	2.B
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC 4.020% 11/15/39		06/15/2023	Redemption 100.0000		819,232	819,232	819,232	819,232						819,232				13,728	11/15/2039	2.B
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		06/15/2023	Redemption 100.0000		65,891	65,891	65,891	65,891						65,891				1,797	09/15/2030	2.B
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		06/15/2023	Redemption 100.0000		158,179	158,179	158,179	157,482		696		696		158,179				3,805	07/31/2031	2.B
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36		06/01/2023	Paydown		25,237	25,249	19,751	15,707		9,537		9,537		25,244		(7)	(7)	580	05/25/2036	4.C FM
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36		04/01/2023	Paydown			3	2	2						2		(2)	(2)		05/25/2036	5.A FM
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36		06/01/2023	Paydown		102,289	102,348	78,829	62,641		39,683		39,683		102,325		(36)	(36)	2,350	05/25/2036	4.C FM
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 5.376% 10/25/34		06/01/2023	Paydown		33,293	33,293	31,439	32,079		1,214		1,214		33,293				648	10/25/2034	1.A FM
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		06/01/2023	Paydown			3,810	1,107	1,107						1,107		(1,107)	(1,107)	85	02/25/2037	1.A FM
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.330% 09/11/23		06/01/2023	Paydown		1	1				1		1		1					09/11/2023	1.A FM
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		06/15/2023	Redemption 100.0000		548,756	548,756	548,756	548,756						548,756				10,924	11/15/2030	2.B
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION-L 3.500% 06/30/37		06/30/2023	Redemption 100.0000		482,331	482,331	482,331	482,331						482,331				8,441	06/30/2037	1.G PL
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION-L SR-SEC 4.260% 06/30/37		06/30/2023	Redemption 100.0000		757,345	757,345	757,345	757,345						757,345				32,263	06/30/2037	1.G PL
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		04/30/2023	Paydown		47,488	47,488	38,300	38,300		9,187		9,187		47,488				1,209	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48		04/30/2023	Paydown		47,188	47,188	45,651	45,751		1,436		1,436		47,188				1,223	10/30/2048	2.B FE
34417R-AB-2	FOCUS BRANDS FUNDING LLC SERIES 2022-1 CLASS A2 144A 7.206% 07/30/52		04/30/2023	Paydown		62,500	62,500	62,500	62,500						62,500				2,252	07/30/2052	2.B FE
34532R-AA-4	FORDR 2018-1 A SEQ 3.190% 07/15/31		05/16/2023	BNP PARIBAS		19,381,250	20,000,000	19,992,978	19,996,848		301		301		19,997,149		(615,899)	(615,899)	271,150	07/15/2031	1.A FE
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		06/15/2023	Paydown		992,327	992,327	979,516	981,389		10,939		10,939		992,327				5,212	05/15/2041	1.C FE
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A 2.190% 01/15/42		06/15/2023	Paydown		1,279,592	1,279,592	1,279,561	1,279,563		29		29		1,279,592				11,587	01/15/2042	1.D FE
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 11/15/41		06/15/2023	Redemption 100.0000		333,177	333,177	333,177	333,177						333,177				5,303	11/15/2041	1.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39		06/15/2023	Redemption 100.0000		451,197	451,197	451,197	451,197						451,197				7,617	08/15/2039	1.D
35877#-AA-0	FRISCO HQ OPS LP 4.130% 12/15/37		06/15/2023	Redemption 100.0000		1,449,616	1,449,616	1,449,616	1,449,616						1,449,616				29,935	12/15/2037	2.C PL
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		05/01/2023	Paydown		1,248	1,248				1,248		1,248		1,248				22	06/25/2024	6. *
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		05/01/2023	Paydown		4,040	4,040				4,040		4,040		4,040				83	12/25/2024	6. *
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		06/01/2023	Paydown		55,893	55,893	55,893	55,893						55,893				1,387	09/25/2034	1.A FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		06/01/2023	Paydown		37,370	45,520	40,117	41,504		3,302		3,302		44,806		(7,437)	(7,437)	1,072	04/25/2036	1.F FM
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		06/01/2023	Redemption 100.0000		100,748	100,748	101,407	101,015		(267)		(267)		100,748				2,516	08/01/2031	2.B
36191*-AA-1	GFS US HLDG-LLC A-SR-UNSEC 3.750% 06/27/23		06/27/2023	Maturity		20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				384,375	06/27/2023	2.B
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		06/15/2023	Redemption 100.0000		356,392	356,392	356,392	356,392						356,392				6,780	04/15/2046	2.A
36198E-AE-5	GSMS 2013-GC13 A5 CSTR SEQ 4.086% 07/10/46		06/01/2023	Paydown		43,764,408	43,764,408	44,867,458	43,830,869		(66,461)		(66,461)		43,764,408				723,073	07/10/2046	1.A
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		06/15/2023	Redemption 100.0000		84,117	84,117	84,117	84,117						84,117				1,599	04/15/2046	2.A
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.370% 07/15/27		06/15/2023	Redemption 100.0000		39,519	39,519	39,519	39,519						39,519				998	07/15/2027	2.B
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		06/01/2023	Paydown		7,534	7,534	7,708	7,625		(91)		(91)		7,534				173	02/25/2034	1.A FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		06/01/2023	Paydown		6,331	6,331	6,133	6,163		168		168		6,331				139	06/25/2033	1.A FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		06/01/2023	Paydown		4,947	4,947	4,744	4,778		168		168		4,947				108	06/25/2033	1.A FM
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.885% 06/25/33		06/01/2023	Paydown		20,844	20,844	20,635	20,658		186		186		20,844				508	06/25/2033	1.C FM
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS 5.885% 06/25/33		06/01/2023	Paydown		7,377	7,377	7,259	7,275		102		102		7,377				222	06/25/2033	4.C FM
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		06/01/2023	Paydown		7,084	9,567	5,201	2,764		5,027		5,027		7,791		(707)	(707)	232	01/25/2037	1.A FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		06/01/2023	Paydown			14,550	12,962	11,514		(222)		(222)		11,291		(11,291)	(11,291)	409	01/25/2037	4.B FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		05/01/2023	Paydown		64,747	72,893	64,938	57,683		13,424		13,424		71,107		(6,360)	(6,360)	1,711	01/25/2037	4.C FM
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		06/01/2023	Paydown		1,980	28,884	10,647	8,530		1,370		1,370		9,899		(7,919)	(7,919)	503	05/25/2037	1.A FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 4.031% 05/25/37		06/01/2023	Paydown		18,587	17,889	8,090	3,643		14,802		14,802		18,445		142	142	373	05/25/2037	1.A FM
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		06/01/2023	Paydown		1,842	3,325	1,978	1,691		911		911		2,601		(760)	(760)	80	03/25/2036	1.A FM
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		06/01/2023	Paydown		8,918	8,918	8,368	8,695		223		223		8,918				205	09/25/2035	1.A FM
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		06/01/2023	Paydown		42,375	42,375	42,225	42,218		158		158		42,375				1,059	09/25/2035	1.A FM
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		06/01/2023	Paydown		58,328	62,664	13,611	2,266		56,214		56,214		58,480		(151)	(151)	1,642	12/25/2035	1.A FM
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		06/01/2023	Paydown		78,656	78,656	45,693	40,920		37,736		37,736		78,656				2,081	12/25/2035	1.A FM
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		06/01/2023	Paydown			3,820	2,146	969		(40)		(40)		929		(929)	(929)	83	01/25/2036	1.A FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		06/01/2023	Paydown		21,740	21,740	17,640	15,202		6,537		6,537		21,740				330	09/25/2035	1.A FM
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		06/15/2023	Redemption 100.0000		871,360	871,360	871,360	871,360						871,360				17,020	10/21/2032	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.795% 06/25/36		06/01/2023	Paydown		57,999	57,999	24,812	18,288		39,711		39,711		57,999				318	06/25/2036	1.A FM
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 4.778% 05/25/35		06/01/2023	Paydown		41,892	41,892	38,205	37,183		4,709		4,709		41,892				629	05/25/2035	4.B FM
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 4.573% 08/25/34		06/01/2023	Paydown		5,493	5,493	4,484	5,325		168		168		5,493				78	08/25/2034	1.A FM
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		06/01/2023	Paydown		146,294	146,294	146,432	146,294						146,294				3,356	12/25/2034	5.A FM
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		06/01/2023	Paydown		21,117	19,911	15,514	14,580		5,656		5,656		20,236		881	881	571	01/25/2035	1.A FM
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		04/01/2023	Paydown																03/25/2035	1.A FM
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		06/15/2023	Redemption 100.0000		176,648	176,648	176,648	176,648						176,648				3,309	07/15/2033	1.B
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		06/15/2023	Redemption 100.0000		258,649	258,649	258,651	258,650		(1)		(1)		258,649				4,856	09/15/2033	1.B
36248G-AC-4	GSMS 2013-GC16 A3 SEQ 4.244% 11/10/46		06/01/2023	Paydown		11,401,479	11,401,479	11,742,816	11,408,133		(6,654)		(6,654)		11,401,479				204,598	11/10/2046	1.A
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 5.330% 07/25/37		06/25/2023	Paydown		22,035	22,035	18,509	21,372		663		663		22,035				231	07/25/2037	1.A FM
36250H-AD-5	GSMS 2014-GC26 A4 SEQ 3.364% 11/10/47		05/01/2023	Paydown		301,506	301,506	304,501	301,718		(213)		(213)		301,506				4,226	11/10/2047	1.A
36251X-AQ-0	GSMS 2016-GS4 A3 SEQ 3.178% 11/10/49		05/18/2023	MORGAN STANLEY & CO. INC.		8,436,511	9,014,345	8,997,091	9,003,764		327		327		9,004,091		(567,580)	(567,580)	136,076	11/10/2049	1.A
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33		06/15/2023	Redemption 100.0000		256,715	256,715	256,715	256,715						256,715				4,283	09/15/2033	1.B
36253P-AB-8	GSMS 2017-GS6 A2 SEQ 3.164% 05/10/50		06/01/2023	Various		44,304,348	47,629,402	48,103,052	47,800,652		(18,100)		(18,100)		47,782,552		(3,478,204)	(3,478,204)	740,939	05/10/2050	1.A
36253P-AB-8	GSMS 2017-GS6 A2 SEQ 3.164% 05/10/50		06/01/2023	Paydown		156,075	156,075	157,627	156,636		(561)		(561)		156,075				2,058	05/10/2050	1.A
36254K-AL-6	GSMS 2017-GS8 A4 SEQ 3.469% 11/10/50		05/17/2023	GOLDMAN SACHS & COMPANY		46,365,234	50,000,000	51,496,675	50,761,709		(60,104)		(60,104)		50,701,605		(4,336,371)	(4,336,371)	807,024	11/10/2050	1.A
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		06/15/2023	Redemption 100.0000		96,267	96,267	96,267	84,633		11,634		11,634		96,267				(3,343)	12/15/2062	1.A PL
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		06/15/2023	Paydown		8,147	8,147	8,147	7,608		539		539		8,147				292	12/15/2062	1.F PL
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		06/15/2023	Paydown		309,269	309,269	309,269	312,269		(3,000)		(3,000)		309,269				9,988	12/15/2062	1.A PL
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		06/15/2023	Paydown		7,564	7,564	7,564	7,564						7,564				271	12/15/2062	1.F Z
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		06/15/2023	Paydown		64,520	64,520	64,520	64,520						64,520				2,033	12/15/2062	1.A PL
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		06/15/2023	Paydown		32,429	32,429	32,429	32,429						32,429				1,073	12/15/2062	1.A PL
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		06/15/2023	Paydown		6,049	6,049	6,049	7,188		(1,139)		(1,139)		6,049				212	12/15/2062	1.F PL
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		06/15/2023	Paydown		1,502	1,502	1,502	1,780		(278)		(278)		1,502				55	12/15/2062	1.F PL
36255N-AT-2	GSMS 2018-GS9 A4 AFC SEQ 3.992% 03/10/51		05/19/2023	WELLS FARGO		37,818,359	40,000,000	41,198,964	40,653,126		(48,426)		(48,426)		40,604,699		(2,786,340)	(2,786,340)	749,054	03/10/2051	1.A
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		06/01/2023	Paydown			6,931	3,049	1,041		(11)		(11)		1,030		(1,030)	(1,030)	163	07/25/2037	1.A FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		06/01/2023	Paydown			4,339	3,481	2,858		(60)		(60)		2,798		(2,798)	(2,798)	102	07/25/2037	1.A FM
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.779% 06/23/46		05/01/2023	Paydown		281	1,779	72	72		269		269		342		(61)	(61)	36	06/23/2046	6. FE
37045X-BK-1	GENERAL MOTORS FINL CO CO.GUARNT 3.700% 05/09/23		05/09/2023	Maturity		22,325,000	22,325,000	22,229,750	22,319,542		5,458		5,458		22,325,000				413,013	05/09/2023	2.B FE
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24		06/30/2023	Redemption 100.0000		101,217	101,217	101,217	80,339						101,217				22,578	04/12/2024	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
373298-CF-3	GEORGIA-PACIFIC LLC SR UNSEC 8.000% 01/15/24		05/24/2023	Call 101.4380		5,071,900	5,000,000	5,887,500	5,100,023		(37,397)		(37,397)		5,062,625		(62,625)	(62,625)	415,233	01/15/2024	1.G FE
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		06/15/2023	Redemption 100.0000		76,196	76,196	76,196	76,196						76,196				1,499	01/15/2027	1.B
378272-AF-5	GLENCORE FUNDING LLC CO.GUARNT 4.125% 05/30/23		05/30/2023	Various		60,975,000	60,975,000	61,013,438	60,978,398		(3,398)		(3,398)		60,975,000				1,257,609	05/30/2023	2.A FE
38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A 1.930% 07/20/48		06/20/2023	Paydown		255,533	255,533	255,490	255,493		40		40		255,533				2,025	07/20/2048	1.F FE
38305#-AB-4	GORILLA INVESTOR-LLC SR-UNSEC 6.750% 03/15/27		05/18/2023	Redemption 100.0000		1,482,415	1,482,415	1,482,415	1,482,415						1,482,415				28,533	03/15/2027	1.F PL
38383P-WS-6	GORNMENT NOTIONAL MORTGAGE 5.000% 07/20/40		06/01/2023	Paydown				381,961	367,547		(367,547)		(367,547)						49,558	07/20/2040	1.A Z
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		06/15/2023	Redemption 100.0000		197,453	197,453	197,453	197,453						197,453				2,991	10/15/2034	1.B
39071#-AA-6	GREAT LAKES POWER TRANSMISSION SR 6.600% 07/16/23		06/16/2023	Redemption 100.0000		17,786,405	17,786,405	17,285,241	17,329,922					(44,681)	17,786,405	501,164		501,164	586,951	07/16/2023	1.E PL
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		06/17/2023	Redemption 100.0000		411,498	411,498	411,498	411,498						411,498				7,283	11/15/2033	1.B
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30		06/30/2023	Redemption 100.0000		1,034,269	1,034,269	1,034,269	1,034,269						1,034,269				26,943	12/31/2030	2.C PL
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		06/12/2023	Redemption 100.0000		37,281	37,281	37,281	37,281						37,281				620	12/10/2049	1.E PL
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		06/15/2023	Redemption 100.0000		43,764	43,764	43,764	43,764						43,764				768	08/15/2048	1.F PL
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		06/20/2023	Paydown		425,039	425,039	424,990	424,997		42		42		425,039				12,349	09/20/2037	1.E PL
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		06/20/2023	Redemption 100.0000		913,521	913,521	913,415	913,432		90		90		913,521				17,631	09/20/2037	1.E PL
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A 3.420% 10/09/39		06/09/2023	Paydown		25,216	25,216	25,213	25,213		3		3		25,216				356	10/09/2039	2.B FE
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		06/15/2023	Redemption 100.0000		82,026	82,026	82,026	82,026						82,026				1,352	01/15/2038	1.F
40480*-AA-3	HS WILDCAT-LLC SR-UNSEC 3.830% 12/31/50		04/25/2023	Redemption 100.0000		11,532	11,532	11,532	11,532						11,532				221	12/31/2050	2.A PL
40480*-AB-1	HS WILDCAT-LLC SR-UNSEC 4.390% 12/31/60		04/25/2023	Redemption 100.0000		957	957	957	957						957				21	12/31/2060	2.A PL
40630@-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC 4.250% 08/15/33		06/15/2023	Redemption 100.0000		14,308	14,308	14,350	14,346		(39)		(39)		14,308				254	08/15/2033	2.A
40630@-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC 4.250% 08/15/36		06/15/2023	Redemption 100.0000		30,235	30,235	30,235	30,235						30,235				536	08/15/2036	2.A
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		06/15/2023	Redemption 100.0000		458,279	458,279	458,279	458,279						458,279				13,088	06/15/2036	1.D
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		06/15/2023	Redemption 100.0000		91,984	91,984	91,984	91,984						91,984				2,293	06/15/2036	1.D
40938*-AA-1	HAMPTON SUSTAINABLE ENERGY PAR 3.110% 12/15/41		06/15/2023	Redemption 100.0000		80,201	80,201	80,201	80,201						80,201				1,040	12/15/2041	2.C
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 5.686% 03/19/35		06/20/2023	Paydown		15,713	15,713	13,501	14,289		1,424		1,424		15,713				259	03/19/2035	1.A FM
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 5.416% 10/20/45		06/20/2023	Paydown		5,574	5,551	4,715	5,004		550		550		5,553		21	21	94	10/20/2045	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A 3.981% 12/20/50		06/20/2023	Paydown		28,413	28,413	26,545	26,559		1,854		1,854		28,413				566	12/20/2050	2.B FE
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51		06/20/2023	Paydown		45,200	45,200	42,812	42,836		2,364		2,364		45,200				648	06/20/2051	2.B FE
41242*-AS-1	HARDWOOD FDG-LLC Q-SR-SEC 3.380% 06/07/23		06/07/2023	Maturity		7,724,446	7,724,446	7,724,446	7,724,446						7,724,446				130,543	06/07/2023	1.G FE
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		04/20/2023	Redemption 100.0000		391,268	391,268	391,268	391,268						391,268				8,379	10/20/2045	1.F FE
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		05/31/2023	Redemption 100.0000		194,601	194,601	194,601	194,601						194,601				3,184	04/30/2034	1.F
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		06/30/2023	Redemption 100.0000		100,026	100,026	100,026	100,026						100,026				1,522	04/30/2040	1.F
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34		05/31/2023	Redemption 100.0000		295,628	295,628	295,628	295,628						295,628				3,500	11/30/2034	1.F
42225U-AK-0	HEALTHCARE TRUST OF AMER 3.625% 01/15/28		05/19/2023	WELLS FARGO		15,535,580	17,295,000	16,218,698	16,296,381		69,306		69,306		16,365,687		(830,107)	(830,107)	536,385	01/15/2028	2.B FE
42237R-A*-8	Orlando Heathrow Ground Lease 3.907% 12/15/56		06/15/2023	Redemption 100.0000		21,338	21,338	21,764	21,338						21,338				348	12/15/2056	1.D PL
42251#-AH-7	HEB GROCERY CO LP E-SR 6.220% 06/01/23		06/01/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				62,200	06/01/2023	1.G
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		06/01/2023	Redemption 100.0000		618,917	618,917	618,917	618,917						618,917				11,585	03/01/2038	1.F
42709T-AA-0	HERCULES PRIVATE CREDIT FUND L 4.000% 07/15/31		06/25/2023	Redemption 100.0000		673,151	673,151	673,151	673,151						673,151				9,250	07/15/2031	1.F PL
42709T-AB-8	HERCULES PRIVATE CREDIT FUND L 4.125% 07/15/31		05/25/2023	Paydown		152,969	152,969	152,969	152,969						152,969				2,051	07/15/2031	1.F PL
42709T-AD-4	HERCULES PRIVATE CREDIT FUND 1 4.325% 07/15/31		05/25/2023	Paydown		191,021	191,021	191,021	191,021						191,021				1,106	07/15/2031	1.F Z
42709T-AD-4	HERCULES PRIVATE CREDIT FUND 1 4.325% 07/15/31		04/01/2023	Redemption 100.0000		95,510	95,510	95,510	95,510						95,510				553	07/15/2031	1.F Z
42709T-AF-9	HERCULES PRIVATE CREDIT FUND 1 4.400% 07/15/31		04/01/2023	Paydown		92,313	92,313	92,313							92,313				140	07/15/2031	1.F Z
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A 2.240% 09/20/51		06/20/2023	Paydown		111,496	111,496	111,495	111,495		1		1		111,496				1,278	09/20/2051	1.A FE
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		06/20/2023	Paydown		103,558	103,558	103,511	103,540		18		18		103,558				2,040	09/21/2040	1.A FE
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		06/20/2023	Paydown		31,855	31,855	31,852	31,780		74		74		31,855				663	09/20/2041	1.A FE
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		06/20/2023	Paydown		25,552	25,552	25,621	25,572		(20)		(20)		25,552				491	09/20/2041	1.A FE
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		06/20/2023	Paydown		35,148	35,148	35,145	35,105		43		43		35,148				554	09/20/2042	1.A FE
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		06/20/2023	Paydown		68,647	68,647	68,623	68,629		18		18		68,647				1,122	09/20/2048	1.A FE
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		06/20/2023	Paydown		12,510	12,510	12,509	12,509		1		1		12,510				211	09/20/2048	1.A FE
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		06/20/2023	Paydown		42,688	42,688	42,671	42,676		13		13		42,688				816	09/20/2047	1.A FE
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41		06/01/2023	Redemption 100.0000		217,564	217,564	217,564	217,564						217,564				5,266	08/01/2041	1.F
42970#-AA-2	HIGH NOON SOLAR-LLC 4.110% 12/31/36		06/30/2023	Redemption 100.0000		637,797	637,797	637,797	637,797						637,797				13,107	12/31/2036	2.C PL
43037*-AA-5	HIGHLAND LANDMARK 3.797% 01/15/57		06/15/2023			7,821	7,821	7,977	7,821						7,821				124	01/15/2057	1.D PL
43283B-AA-1	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS A 144A 3.610% 06/20/34		06/20/2023	Paydown		525,526	525,526	525,469	525,471		55		55		525,526				7,644	06/20/2034	1.A FE
43283B-AB-9	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS B 144A 4.100% 06/20/34		06/20/2023	Paydown		252,252	252,252	252,211	252,212		40		40		252,252				4,167	06/20/2034	1.G FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
43283B-AC-7	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS C 144A 4.690% 06/20/34		06/20/2023	Paydown		153,979	153,979	153,958	153,958		21		21		153,979				2,910	06/20/2034	2.B FE
43283B-AD-5	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS D 144A 6.790% 06/20/34		06/20/2023	Paydown		91,967	91,967	91,957	91,957		10		10		91,967				2,516	06/20/2034	3.C FE
43283G-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS A 144A 4.300% 01/25/37		06/25/2023	Paydown		248,387	248,387	248,341	248,344		43		43		248,387				4,669	01/25/2037	1.A FE
43283G-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS C 144A 5.570% 01/25/37		06/25/2023	Paydown		127,174	127,174	127,138	127,141		33		33		127,174				3,096	01/25/2037	2.B FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39		06/25/2023	Paydown		83,404	83,404	83,403	83,402		2		2		83,404				1,455	02/25/2039	1.F FE
437076-AZ-5	HOME DEPOT INC SR UNSEC 2.700% 04/01/23		04/01/2023	Maturity		19,250,000	19,250,000	19,219,970	19,249,157		843		843		19,250,000				259,875	04/01/2023	1.F FE
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		06/15/2023	Redemption 100.0000		126,513	126,513	127,778	126,992		(479)		(479)		126,513				2,046	01/15/2028	1.F
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		06/12/2023	Redemption 100.0000		316,149	316,149	316,149	316,149						316,149				4,863	01/31/2029	1.F
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40		06/15/2023	Redemption 100.0000		116,201	116,201	116,201	116,201						116,201				1,632	10/15/2040	1.F
438516-CF-1	HONEYWELL INTERNATIONAL 1.750% 09/01/31		04/11/2023	BARCLAYS BANK PLC		4,440,556	5,375,000	5,191,014	5,211,282		4,829		4,829		5,216,111		(775,555)	(775,555)	58,005	09/01/2031	1.F FE
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		06/25/2023	Redemption 100.0000		226,949	226,949	226,949	226,949						226,949				3,550	01/25/2038	1.D
44409M-AA-4	HUDSON PACIFIC PROPERTIE CO.GUARNT 3.950% 11/01/27		06/07/2023	Various		19,063,875	25,800,000	20,475,009	25,623,620		13,736		5,156,652	(5,142,916)	20,480,704		(1,416,829)	(1,416,829)	607,444	11/01/2027	2.C FE
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42		06/30/2023	Redemption 100.0000		211,539	211,539	211,539	211,539						211,539				6,611	03/31/2042	3.C
44929@-AG-9	ICRE REIT HLDGS A-TR-SR-UNSEC 4.260% 01/02/24		06/30/2023	Redemption 100.0000		720,252	720,252	720,252	720,252						720,252				30,512	01/02/2024	2.B
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		06/01/2023	Paydown		26,304	26,304	25,674	25,907		397		397		26,304				582	08/20/2029	1.A FM
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		06/15/2023	Redemption 100.0000		125,167	125,167	125,167	125,167						125,167				2,637	06/15/2045	1.E
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 5.210% 05/25/37		06/26/2023	Paydown		1,840	1,840	467	297		1,542		1,542		1,840				7	05/25/2037	1.A FM
45138L-BB-8	IDAHO POWER CO 1ST MORTG 2.500% 04/01/23		04/01/2023	Maturity		20,000,000	20,000,000	19,900,200	19,997,217		2,783		2,783		20,000,000				250,000	04/01/2023	1.F FE
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 5.790% 03/25/35		06/26/2023	Paydown		88,935	88,935	72,927	77,033		11,902		11,902		88,935				1,583	03/25/2035	1.A FM
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 5.810% 03/25/35		06/26/2023	Paydown		223,933	223,933	219,369	220,727		3,206		3,206		223,933				3,293	03/25/2035	1.A FM
45254T-QV-9	IMSA 2004-4 M4 MEZ FLT STEP AFC IRC 6.575% 02/25/35		06/26/2023	Paydown		281,199	281,199	243,237	278,193		3,006		3,006		281,199				4,735	02/25/2035	1.A FM
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		06/22/2023	Paydown		4,991,077	4,991,077	4,991,104	3,948,940		7,647		7,647		4,991,077				241,523	08/22/2056	1.G FE
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 4.714% 07/25/33		04/05/2023	Paydown		(4,058)	(4,058)	(4,058)	(4,058)						(4,058)					07/25/2033	1.C FE
45256H-AF-5	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL 8.813% 07/01/31		06/01/2023	Paydown		77,671	77,671	69,815	74,234	3,245	191		3,436		77,671				2,776	07/01/2031	6. *
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		06/01/2023	Paydown		495,483	495,483	495,460	494,434		1,049		1,049		495,483				10,347	01/25/2051	1.A FM
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 3.919% 08/25/35		06/01/2023	Paydown		27,081	25,887	9,714	7,847		18,868		18,868		26,715		366	366	412	08/25/2035	1.A FM
456866-AL-6	INGERSOLL-RAND CO CO.GUARNT 7.200% 06/01/25		06/01/2023	Call 100.0000		750,000	750,000	732,000	746,735		520		520		747,254		2,746	2,746	27,000	06/01/2025	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
45886*-AA-2	PERSHING ROAD DEVELOPMENT COMP 4.549% 09/15/42		06/15/2023	Redemption 100.0000		577,847	577,847	579,870	579,842		(1,994)		(1,994)		577,847				10,958	09/15/2042	1.E
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		06/01/2023	Paydown		67,105	67,105	23,399	12,090		55,015		55,015		67,105				1,796	02/25/2036	1.A FM
46433@-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40		06/15/2023	Redemption 100.0000		378,210	378,210	378,210	378,210						378,210				5,374	07/15/2040	1.E PL
465685-AG-0	ITC HOLDINGS CORP SR UNSEC 4.050% 07/01/23		06/16/2023	Call 100.0000		16,600,000	16,600,000	16,552,690	16,597,149		2,614		2,614		16,599,764		236	236	644,288	07/01/2023	2.B FE
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		06/15/2023	Paydown		1,392,656	1,392,656	1,392,656	1,392,656						1,392,656				23,382	02/15/2077	1.F Z
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		06/15/2023	Paydown		19,928	19,928	20,926	20,452		(524)		(524)		19,928				319	12/15/2048	1.A FE
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		06/15/2023	Paydown		35,600	35,600	39,649	37,856		(2,256)		(2,256)		35,600				1,022	12/15/2050	1.A FE
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		06/15/2023	Paydown		158,008	158,008	179,412	174,863		(16,855)		(16,855)		158,008				3,057	09/15/2056	1.A FE
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		06/15/2023	Paydown		168,926	168,926	175,844	174,558		(5,632)		(5,632)		168,926				2,932	02/16/2065	1.A FE
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		06/15/2023	Paydown		49,180	49,180	59,069	57,435		(8,255)		(8,255)		49,180				1,448	02/15/2067	2.B FE
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		06/15/2023	Paydown		33,642	33,642	34,820	34,638		(996)		(996)		33,642				1,014	10/17/2061	2.A FE
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		06/15/2023	Paydown		163,036	163,036	162,807	162,920		117		117		163,036				2,241	09/15/2065	1.A FE
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		06/15/2023	Paydown		65,580	65,580	69,811	68,671		(3,091)		(3,091)		65,580				1,727	09/15/2067	1.G FE
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		06/15/2023	Paydown		1,038,088	1,038,088	1,037,368	1,037,896		193		193		1,038,088				14,547	04/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		06/15/2023	Paydown		456,130	456,130	456,023	456,170		(40)		(40)		456,130				7,849	03/15/2062	1.A FE
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		06/15/2023	Paydown		189,079	189,079	196,965	195,636		(6,557)		(6,557)		189,079				4,390	03/17/2064	2.A FE
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		06/15/2023	Paydown		16,926	16,926	17,526	17,428		(502)		(502)		16,926				288	01/17/2073	1.A FE
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		06/15/2023	Paydown		266,327	266,327	304,070	293,670		(27,343)		(27,343)		266,327				6,144	01/15/2075	2.B FE
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		06/15/2023	Paydown		37,787	37,787	38,806	38,607		(820)		(820)		37,787				610	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		06/15/2023	Paydown		207,806	207,806	217,027	215,596		(7,790)		(7,790)		207,806				4,182	03/16/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		06/15/2023	Paydown		175,426	175,426	175,169	175,207		219		219		175,426				2,508	01/17/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		06/15/2023	Paydown		353,142	353,142	363,488	361,682		(8,540)		(8,540)		353,142				6,266	01/15/2075	2.C FE
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		06/15/2023	Paydown		296,710	296,710	296,576	296,610		100		100		296,710				4,448	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		06/15/2023	Paydown		131,476	131,476	130,907	130,924		553		553		131,476				2,478	06/15/2079	2.C FE
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		06/15/2023	Paydown		478,575	478,575	467,732	469,289		9,286		9,286		478,575				6,310	09/15/2072	1.A FE
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		06/15/2023	Paydown		209,489	209,489	209,307	209,324		165		165		209,489				3,601	09/17/2074	2.B FE
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 4.172% 04/25/36		06/01/2023	Paydown		3,310	13,821	378	797		3,053		3,053		3,850		(540)	(540)	268	04/25/2036	1.A FM
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		06/01/2023	Paydown		32,742	32,742	32,403	32,437		305		305		32,742				797	11/25/2034	1.A FM
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 4.396% 06/25/35		06/01/2023	Paydown		72,772	72,772	61,430	60,598		12,175		12,175		72,772				1,340	06/25/2035	1.A FM
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 4.096% 10/25/35		06/01/2023	Paydown		28,742	28,742	17,537	18,111		10,631		10,631		28,742				490	10/25/2035	1.A FM
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		06/01/2023	Paydown		477,234	489,132	309,467	183,611		297,933		297,933		481,544		(4,310)	(4,310)	21,094	07/25/2036	1.A FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		06/01/2023	Paydown		331,615	332,037	171,305	171,305		160,528		160,528		331,833		(218)	(218)	14,399	07/25/2036	3.C FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		06/01/2023	Paydown		101,809	12,129	7,586	4,067		67,155		67,155		71,228		30,581	30,581	14,999	06/25/2037	1.A FM
46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC 5.013% 02/15/46		06/01/2023	Paydown		294,866	294,866	318,064	294,509		357		357		294,866				6,263	02/15/2046	1.A FM
466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.476% 08/25/49		05/25/2023	Paydown		2,735	2,735	2,542	2,616		119		119		2,735				61	08/25/2049	2.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A 4.970% 08/25/49		05/25/2023	Paydown		1,695	1,695	1,565	1,598		97		97		1,695				42	08/25/2049	2.B FE
466365-AD-5	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2I 144A 3.445% 02/26/52		05/25/2023	Paydown		28,750	28,750	28,750	28,750						28,750				495	02/26/2052	2.B FE
466365-AE-3	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.136% 02/26/52		05/25/2023	Paydown		170,000	170,000	170,000	170,000						170,000				3,516	02/26/2052	2.B FE
46639N-AQ-4	JPMBB 2013-C12 A5 SEQ 3.664% 07/15/45		05/01/2023	Paydown		35,797,139	35,797,139	36,015,578	35,747,467		49,673		49,673		35,797,139				525,344	07/15/2045	1.A
46639N-AU-5	JPMBB 2013-C12 AS SUB CSTR 4.104% 07/15/45		06/01/2023	Paydown		30,988,000	30,988,000	31,828,574	30,977,575		10,425		10,425		30,988,000				536,267	07/15/2045	1.A
46645L-AY-3	JPMBB 2016-C1 A5 SEQ 3.576% 03/15/49		05/19/2023	BARCLAYS BANK PLC		10,916,016	11,500,000	12,126,953	11,704,108		(27,480)		(27,480)		11,676,627		(760,612)	(760,612)	196,487	03/15/2049	1.A
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.863% 11/25/48		06/01/2023	Paydown		31,825	31,825	32,121	31,968		(143)		(143)		31,825				487	11/25/2048	1.A
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.863% 11/25/48		06/01/2023	Paydown		104,482	104,482	102,653	103,290		1,192		1,192		104,482				1,598	11/25/2048	1.A
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.780% 12/25/48		06/01/2023	Paydown		79,634	79,634	80,051	79,852		(217)		(217)		79,634				1,310	12/25/2048	1.A
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.780% 12/25/48		06/01/2023	Paydown		77,282	77,282	75,676	76,124		1,158		1,158		77,282				1,272	12/25/2048	1.A
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS BS 144A 3.892% 12/25/48		06/01/2023	Paydown		9,303	9,303	9,414	9,374		(71)		(71)		9,303				151	12/25/2048	4.A FE
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A 3.700% 08/09/38		06/15/2023	Paydown		856,701	856,701	856,701	856,701						856,701				12,619	08/09/2038	1.F PL
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		06/15/2023	Paydown		719,538	719,538	719,538	719,538						719,538				11,281	06/15/2086	1.F Z
46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A 3.024% 12/25/51		06/01/2023	Paydown		66,268	66,268	69,229	68,802		(2,534)		(2,534)		66,268				835	12/25/2051	1.D
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A 3.024% 12/25/51		06/01/2023	Paydown		39,048	39,048	40,177	40,011		(963)		(963)		39,048				492	12/25/2051	1.F
46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A 3.024% 12/25/51		06/01/2023	Paydown		33,131	33,131	33,659	33,540		(408)		(408)		33,131				418	12/25/2051	1.G
46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A 3.221% 01/25/52		06/01/2023	Paydown		100,024	100,024	106,182	104,859		(4,835)		(4,835)		100,024				1,344	01/25/2052	1.D
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A 3.347% 04/25/52		06/24/2023	Paydown		70,553	70,553	71,710	71,382		(830)		(830)		70,553				985	04/25/2052	2.C
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		04/15/2023	Paydown		48,298	48,298	48,298	48,298						48,298				868	08/09/2038	1.G Z
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		06/15/2023	Redemption 100.0000		853,945	853,945	853,945	853,945						853,945				16,311	05/15/2034	1.F PL
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		06/15/2023	Paydown		107,919	107,919	107,912	107,914		5		5		107,919				2,174	09/15/2043	1.F PL
46665A-AC-0	JGW IX LLC SERIES 2018-A 3.950% 12/15/54		06/15/2023	Redemption 100.0000		431,336	431,336	422,283	422,469		8,867		8,867		431,336				6,152	12/15/2054	1.G Z
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA 3.387% 11/15/40		06/15/2023	Redemption 100.0000		914,130	914,130	927,842	926,783		(12,653)		(12,653)		914,130				12,906	11/15/2040	1.B
46672#-AA-4	(CHARTER COMMUNICATIONS) JLL S 3.974% 02/15/37		06/15/2023	Redemption 100.0000		312,779	312,779	315,907	315,680		(2,901)		(2,901)		312,779				5,181	02/15/2037	2.B PL
46673*-AA-7	JRD HLDGS-LLC 3.214% 12/15/41		06/15/2023	Redemption 100.0000		273,417	273,417	273,417	273,417						273,417				3,663	12/15/2041	2.B
46674@-AA-4	JLL Decurities Credit Lease 3.510% 12/15/43		06/15/2023	Redemption 100.0000		329,890	329,890	336,488	336,268		(6,377)		(6,377)		329,890				4,826	12/15/2043	1.F
46674@-AA-4	JLL Decurities Credit Lease 3.510% 12/15/43		04/13/2023	Redemption 100.0000		(1)	(1)	(1)	(1)						(1)				959	12/15/2043	4.A
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		06/15/2023	Redemption 100.0000		580,887	580,887	598,579	591,648		(10,761)		(10,761)		580,887				9,076	11/15/2033	1.B

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
47659#-AA-9	JERSEY CITY PUBLIC HQ JERSEY SR-SEC 3.600% 09/15/52		06/15/2023	Redemption 100.0000		23,583	23,583	23,794	23,774		(191)		(191)		23,583				354	09/15/2052	1.D
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		06/30/2023	Redemption 100.0000		1,644,290	1,644,290	1,644,290	1,644,290						1,644,290				41,107	06/30/2037	3.C PL
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		06/10/2023	Redemption 100.0000		2,132,314	2,132,314	2,091,871	1,046,007		39,948		39,948		2,132,314				62,429	12/10/2037	2.A FE
48121@-AB-7	JRD HLDGS-LLC B-SR 4.650% 04/30/27		04/30/2023			5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				116,250	04/30/2027	2.B PL
48276@-AA-2	KSN-1 HLDGS-LP SR-UNSEC 4.000% 01/08/55		05/08/2023	Paydown		133,658	133,658	133,658	133,658						133,658				2,145	01/08/2055	1.C PL
48276@-AB-0	KSN-1 HLDGS-LP SR-UNSEC 4.025% 01/08/55		05/08/2023	Paydown		98,101	98,101	98,101	98,101						98,101				1,645	01/08/2055	1.C PL
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		05/08/2023	Paydown		243,240	243,240	243,240	243,240						243,240				4,105	01/08/2055	1.C PL
485170-AQ-7	KANSAS CITY SOUTHERN CO.GUARNT 4.300% 05/15/43		04/19/2023	Taxable Exchange		49,641,689	58,208,000	55,925,547	56,247,697		17,244		17,244		56,264,941		(6,623,252)	(6,623,252)	1,070,704	05/15/2043	2.B FE
485170-AS-3	KANSAS CITY SOUTHERN CO.GUARNT 4.950% 08/15/45		04/19/2023	Taxable Exchange		30,202,688	31,125,000	31,041,896	31,052,444		523		523		31,052,967		(850,279)	(850,279)	1,044,244	08/15/2045	2.B FE
485170-AV-6	KANSAS CITY SOUTHERN CO.GUARNT 3.000% 05/15/23		05/15/2023	Maturity		10,000,000	10,000,000	9,528,525	9,971,219		28,781		28,781		10,000,000				150,000	05/15/2023	2.B FE
485170-BA-1	KANSAS CITY SOUTHERN CO.GUARNT 3.125% 06/01/26		04/19/2023	Taxable Exchange		8,136,793	8,530,000	8,540,458	8,533,725		(393)		(393)		8,533,332		(396,540)	(396,540)	102,182	06/01/2026	2.B FE
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		06/15/2023	Redemption 100.0000		396,671	396,671	396,671	396,671						396,671				6,175	02/15/2042	1.B
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC 3.312% 12/15/41		06/15/2023	Redemption 100.0000		159,793	159,793	159,793	159,793						159,793				1,767	12/15/2041	1.D
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC 3.900% 01/14/27		06/28/2023	Redemption 100.0000		602,266	602,266	602,266	602,266						602,266				14,566	01/14/2027	2.B PL
50512#-AB-8	LA STADIUM FINANCE CO LLC 4.210% 03/31/32		04/05/2023	Redemption 100.0000															11,608	03/31/2032	2.A PL
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		06/15/2023	Paydown		90,080	90,080	88,332	89,705		375		375		90,080				1,586	01/15/2042	3.A FE
50547V-AC-0	LINCOLN LIHTC LAC FUNDING LLC 6.070% 12/31/35		04/17/2023	Paydown		780,996	780,996	784,139	784,000		(3,004)		(3,004)		780,996				22,183	12/31/2035	2.B FE
51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		06/15/2023	Redemption 100.0000		115,395	115,395	115,395	114,640		756		756		115,395				1,784	05/15/2033	1.B
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		06/30/2023	Redemption 100.0000		66,283	66,283	66,283	66,283						66,283				1,824	06/30/2025	2.C PL
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		06/01/2023	Redemption 100.0000		198,020	198,020	198,020	198,020						198,020				5,284	01/01/2028	2.B
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		06/01/2023	Redemption 100.0000		45,724	45,724	45,724	45,724						45,724				1,217	10/01/2028	2.B
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		06/01/2023	Paydown		1,503	1,503				1,503		1,503		1,503					07/26/2024	6. *
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 5.480% 06/25/37		04/25/2023	Paydown			223	42	15		(1)		(1)		14		(14)	(14)	1	06/25/2037	1.A FM
525221-CM-7	LXS 2005-4 2A4 STEP AS 5.810% 10/25/35		05/01/2023	Paydown		69,975	69,975	45,265	54,242		15,732		15,732		69,975				1,389	10/25/2035	1.A FM
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 6.290% 11/25/36		06/01/2023	Paydown		201,291	199,499	127,455	155,278		44,609		44,609		199,887		1,404	1,404	3,501	11/25/2036	1.A FM
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		06/15/2023	Redemption 100.0000		35,535	35,535	35,535	35,535						35,535				1,016	05/15/2034	2.B
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		06/15/2023	Redemption 100.0000		49,580	49,580	49,580	49,580						49,580				1,366	05/15/2034	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
53079E-BE-3	LIBERTY MUTUAL GROUP INC CO.GUARNT 4.250% 06/15/23		06/15/23	Maturity		45,868,000	45,868,000	45,399,990	45,841,798		26,202		26,202		45,868,000				974,695	06/15/2023	2.B FE
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 5.945% 06/25/34		06/26/23	Paydown		22,716	22,716	18,144	20,234		2,482		2,482		22,716				494	06/25/2034	1.A FM
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 6.009% 07/25/34		06/26/23	Paydown		21,521	21,521	16,194	18,797		2,723		2,723		21,521				465	07/25/2034	1.A FM
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 6.125% 10/25/34		06/26/23	Paydown		47,570	47,570	45,083	46,932		637		637		47,570				862	10/25/2034	1.A FM
54929L-AB-4	LUCANIA FUNDING LLC 4.450% 06/30/38		04/17/2023	Paydown		125,839	125,839	125,839							125,839				1,493	06/30/2038	1.G Z
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		06/01/23	Paydown		24,025	24,025	20,958	22,900		1,126		1,126		24,025				538	12/25/2033	1.A FM
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		06/01/23	Paydown		18,489	18,489	18,552	18,480		9		9		18,489				398	02/25/2034	1.A FM
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 5.250% 08/25/36		06/26/23	Paydown		21,432	21,432	10,130	8,048		13,385		13,385		21,432				162	08/25/2036	1.A FM
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46		06/15/23	Paydown		221,332	221,332	221,325	221,325		7		7		221,332				2,336	06/15/2046	1.F FE
55412#-AA-0	Monarch PTC ABS 3.875% 10/15/25		04/15/2023	Redemption 100.0000		2,990,198	2,990,198	2,990,198	2,990,198						2,990,198				58,579	10/15/2025	1.C PL
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39		06/15/23	Paydown		121,048	121,048	121,044	121,043		5		5		121,048				1,966	10/15/2039	1.G FE
55607*-AA-9	MACQ-KENTUCKY I-LLC SR-UNSEC 5.060% 06/15/47		06/15/23	Redemption 100.0000		117,849	117,849	117,849	117,849						117,849				2,982	06/15/2047	2.A Z
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50		06/15/23	Redemption 100.0000		140,102	140,102	141,482	141,310		(1,208)		(1,208)		140,102				2,768	01/15/2050	1.D
55903V-AJ-2	MAGALLANES INC SERIES 144A 4.054% 03/15/29		05/01/23	Tax Free Exchange		15,350,000	15,350,000	15,350,000	15,350,000						15,350,000				390,659	03/15/2029	2.C FE
55903V-AL-7	MAGALLANES INC SERIES 144A 4.279% 03/15/32		05/01/23	Tax Free Exchange		20,125,000	20,125,000	20,125,000	20,125,000						20,125,000				540,610	03/15/2032	2.C FE
55903V-AN-3	MAGALLANES INC SERIES 144A 5.050% 03/15/42		05/01/23	Tax Free Exchange		9,100,000	9,100,000	9,100,000	9,100,000						9,100,000				288,495	03/15/2042	2.C FE
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.610% 12/10/44		06/12/23	Redemption 100.0000		213,844	213,844	213,844	213,844						213,844				3,860	12/10/2044	1.G FE
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28		06/12/23	Redemption 100.0000		453,776	453,776	453,776	453,776						453,776				13,251	12/10/2028	3.B
57456#-AA-3	MAS RNG (Senior) 3.650% 12/31/39		06/20/2023	Redemption 100.0000		458,901	458,901	458,901	458,901						458,901				8,421	12/31/2039	2.C PL
575718-AE-1	MASS INSTITUTE OF TECH UNSEC 3.959% 07/01/38		04/11/2023	Various		94,789,750	100,000,000	100,000,000	100,000,000						100,000,000		(5,210,250)	(5,210,250)	3,087,470	07/01/2038	1.A FE
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 4.090% 09/25/35		06/01/23	Paydown		8,383	8,383	5,734	5,125		3,258		3,258		8,383				130	09/25/2035	1.A FM
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 3.374% 02/25/35		06/01/23	Paydown		59,053	59,053	54,682	55,398		3,654		3,654		59,053				823	02/25/2035	1.A FM
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 3.539% 02/25/35		06/01/23	Paydown		45,353	45,353	43,281	43,654		1,699		1,699		45,353				639	02/25/2035	1.A FM
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		05/04/2023	SG AMERICAS SECURITIES LLC		3,066,575	3,181,920	2,609,600	2,609,600						2,609,600		456,975	456,975	76,322	02/25/2035	1.A FM
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		05/01/2023	Paydown		58,045	58,045	47,605	47,605		10,440		10,440		58,045				1,234	02/25/2035	1.A FM
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.691% 09/25/33		06/01/2023	Paydown		2,592	7,824				2,592		2,592		2,592				171	09/25/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.954% 12/25/33		05/01/2023	Paydown			58,800													12/25/2033	1.A FM
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.954% 12/25/33		04/01/2023	Paydown			111,350													12/25/2033	6. FM
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		06/01/2023	Paydown		126	126	123	124		2		2		126				3	04/25/2035	3.A FM
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		06/01/2023	Paydown		665	647	397	383		272		272		654		11	11	13	04/25/2035	1.A FM
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 4.650% 04/25/36		06/01/2023	Paydown		11,167	11,167	4,834	284		10,883		10,883		11,167				167	04/25/2036	1.A FM
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		06/01/2023	Paydown		10,411	10,411	9,762	9,823		588		588		10,411				239	05/25/2034	1.A FM
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		06/01/2023	Paydown		3,006	3,006	2,292	2,728		278		278		3,006				63	06/26/2034	1.A FM
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		06/01/2023	Paydown		12,388	12,388	10,886	11,814		574		574		12,388				265	07/25/2034	1.A FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		06/01/2023	Paydown		4,370	4,370	3,775	3,482		888		888		4,370				115	05/25/2036	3.C FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		04/01/2023	Paydown		48,225	48,225	41,662	38,429		9,797		9,797		48,225				924	05/25/2036	4.A FM
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		06/20/2023	Paydown		351,225	351,225	351,225	351,225						351,225				10,611	09/20/2026	2.C PL
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		06/20/2023	Redemption 100.0000		1,877,756	1,877,756	1,877,756	1,877,756						1,877,756				40,364	09/20/2026	2.C PL
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		05/01/2023	Paydown		4	4				4		4		4					06/25/2028	1.A FM
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 4.120% 11/25/35		06/25/2023	Paydown		31,961	31,961	30,727	30,564		1,397		1,397		31,961				530	11/25/2035	1.A FM
59020U-UK-9	MLCC 2005-1 2A1 CSTR 3.577% 04/25/35		06/01/2023	Paydown		22,863	22,863	22,092	22,219		645		645		22,863				283	04/25/2035	1.A FM
591720-AA-5	METROPARK (ISELIN NJ) (SR NT) 4.356% 08/15/55		06/15/2023	Redemption 100.0000		2,171	2,171	2,219	2,218		(48)		(48)		2,171				39	08/15/2055	1.D PL
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55		06/15/2023	Redemption 100.0000		5,918	5,918	5,829	5,833		85		85		5,918				108	08/15/2055	1.D PL
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		06/15/2023	Redemption 100.0000		468,645	468,645	468,645	468,645						468,645				9,943	08/15/2031	1.B
594918-AT-1	MICROSOFT CORP SR UNSEC 2.375% 05/01/23		05/01/2023	Maturity		15,000,000	15,000,000	14,949,600	14,998,131		1,869		1,869		15,000,000				178,125	05/01/2023	1.A FE
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		06/15/2023	Redemption 100.0000		378,000	378,000	378,000	378,000						378,000				6,625	12/15/2035	1.D Z
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		04/20/2023	Redemption 100.0000		173,005	173,005	173,005	173,005						173,005				3,584	07/20/2043	1.F
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27		06/20/2023	Redemption 100.0000		466,250	466,250	460,422	438,699		27,551		27,551		466,250				15,599	06/20/2027	2.C FE
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		06/20/2023	Paydown		9,681	9,681	10,432	10,356		(675)		(675)		9,681				145	07/20/2043	1.F FE
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43		06/20/2023	Paydown		65,169	65,169	71,951	71,169		(6,000)		(6,000)		65,169				1,146	03/20/2043	1.F FE
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.470% 04/15/36		06/15/2023	Redemption 100.0000		603,857	603,857	603,857	603,857						603,857				8,209	04/15/2036	1.B
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38		06/15/2023	Redemption 100.0000		729,797	729,797	729,797	729,797						729,797				14,022	10/15/2038	2.B
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		06/15/2023	Redemption 100.0000		146,579	146,579	146,579	146,579						146,579				2,381	06/15/2035	1.B
61691J-AU-8	MSC 2017-H1 A4 SEQ 3.259% 06/15/50		05/23/2023	BARCLAYS BANK PLC		18,600,000	20,000,000	20,199,424	20,058,398		(11,382)		(11,382)		20,047,016		(1,447,016)	(1,447,016)	315,037	06/15/2050	1.A
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		06/01/2023	Paydown		418	418				418		418		418				2	04/25/2027	6. *

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 6.170% 10/25/33		06/26/2023	Paydown		49,049	49,049	45,984	47,957		1,093		1,093		49,049				1,107	10/25/2033	1.A FM
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		06/01/2023	Paydown		73,496	73,496	72,201	72,349		1,147		1,147		73,496				1,674	08/25/2034	1.D FM
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 5.190% 11/25/34		06/01/2023	Paydown		163,255	163,255	164,880	164,773		(1,518)		(1,518)		163,255				3,009	11/25/2034	1.G FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		06/01/2023	Paydown		1,169	1,169	1,162	1,163		6		6		1,169				27	11/25/2034	1.A FM
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		06/01/2023	Paydown		2,892	2,892	2,816	2,857		36		36		2,892				66	11/25/2034	1.A FM
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		06/01/2023	Paydown		8,719	8,719	3,335	2,258		6,461		6,461		8,719				38	08/25/2036	1.A FM
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.924% 08/25/36		06/01/2023	Paydown		6,095	6,095	2,298	1,556		4,539		4,539		6,095				27	08/25/2036	1.A FM
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 5.260% 02/25/37		06/26/2023	Paydown		2,101	2,101	936	818		1,283		1,283		2,101				15	02/25/2037	1.A FM
61762M-CC-3	MSBAM 2013-C10 A5 CSTR SEQ 4.200% 07/15/46		06/01/2023	Paydown		60,000,000	60,000,000	60,759,888	59,949,151		50,849		50,849		60,000,000				1,232,370	07/15/2046	1.A
61762X-AT-4	MSBAM 2013-C12 A3 SEQ 3.973% 10/15/46		06/01/2023	Paydown		1,498,433	1,498,433	1,513,388	1,497,103		1,330		1,330		1,498,433				27,896	10/15/2046	1.A
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46		06/01/2023	Paydown		14,155	14,155	14,502	14,296		(141)		(141)		14,155				235	12/15/2046	1.A
61767C-AU-2	MSBAM 2017-C33 A4 SEQ 3.337% 05/15/50		05/23/2023	BREAN MURRAY CARRET & CO. LLC.		16,772,344	18,000,000	18,179,341	18,058,315		(9,347)		(9,347)		18,048,969		(1,276,625)	(1,276,625)	290,319	05/15/2050	1.A
61768H-AV-8	MSC 2019-L2 A3 SEQ 3.806% 03/15/52		05/23/2023	BARCLAYS BANK PLC		13,955,859	15,000,000	15,149,621	15,085,747		(11,202)		(11,202)		15,074,545		(1,118,685)	(1,118,685)	275,935	03/15/2052	1.A
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 5.855% 08/25/35		06/25/2023	Paydown		93,862	93,862	87,950	90,394		3,469		3,469		93,862				1,939	08/25/2035	1.A FM
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		06/20/2023	Paydown		19,848	19,848	21,833	21,554		(1,706)		(1,706)		19,848				357	12/21/2043	1.F FE
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		06/20/2023	Paydown		182,218	182,218	182,194	182,201		16		16		182,218				2,900	06/22/2043	1.F FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		06/20/2023	Paydown		161,353	161,353	161,318	161,324		29		29		161,353				2,075	04/20/2046	1.F FE
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A 1.640% 04/22/47		06/20/2023	Paydown		215,410	215,410	214,728	214,801		609		609		215,410				1,463	04/22/2047	1.D FE
61946T-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A 1.440% 06/20/52		06/20/2023	Paydown		267,583	267,583	263,633	263,969		3,614		3,614		267,583				1,558	06/20/2052	1.D FE
62311#-AA-8	MOUNT SINAI HOSPITAL MOUNT SI SR-SEC 3.720% 01/15/51		06/15/2023	Redemption 100.0000		1,896	1,896	1,896	1,896						1,896				32	01/15/2051	1.G
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		06/15/2023	Redemption 100.0000		798,177	798,177	798,177	798,177						798,177				18,684	10/15/2031	1.D
62819#-AA-5	MUSTANG HILLS-LLC A-SR-SEC 5.150% 11/30/35		05/31/2023	Redemption 100.0000		1,166,331	1,166,331	1,166,331	1,166,331						1,166,331				30,033	11/30/2035	2.C PL
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		05/31/2023	Redemption 100.0000		426,941	426,941	426,941	426,941						426,941				6,790	01/31/2038	1.G
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		06/30/2023	Redemption 100.0000		133,190	133,190	133,190	133,190						133,190				2,546	01/31/2038	1.G
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		06/12/2023	Redemption 100.0000		319,857	319,857	319,857	319,857						319,857				5,027	03/10/2045	2.C PL
62927#-AH-9	NFL VENTURES-L.P. 2015-A-Tranche E-SR 3.860% 04/15/41		04/17/2023	Redemption 100.0000		123,665	123,665	123,665	123,665						123,665				2,387	04/15/2041	1.E FE
62927#-AR-7	NFL VENTURES-L.P. 2019-A Tranche B-SR-UNSEC 3.540% 04/15/45		04/17/2023	Redemption 100.0000		233,917	233,917	233,917	233,917						233,917				4,140	04/15/2045	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
62927#-AT-3	NFL VENTURES-L.P. SR-UNSEC 3.420% 04/15/45		04/17/2023	Redemption 100.0000		441,669	441,669	441,669	441,669						441,669				7,553	04/15/2045	1.E FE
62937A-A#-2	NPS LLC C-SR-SEC 3.939% 04/01/40		04/03/2023	Redemption 100.0000		695,302	695,302	695,302	695,302						695,302				13,694	04/01/2040	2.A
63615#-AD-3	NAT FOOTBALL LEAGUE A-SR 5.600% 03/31/24		04/17/2023	Redemption 100.0000		1,760,747	1,760,747	1,760,747	1,760,747						1,760,747				49,301	03/31/2024	1.E FE
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		06/15/2023	Redemption 100.0000		196,456	196,456	196,456	196,456						196,456				3,694	08/15/2038	2.B
63941C-AC-7	NAVIENT STUDENT LOAN TRUST SERIES 2019-D CLASS A2B 144A 6.243% 12/15/59		06/15/2023	Paydown		187,787	187,787	183,562	183,722		4,065		4,065		187,787				4,464	12/15/2059	1.A FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		06/30/2023	Redemption 100.0000		473,102	473,102	473,102	473,102						473,102				14,690	06/30/2027	1.F PL
64116#-AC-7	NETRALITY PROP-LP 5.110% 04/06/23		04/06/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				638,750	04/06/2023	2.C PL
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		06/05/2023	Redemption 100.0000		197,420	197,420	197,420	197,414		6		6		197,420				3,086	02/05/2034	1.D
64352V-EE-7	NCHET 2003-5 A1GA STEP AFC SEQ AS 4.804% 11/25/33		06/01/2023	Paydown		332,284	332,284	325,091	327,420		4,865		4,865		332,284				7,162	11/25/2033	1.A FM
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS 4.676% 08/25/35		06/01/2023	Paydown		258,677	258,677	258,660	258,319		358		358		258,677				5,112	08/25/2035	1.A FM
647551-B@-8	NEW MOUNTAIN FINANCE CORP 2018B-SR-UNSEC 5.360% 06/28/23		06/28/2023	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				2,553,444	06/28/2023	2.C PL
64939#-AA-6	NY ANIMAL SHELTER LEASE-BKD PT SR-SEC 4.430% 06/15/52		06/15/2023	Redemption 100.0000		311,343	311,343	311,343	311,343						311,343				5,750	06/15/2052	1.C
64948#-AA-5	NYC DHS NY FULTON RE-ENTRY FA 6.750% 01/15/43		06/15/2023	Redemption 100.0000		53,929	53,929	54,139			(211)		(211)		53,929				2,394	01/15/2043	4.B Z
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 4.000% 01/15/43		06/15/2023	Redemption 100.0000		136,543	136,543	137,033	(93,653)		105		105		136,543				(2,825)	01/15/2043	1.C
64952W-EG-4	NEW YORK LIFE GLOBAL FDG SERIES 144A 1.850% 08/01/31		04/10/2023	JP MORGAN SECURITIES		13,841,344	17,098,000	14,234,598	14,399,673		73,668		73,668		14,473,341		(631,997)	(631,997)	220,540	08/01/2031	1.A FE
649840-CM-5	NY STATE ELECTRIC & GAS SR UNSEC 5.750% 05/01/23		05/01/2023	Maturity		10,000,000	10,000,000	9,821,237	9,994,825		5,175		5,175		10,000,000				287,500	05/01/2023	1.G FE
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23		05/01/2023	Redemption 100.0000		613,939	613,939	627,761	614,135		(197)		(197)		613,939				16,376	05/15/2023	1.D
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		06/28/2023	Redemption 100.0000		262,392	262,392	262,392	262,392						262,392				6,316	06/28/2030	1.C
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		06/01/2023	Paydown		8,350	8,350	8,057	7,153		1,197		1,197		8,350				361	07/25/2024	1.A FM
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		06/05/2023	Paydown		431,242	431,242	431,242	431,242						431,242				9,615	02/03/2032	1.G PL
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		05/03/2023	Redemption 100.0000		857,737	857,737	857,737	857,737						857,737				14,133	02/03/2032	1.G PL
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799% 02/03/32		06/05/2023	Paydown		70,527	70,527	70,527	70,527						70,527				3,428	02/03/2032	4.B PL
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH SR-SEC 4.200% 05/01/30		05/01/2023	Redemption 100.0000		1,486,400	1,486,400	1,486,400	1,486,400						1,486,400				31,214	05/01/2030	1.G
664397-AK-2	EVERSOURCE ENERGY SR UNSEC 2.800% 06/01/23		05/01/2023	Maturity		5,125,000	5,125,000	4,963,921	5,118,779		4,784		4,784		5,123,562		1,438	1,438	71,750	06/01/2023	2.A FE
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		06/15/2023	Redemption 100.0000		644,015	644,015	644,015	644,015						644,015				12,369	10/15/2030	2.A
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		06/15/2023	Redemption 100.0000		74,953	74,953	74,953	74,953						74,953				1,271	10/15/2030	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		05/09/2023	Paydown		169,915	169,915	169,876	169,895		20		20		169,915				2,669	02/09/2030	1.G PL
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		05/09/2023	Paydown		174,221	174,221	168,062	170,882		3,339		3,339		174,221				2,795	02/09/2030	3.C PL
67103H-AD-9	O'REILLY AUTOMOTIVE INC SR UNSEC 3.850% 06/15/23		06/15/2023	Maturity		32,265,000	32,265,000	32,088,982	32,252,701		12,299		12,299		32,265,000				621,101	06/15/2023	2.A FE
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		06/20/2023	Paydown		21,412	21,412	21,404	21,405		6		6		21,412				212	11/20/2051	1.A FE
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		06/15/2023	Redemption 100.0000		99,461	99,461	99,461	99,461						99,461				1,659	02/15/2041	1.E PL
68235P-AE-8	ONE GAS INC SR UNSEC 3.610% 02/01/24		05/18/2023	KEYBANC CAPITAL MARKETS		12,265,712	12,425,000	12,425,000	12,425,000						12,425,000		(159,289)	(159,289)	362,572	02/01/2024	1.G FE
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-1A CLASS A 144A 3.840% 05/14/32		05/30/2023	WELLS FARGO		1,030,704	1,036,535	1,036,456	1,036,481		17		17		1,036,497		(5,793)	(5,793)	18,464	05/14/2032	1.A FE
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-1A CLASS A 144A 3.840% 05/14/32		06/14/2023	Paydown		1,804,220	1,804,220	1,804,083	1,804,126		95		95		1,804,220				27,854	05/14/2032	1.A FE
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		06/15/2023	Redemption 100.0000		1,585,162	1,585,162	1,585,162	1,585,162						1,585,162				25,000	04/15/2030	1.B
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC 3.500% 09/25/50		06/25/2023	Redemption 100.0000		388,607	388,607	388,607	388,607						388,607				5,669	09/25/2050	1.F FE
68377B-AC-1	OPORTUN FUNDING LLC SERIES 2021-A CLASS C 144A 3.440% 03/08/28		06/08/2023	Paydown		369,572	369,572	369,528	369,544		28		28		369,572				5,241	03/08/2028	2.C FE
68377X-AA-7	OPORTUN FUNDING LLC SERIES 2022-1 CLASS A 144A 3.250% 06/15/29		06/15/2023	Paydown		1,850,869	1,850,869	1,845,749	1,847,311		3,557		3,557		1,850,869				27,518	06/15/2029	1.D FE
68377X-AA-7	OPORTUN FUNDING LLC SERIES 2022-1 CLASS A 144A 3.250% 06/15/29		04/15/2023	Paydown		1,052,541	1,052,541	1,049,630	1,050,518		2,023		2,023		1,052,541				11,403	06/15/2029	1.F FE
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		06/30/2023	Redemption 100.0000		354,177	354,177	354,177	354,177						354,177				6,732	10/31/2039	2.C
690872-AB-2	OWENS-BROCKWAY CO.GUARNT 5.375% 01/15/25		05/23/2023	TENDER SALE		17,311,400	17,140,000	17,140,000	17,140,000						17,140,000		171,400	171,400	565,560	01/15/2025	4.B FE
69335P-DQ-5	PFS FINANCING CORP SERIES 2020-A CLASS B 144A 1.770% 06/15/25		06/15/2023	Paydown		181,000	181,000	176,023	178,452		2,548		2,548		181,000				1,602	06/15/2025	1.F FE
69337N-AC-2	PHHMC 2007-3 A3 CSTR SUP AD AS 4.270% 06/18/37		06/01/2023	Paydown		526	526	475	485		41		41		526				9	06/18/2037	1.A FM
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		06/18/2023	Redemption 100.0000		47,667	47,667	47,667	47,665		2		2		47,667				1,367	12/18/2034	2.B
69363P-AC-4	PSNH 2018-1 A3 SEQ 3.814% 02/01/35		05/17/2023	SG AMERICAS SECURITIES LLC		9,498,438	10,000,000	9,999,741	10,000,347		(212)		(212)		10,000,135		(501,698)	(501,698)	305,120	02/01/2035	1.A FE
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		06/15/2023	Redemption 100.0000		579,589	579,589	579,589	579,589						579,589				14,642	12/15/2028	2.B
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		04/04/2023	Redemption 100.0000															(1,477)	03/31/2054	2.C Z
69398#-AA-9	PACEWELL 2-LLC 4.040% 09/22/48		05/10/2023	Redemption 100.0000		604,102	604,102	604,102	604,102						604,102				12,203	09/22/2048	1.C Z
69398#-AB-7	PACEWELL 2-LLC SR-UNSEC 4.040% 09/22/48		05/10/2023	Paydown		483,282	483,282	483,282	483,282						483,282				9,762	09/22/2048	1.C Z
69398#-AC-5	PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48		05/10/2023	Paydown		241,641	241,641	241,641	241,641						241,641				5,099	09/22/2048	1.C Z
69398#-AD-3	PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48		05/10/2023	Paydown		483,282	483,282	483,282	483,282						483,282				10,391	09/22/2048	1.C Z
69410*-AA-7	PACEWELL 3-LLC SR-SEC 4.690% 05/10/50		05/10/2023	Redemption 100.0000		64,672	64,672	64,672	64,672						64,672				1,541	05/10/2050	1.E
69410*-AB-5	PACEWELL 3-LLC A-2-SR-SEC 4.750% 05/10/50		05/10/2023	Redemption 100.0000		64,671	64,671	64,671	64,671						64,671				1,536	05/10/2050	1.E
69410*-AC-3	PACEWELL 3-LLC A-3-SR-SEC 4.810% 05/10/50		05/10/2023	Redemption 100.0000		48,504	48,504	48,504	48,504						48,504				1,180	05/10/2050	1.E PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
69410*-AF-6	PACEWELL 3-LLC A-3B-SR-SEC 4.300% 05/10/50		05/10/2023	Redemption 100.0000		48,504	48,504	48,504	48,504						48,504				1,055	05/10/2050	1.E PL
69410*-AG-4	PACEWELL 3-LLC A-4-SR-SEC 4.350% 05/10/50		05/10/2023	Redemption 100.0000		64,671	64,671	64,671	64,671						64,671				1,407	05/10/2050	1.E
69410*-AH-2	PACEWELL 3-LLC A-5-SR-UNSEC 4.250% 05/01/51		05/10/2023	Redemption 100.0000		194,735	194,735	194,735	194,735						194,735				4,187	05/01/2051	1.E
69410*-AK-5	PACEWELL 3-LLC A-7-SR-UNSEC 4.100% 05/01/51		05/10/2023	Redemption 100.0000		162,880	162,880	162,880	162,880						162,880				3,378	05/01/2051	1.E PL
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC 4.150% 05/01/51		05/10/2023	Paydown		165,686	165,686	165,686	178,470		(12,784)		(12,784)		165,686				3,628	05/01/2051	1.E PL
69410*-AM-1	PACEWELL 3 LLC 4.200% 05/01/51		05/10/2023	Paydown		165,686	165,686	165,686	165,686						165,686				3,452	05/01/2051	1.E PL
69410*-AN-9	PACEWELL 3 LLC A-10-SR-UNSEC 4.000% 05/01/51		05/10/2023	Redemption 100.0000		66,959	66,959	66,959	66,959						66,959				4,164	05/01/2051	1.E
69410*-AP-4	PACEWELL 3-LLC 4.400% 05/10/55		05/10/2023	Redemption 100.0000		287,732	287,732	287,732	287,732						287,732				102	05/10/2055	1.E PL
69410*-AQ-2	PACEWELL 3-LLC 4.000% 05/10/55		05/10/2023	Redemption 100.0000		334,862	334,862	334,862	334,862						334,862				191	05/10/2055	1.E PL
69421*-AA-4	PACE EQUITY 2020-1 SR-UNSEC 4.350% 06/30/53		06/15/2023	Paydown		213,750	213,750	213,750	213,750						213,750				4,649	06/30/2053	1.E PL
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC 4.400% 06/30/53		06/15/2023	Paydown		197,477	197,477	197,477	197,477						197,477				4,344	06/30/2053	1.E PL
69421*-AC-0	PACE EQUITY 2020-1 4.450% 06/30/53		06/15/2023	Redemption 100.0000		277,464	277,464	277,464	277,464						277,464				6,173	06/30/2053	1.E PL
69421*-AD-8	PACE EQUITY PACE EQUIRY 2020 SERIES A-4 4.500% 06/30/53		06/15/2023	Paydown		237,778	237,778	237,778	237,778						237,778				5,349	06/30/2053	1.C PL
69421*-AE-6	PACE EQUITY 2020-1 A-5-SR-UNSEC 4.100% 06/30/53		06/15/2023	Redemption 100.0000		455,025	455,025	455,025	455,025						455,025				10,361	06/30/2053	1.E PL
69421*-AF-3	PACE EQUITY 2020-1 4.200% 06/30/53		06/15/2023	Paydown		1,038,440	1,038,440	1,038,440	747,589						1,038,440				20,280	06/30/2053	1.C PL
70215@-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC 3.780% 10/15/30		04/17/2023	Redemption 100.0000		145,390	145,390	146,844	146,720		(1,329)		(1,329)		145,390				2,748	10/15/2030	2.A
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		06/01/2023	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				6,537	12/30/2024	4.A PL
70338A-10-3	PATRNL 5.646 08/17/20 5.646% 11/17/23		04/18/2023	Redemption 100.0000		(596,356)	(596,356)	(574,267)	(596,356)						(596,356)					11/17/2023	1.F FE
70338C-10-9	PATRONS LEGACY 2004 I SERIES 144A 6.673% 05/04/54		04/04/2023	Redemption 100.0000		(317,780)	(317,780)	(328,902)	(317,780)						(317,780)					05/04/2054	2.A FE
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		06/15/2023	Redemption 102.9900		319,243	309,975	309,975	309,975		9,268		9,268		319,243				6,770	08/15/2027	2.A
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.279% 11/15/44		05/15/2023	Redemption 100.0000		164,279	164,279	161,201	161,848		2,431		2,431		164,279				4,336	11/15/2044	1.F PL
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		04/24/2023	Redemption 100.0000		666	666	798	1,084		(418)		(418)		666				25	11/01/2043	2.B PL
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		05/24/2023	Redemption 100.0000		382	382	457	621		(240)		(240)		382				14	11/01/2043	2.B Z
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 4.935% 11/01/43		04/24/2023	Redemption 100.0000		32,630	32,630	33,836	33,405		(775)		(775)		32,630				403	11/01/2043	1.C PL
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 4.935% 11/01/43		06/28/2023	Redemption 100.0000		48,047	48,047	49,823	49,189		(1,141)		(1,141)		48,047				593	11/01/2043	1.C Z

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		04/06/2023	Redemption 100.0000		54,172	54,172	56,232	54,172						54,172				1,107	09/02/2051	1.C PL
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		06/16/2023	Redemption 100.0000		242,530	242,530	251,753	242,530						242,530				5,557	09/02/2051	1.C Z
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		04/01/2023	Paydown		691	691	850	976		(285)		(285)		691				14	09/02/2051	2.B PL
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		05/24/2023	Paydown		402	402	494	568		(166)		(166)		402				8	09/02/2051	2.B Z
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		06/28/2023	Redemption 100.0000		863	863	1,061	1,219		(356)		(356)		863				18	09/02/2051	2.B Z
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		04/06/2023	Paydown		414	414	436	435		(21)		(21)		414				13	11/15/2051	2.B PL
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		05/24/2023	Paydown		4,395	4,395	4,626	4,615		(220)		(220)		4,395				138	11/15/2051	2.B Z
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		05/25/2023	Paydown		2,531	2,531	2,572	2,794		(263)		(263)		2,531				67	11/15/2051	2.B Z
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		06/29/2023	Redemption 100.0000		411	411	418	454		(43)		(43)		411				11	11/15/2051	2.B Z
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB 4.248% 11/15/47		06/28/2023	Paydown		144,154	144,154	149,373	148,730		(4,576)		(4,576)		144,154				3,170	11/15/2047	1.C Z
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		05/12/2023	Paydown		20,596	20,596	21,103	21,084		(488)		(488)		20,596				419	09/02/2052	1.C Z
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		04/03/2023	Redemption 100.0000		14,945	14,945	14,945	15,130		(185)		(185)		14,945				197	09/02/2052	2.B PL
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		05/25/2023	Redemption 100.0000		293	293	293	297		(4)		(4)		293				4	09/02/2052	2.B Z
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		06/15/2023	Paydown					(9)											03/31/2048	2.B PL
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		06/15/2023	Redemption 0.0000					(9)											03/31/2048	2.B PL
71680@-BP-0	PETROS PACE FINANCE 2020-2 SUB 5.153% 09/30/53		04/04/2023	Redemption 100.0000		13,172	13,172	13,172	13,172						13,172				172	09/30/2053	2.B Z
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40		06/20/2023	Paydown		240,062	240,062	248,224	246,978		(6,916)		(6,916)		240,062				12,480	12/20/2040	1.F PL
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40		06/20/2023	Redemption 100.0000		240,062	240,062	248,224	246,978		(6,916)		(6,916)		240,062				6,188	12/20/2040	1.F PL
717081-DH-3	PFIZER INC SR UNSEC 3.000% 06/15/23		06/15/2023	Maturity		28,850,000	28,850,000	28,660,718	28,840,064		9,936		9,936		28,850,000				432,750	06/15/2023	1.E FE
718547-AE-2	PHILLIPS 66 CO SERIES 144A 3.550% 10/01/26		05/05/2023	Tax Free Exchange		29,372,330	30,000,000	29,203,650	29,314,499		57,832		57,832		29,372,330				633,083	10/01/2026	2.A FE
718547-AL-6	PHILLIPS 66 SERIES 144A 4.680% 02/15/45		05/05/2023	Tax Free Exchange		4,246,814	4,300,000	4,245,158	4,246,341		473		473		4,246,814				145,340	02/15/2045	2.A FE
718547-AN-2	PHILLIPS 66 SERIES 144A 4.900% 10/01/46		05/05/2023	Tax Free Exchange		19,249,068	18,975,000	19,254,692	19,251,300		(2,231)		(2,231)		19,249,068				552,700	10/01/2046	2.A FE
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		06/15/2023	Redemption 100.0000		131,671	131,671	131,671	131,671						131,671				2,563	08/15/2040	1.B
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		06/15/2023	Paydown		193,089	193,089	193,087	193,088		1		1		193,089				2,943	06/15/2044	2.C FE
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		06/05/2023	Paydown		23,393	23,393	21,905	21,905						21,905		1,487	1,487	546	09/05/2048	2.C FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		06/05/2023	Paydown		112,948	112,948	93,358	93,358						93,358		19,590	19,590	2,179	12/05/2049	2.C FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER L SERIES 2022-1A CLASS A2II 144A 4.008% 12/05/51		06/05/2023	Paydown		40,600	40,600	40,547	40,552		48		48		40,600				814	12/05/2051	2.C FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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 PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63		05/01/2023	Redemption 100.0000		120,997	120,997	120,997	120,997						120,997				3,206	10/31/2063	2.B
73054#-AA-6	Las Colinas 2022 Ground Lease 4.095% 02/15/57		06/15/2023	Redemption 100.0000		5,075	5,075	5,176	5,174		(99)		(99)		5,075				86	02/15/2057	1.A PL
73102Q-AA-4	POLAR TANKERS INC CO.GUARNT 5.951% 05/10/37		05/10/2023	Redemption 100.0000		999,626	999,626	988,243	993,835		5,791		5,791		999,626				29,744	05/10/2037	1.F FE
73316P-GJ-3	POPLR 2005-5 AF5 STEP AFC AS 3.490% 11/25/35		04/10/2023	BTIG L.L.C.		16,038,225	17,970,000	14,828,431	16,035,067		74,451		74,451		16,109,518		(71,293)	(71,293)	243,309	11/25/2035	1.A FM
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		06/17/2023	Redemption 100.0000		210,363	210,363	210,363	210,363						210,363				5,263	06/15/2033	1.F
73971#-AA-6	PRAIRIE WIND TRANSMISSION-LLC SR-SEC 3.680% 12/01/44		06/01/2023	Redemption 100.0000		750,285	750,285	750,285	750,285						750,285				13,805	12/01/2044	1.G
74101#-AB-5	PRESIDIO FINANCE LLC SR-UNSEC 5.807% 12/20/36		06/20/2023	Redemption 100.0000		3,500,310	3,500,310	3,500,310	3,500,310						3,500,310				87,270	12/20/2036	2.A PL
74101#-AC-3	PRESIDIO FINANCE LLC 10.762% 12/20/36		06/20/2023	Redemption 100.0000		219,421	219,421	219,421	219,421						219,421				9,035	12/20/2036	3.B PL
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		06/01/2023	Paydown		19,162	29,672	29,342	29,433		157		157		29,589		(10,427)	(10,427)	676	10/25/2035	3.C FM
74251V-AA-0	PRINCIPAL FINANCIAL GRP CO.GUARNT 6.050% 10/15/36		04/24/2023	BARCLAYS BANK PLC		20,529,855	19,500,000	10,046,010	11,592,285		70,702		70,702		11,662,987		8,866,868	8,866,868	616,680	10/15/2036	1.G FE
74251V-AH-5	PRINCIPAL FINANCIAL GRP CO.GUARNT 3.125% 05/15/23		05/15/2023	Maturity		19,850,000	19,850,000	19,826,663	19,849,042		958		958		19,850,000				310,156	05/15/2023	1.G FE
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		06/15/2023	Redemption 100.0000		482,994	482,994	482,994	482,994						482,994				7,585	11/15/2039	1.D
74340X-CB-5	PROLOGIS LP 2.250% 01/15/32		04/13/2023	WELLS FARGO		15,828,664	19,225,000	14,995,173	15,080,379		104,729		104,729		15,185,107		643,557	643,557	324,908	01/15/2032	1.G FE
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40		06/12/2023	Redemption 100.0000		535,922	535,922	535,922	535,922						535,922				9,085	07/10/2040	1.D
745867-AW-1	PULTEGROUP INC CO.GUARNT 5.500% 03/01/26		06/06/2023	BARCLAYS BANK PLC		15,000,300	15,000,000	15,000,000	15,000,000						15,000,000		300	300	634,792	03/01/2026	2.B FE
745867-AX-9	PULTEGROUP INC CO.GUARNT 5.000% 01/15/27		06/06/2023	BARCLAYS BANK PLC		4,956,900	5,000,000	4,775,000	4,879,898		11,715		11,715		4,891,613		65,287	65,287	224,306	01/15/2027	2.B FE
74615J-AA-8	PURCHASING POWER FUNDING SERIES 2021-A CLASS A 144A 1.570% 10/15/25		06/15/2023	Paydown		5,221,366	5,221,366	5,205,725	5,214,686		6,680		6,680		5,221,366				38,793	10/15/2025	1.C FE
746245-A*-0	PUREWEST FUNDING LLC 4.827% 12/19/36		06/20/2023	Redemption 100.0000		1,781,033	1,781,033	1,781,033	1,781,033						1,781,033				42,985	12/19/2036	1.G FE
746245-A*-0	PUREWEST FUNDING LLC 4.827% 12/19/36		05/20/2023	Redemption 100.0000		3,708,832	3,708,832	3,708,832	3,708,832						3,708,832				67,194	12/19/2036	2.A FE
746246-AB-3	PureWest Funding II LLC 6.300% 12/01/37		06/05/2023	Redemption 100.0000		1,222,258	1,222,258	1,222,258	1,222,258						1,222,258				37,385	12/01/2037	2.A FE
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		05/10/2023	Redemption 100.0000		6,165,581	6,165,581	6,165,581	6,165,581						6,165,581				344,863	04/10/2026	2.C PL
74834L-AX-8	QUEST DIAGNOSTICS INC SR UNSEC 3.500% 03/30/25		05/23/2023	WELLS FARGO		64,290,516	66,300,000	66,317,182	66,307,317		(3,019)		(3,019)		66,304,298		(2,013,782)	(2,013,782)	1,506,021	03/30/2025	2.B FE
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		06/01/2023	Paydown		53,303	67,368	43,246	43,180		19,137		19,137		62,317		(9,014)	(9,014)	1,754	09/25/2036	1.A FM
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		06/01/2023	Paydown		76,190	85,407	59,971	61,639		21,215		21,215		82,855		(6,665)	(6,665)	1,820	06/25/2036	1.A FM
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		06/01/2023	Paydown		152,962	171,468	125,530	129,249		37,686		37,686		166,935		(13,973)	(13,973)	3,654	06/25/2036	1.A FM
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		06/01/2023	Paydown		118,856	128,803	91,848	96,617		29,694		29,694		126,311		(7,456)	(7,456)	3,221	07/25/2036	1.A FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		06/01/2023	Paydown		98,951	123,758	94,660	94,660		23,266		23,266		117,926		(18,975)	(18,975)	3,574	09/25/2036	1.A FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		06/01/2023	Paydown		8,308	15,127	8,719	9,202		3,252		3,252		12,455		(4,146)	(4,146)	323	02/25/2037	1.A FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		06/01/2023	Paydown		79,688	104,465	65,842	63,964		30,918		30,918		94,883		(15,195)	(15,195)	2,717	08/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		06/01/2023	Paydown		72,444	94,968	59,607	61,654		25,432		25,432		87,086		(14,642)	(14,642)	2,371	08/25/2036	1.A FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		06/01/2023	Paydown		87,861	101,854	56,689	54,028		41,226		41,226		95,254		(7,393)	(7,393)	2,418	03/25/2037	1.A FM
75101#-AC-0	RAISA FDG-LLC 5.050% 08/15/37		06/15/2023	Paydown		521,935	521,935	521,935	521,935						521,935				10,563	08/15/2037	1.F PL
75101#-AE-6	RAISA FDG-LLC 9.327% 08/15/37		06/15/2023	Paydown		139,571	139,571	139,571	139,571						139,571				5,410	08/15/2037	3.C PL
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26		06/12/2023	Redemption 100.0000		1,592,500	1,592,500	1,592,500	1,592,500						1,592,500				70,843	09/12/2026	2.B Z
75458*-AA-7	RAYBURN COUNTRY ELECTRIC COOP- SR-SEC 3.110% 06/15/50		06/15/2023	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				6,220	06/15/2050	2.C
75731#-AA-2	REDDING CALIF VA LEASE BACKED 4.107% 09/15/41		06/15/2023	Redemption 100.0000		299,135	299,135	299,136	299,135		(1)		(1)		299,135				5,084	09/15/2041	1.C PL
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		06/20/2023	Paydown		62,581	62,581	62,572	62,572		9		9		62,581				416	11/20/2056	1.A FE
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 5.910% 05/25/34		06/26/2023	Paydown		51,979	51,979	41,616	45,628		6,351		6,351		51,979				673	05/25/2034	1.A FM
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.558% 07/25/34		06/01/2023	Paydown		426,667	426,667	426,667	426,667						426,667				6,529	07/25/2034	1.A FM
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 5.300% 05/25/36		05/19/2023	GOLDMAN SACHS & COMPANY		4,559,538	8,888,530	5,585,833	4,510,897		(88,056)		(88,056)		4,422,841		136,697	136,697	255,393	05/25/2036	1.A FM
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 5.300% 05/25/36		05/01/2023	Paydown		12,307	12,307	7,734	6,246		6,061		6,061		12,307				305	05/25/2036	1.A FM
760759-AM-2	REPUBLIC SERVICES INC SR UNSEC 4.750% 05/15/23		05/15/2023	Maturity		13,636,000	13,636,000	13,600,001	13,634,569		1,431		1,431		13,636,000				323,855	05/15/2023	2.B FE
760759-AX-8	REPUBLIC SERVICES INC 1.450% 02/15/31		05/18/2023	DEUTSCHE BANK SECURITIES INCOR		7,895,000	10,000,000	8,532,000	8,645,232		56,664		56,664		8,701,897		(806,897)	(806,897)	111,569	02/15/2031	2.A FE
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.928% 10/25/31		06/01/2023	Paydown		8,934	46,327	10,287	11,795		6,724		6,724		18,519		(9,585)	(9,585)	1,387	10/25/2031	1.A FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		06/01/2023	Paydown		8,163	8,163	2,173	2,173		5,990		5,990		8,163				194	04/25/2035	1.A FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 07/25/23		05/01/2023	Paydown			3	3	3						3		(3)	(3)		07/25/2023	5.A FM
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33		06/01/2023	Paydown		230,123	230,123	228,713	229,167		956		956		230,123				4,547	09/25/2033	1.A FM
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS 4.375% 06/25/34		05/01/2023	Paydown		48,917	48,917	48,426	48,652		265		265		48,917				801	06/25/2034	1.A FM
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		06/01/2023	Paydown		156,246	189,400	106,981	105,656		69,101		69,101		174,758		(18,512)	(18,512)	4,394	06/25/2035	1.A FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 5.500% 08/25/35		06/25/2023	Paydown		61,195	62,100	35,551	35,945		25,778		25,778		61,723		(528)	(528)	1,666	08/25/2035	1.A FM
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		06/01/2023	Paydown		73,973	75,068	42,294	38,394		36,139		36,139		74,534		(561)	(561)	1,828	08/25/2035	1.A FM
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		06/01/2023	Paydown		97,527	105,439	66,411	71,196		31,687		31,687		102,883		(5,356)	(5,356)	2,661	12/25/2035	1.A FM
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		06/01/2023	Paydown		54,017	57,259	31,732	31,155		24,629		24,629		55,784		(1,766)	(1,766)	1,358	03/25/2036	1.A FM
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		05/01/2023	Paydown		80,540	80,540	80,993	80,677		(136)		(136)		80,540				1,831	12/25/2034	1.A FM
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 4.342% 09/25/35		06/01/2023	Paydown		2,701	2,929	2,199	1,598		1,225		1,225		2,823		(122)	(122)	49	09/25/2035	1.A FM
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		06/01/2023	Paydown		45,210	45,210	45,379	45,214		(4)		(4)		45,210				1,129	09/25/2034	1.A FM
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		06/15/2023	Redemption 100.0000		588,013	588,013	593,893	589,142		(1,130)		(1,130)		588,013				15,539	11/15/2024	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		06/01/2023	Paydown		8,858	13,987	9,179	9,179		3,045		3,045		12,224		(3,366)	(3,366)	412	04/25/2036	1.A FM
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		05/31/2023	Redemption 100.0000		65,649	65,649	65,649	65,649						65,649				1,658	06/30/2025	2.C PL
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		04/22/2023	Redemption 100.0000		640,667	640,667	645,013	641,294		(626)		(626)		640,667				42,224	07/06/2024	3.C FE
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28		04/06/2023	Redemption 100.0000		196,470	196,470	196,470	196,470						196,470				8,055	04/06/2028	3.C FE
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC 4.389% 04/15/56		06/15/2023	Redemption 100.0000		846	846	863	862		(16)		(16)		846				17	04/15/2056	1.D PL
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS 4.802% 04/10/37		06/12/2023	Paydown		2,378,333	2,378,333	2,378,333	2,378,333						2,378,333				51,998	04/10/2037	2.B Z
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS 4.802% 04/10/37		04/10/2023	Redemption 100.0000		1,285,333	1,285,333	1,285,333	1,285,333						1,285,333				20,574	04/10/2037	2.B PL
77775*-BW-0	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 7.910% 04/01/27		04/03/2023	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
77862U-AA-6	ROSY 2018-1 A1 SEQ 6.250% 12/15/25		04/01/2023	Paydown			(22,000,000)	(22,000,000)	(22,000,000)						(22,000,000)		22,000,000	22,000,000		12/15/2025	1.F FE
77862U-AA-6	ROSY 2018-1 A1 SEQ 6.250% 12/15/25		04/01/2023	Tax Free Exchange		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				343,750	12/15/2025	1.F FE
77862U-AB-4	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2 144A 8.443% 12/15/25		04/01/2023	Paydown		(7,000,000)	(7,000,000)	(7,002,529)	(5,908,013)		2,447		2,447		(7,000,000)				32,912	12/15/2025	1.F FE
77862U-AB-4	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2 144A 8.443% 12/15/25		04/01/2023	Tax Free Exchange		7,002,315	7,000,000	7,002,529	5,908,013		(132)		(132)		7,002,315				230,382	12/15/2025	1.F FE
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		04/25/2023	Paydown		46,250	46,250	46,250	46,250						46,250				1,206	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE SERIES 2022-1 CLASS A2 144A 5.500% 07/25/52		04/25/2023	Paydown		6,563	6,563	6,389	6,410		153		153		6,563				180	07/25/2052	2.C FE
78433L-AD-8	SCE RECOVERY FUNDING LLC SERIES A-1 1.977% 11/15/28		05/15/2023	Redemption 100.0000		564,917	564,917	564,896	564,917						564,917				5,584	11/15/2028	1.A FE
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		06/15/2023	Redemption 100.0000		435,060	435,060	435,060	435,060						435,060				6,307	05/15/2036	1.G
78445G-AD-5	SLMA 2008-8 A4 FLT 6.896% 05/25/23		04/25/2023	Paydown		2,969,441	2,969,441	2,969,441	2,969,441						2,969,441				91,357	05/25/2023	6. FE
78448P-AE-0	SMB 2015-A B SUB 3.500% 10/16/45		06/15/2023	Paydown		476,015	476,015	452,183	463,925		12,090		12,090		476,015				8,330	10/16/2045	1.B FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46		06/15/2023	Paydown		171,600	171,600	171,594	171,595		5		5		171,600				1,740	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A 3.422% 06/15/46		06/15/2023	Paydown		54,600	54,600	44,173	44,173		10,427		10,427		54,600				779	06/15/2046	2.B FE
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		06/15/2023	Paydown		884,302	884,302	884,141	884,216		86		86		884,302				12,716	02/15/2036	1.A FE
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS 3.732% 10/25/37		06/01/2023	Paydown		101,915	101,915	93,762	94,471		7,444		7,444		101,915				1,558	10/25/2037	1.A FM
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 30.000% 03/31/37		06/30/2023	Redemption 100.0000		349,837	349,837	349,837	349,837						349,837				6,305	03/31/2037	2.A
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		06/05/2023	Redemption 100.0000		276,841	276,841	276,841	276,841						276,841				4,640	01/05/2029	1.B PL
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		06/15/2023	Redemption 100.0000		333,418	333,418	335,085	334,732		(1,314)		(1,314)		333,418				7,522	12/15/2039	1.E
78486*-AF-6	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC 4.000% 12/03/53		06/03/2023	Redemption 100.0000		54,479	54,479	54,479	54,479						54,479				2,172	12/03/2053	1.C PL
78520E-A@-5	SABEY DATA CENTER ISSUER LLC 6.000% 06/20/47		05/22/2023	Paydown		310,000	310,000	305,916	305,966		4,034		4,034		310,000				4,650	06/20/2047	2.B FE
785592-AM-8	SABINE PASS LIQUEFACTION SR SEC 5.625% 03/01/25		04/12/2023	BARCLAYS BANK PLC		16,374,475	16,250,000	16,332,850	16,271,475		(3,026)		(3,026)		16,268,449		106,026	106,026	566,211	03/01/2025	2.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
785592-AS-5	SABINE PASS LIQUEFACTION SR SEC 5.000% 03/15/27		04/12/2023	BARCLAYS BANK PLC		40,003,600	40,000,000	39,699,124	39,853,888		8,879		8,879		39,862,767		140,833	140,833	1,161,111	03/15/2027	2.B FE
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36		06/15/2023	Redemption 100.0000		288,977	288,977	288,977	288,977						288,977				5,264	09/15/2036	1.B
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		06/01/2023	Paydown		1,658	1,658	1,563	1,650		8		8		1,658				50	12/25/2027	1.A FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		06/01/2023	Paydown		5,482	5,482	5,365	5,408		74		74		5,482				174	12/25/2027	1.A FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		06/01/2023	Paydown		40,685	40,685	29,729	29,729		10,956		10,956		40,685				1,382	06/25/2028	1.A FM
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 6.171% 08/25/31		06/15/2023	Paydown		38,144	38,144	37,583	36,904		1,240		1,240		38,144				720	08/25/2031	1.A FM
80257*-AA-0	Santa Rosa VA LLC 3.030% 01/15/42		06/15/2023	Redemption 100.0000		174,415	174,415	174,415	174,415						174,415				2,193	01/15/2042	1.D PL
80282K-AP-1	SANTANDER HOLDINGS USA SR UNSEC 4.400% 07/13/27		05/19/2023	BARCLAYS BANK PLC		22,698,003	24,125,000	24,382,780	24,258,462		(11,134)		(11,134)		24,247,327		(1,549,325)	(1,549,325)	857,372	07/13/2027	2.A FE
80282K-AW-6	SANTANDER HOLDINGS USA SR UNSEC 3.500% 06/07/24		04/12/2023	BARCLAYS BANK PLC		14,687,275	15,125,000	15,111,993	15,121,043		766		766		15,121,809		(434,534)	(434,534)	186,266	06/07/2024	2.A FE
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		06/15/2023	Redemption 100.0000		369,490	369,490	369,490	369,490						369,490				5,822	08/15/2035	1.G
805564-FK-2	SAST 2000-1 MF2 MEZ STEP AFC NAS 9.230% 02/25/30		06/01/2023	Paydown		27,434	27,434	27,434	27,434						27,434				524	02/25/2030	1.A FM
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		06/12/2023	Redemption 100.0000		222,364	222,364	230,270	224,720		(2,355)		(2,355)		222,364				5,475	07/10/2029	2.B
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 5.982% 08/20/34		06/20/2023	Paydown		36,507	36,507	34,728	34,978		1,530		1,530		36,507				798	08/20/2034	1.A FM
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		06/01/2023	Paydown		699	699	714	709		(10)		(10)		699				7	12/25/2042	1.A FM
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A 2.841% 01/30/51		04/30/2023	Paydown		238,223	238,223	238,223	238,223						238,223				3,384	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2II 144A 3.337% 01/30/51		04/30/2023	Paydown		460,646	460,646	460,646	460,646						460,646				7,686	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A 3.882% 10/25/49		04/25/2023	Paydown		23,125	23,125	23,052	23,082		43		43		23,125				449	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A 2.394% 04/25/51		04/25/2023	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		04/25/2023	Paydown		250	250	226	228		22		22		250				4	01/25/2052	2.C FE
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		04/25/2023	Paydown		555,832	555,832	553,440	553,574		2,259		2,259		555,832				11,061	01/25/2044	1.F FE
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49		05/01/2023	Paydown		2,270,005	2,270,005	2,221,130	2,223,467		46,538		46,538		2,270,005				43,584	11/01/2049	1.G FE
82650T-AA-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS A 144A 4.730% 06/20/40		06/20/2023	Paydown		657,480	657,480	657,439	657,439		41		41		657,480				12,881	06/20/2040	1.A FE
82650T-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS C 144A 6.360% 06/20/40		06/20/2023	Paydown		702,823	702,823	702,744	702,743		80		80		702,823				18,514	06/20/2040	2.B FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37		06/20/2023	Paydown		246,321	246,321	233,330	233,770		12,552		12,552		246,321				3,595	07/20/2037	2.B FE
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 2019-3A CLASS C 144A 3.000% 08/20/36		06/20/2023	Paydown		116,633	116,633	109,927	109,961		6,673		6,673		116,633				1,445	08/20/2036	2.B FE
82652R-AA-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A CLASS A 144A 1.350% 09/20/38		06/20/2023	Paydown		1,103,138	1,103,138	1,102,997	1,103,015		123		123		1,103,138				6,132	09/20/2038	1.A FE
82653G-AD-4	SRFC 2018-3A D SUB 5.200% 09/20/35		06/20/2023	Paydown		93,749	93,749	93,748	93,749		1		1		93,749				2,028	09/20/2035	3.B FE
826934-AC-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-3A CLASS C 144A 7.630% 07/20/39		06/20/2023	Paydown		816,465	816,465	816,275	816,273		192		192		816,465				25,678	07/20/2039	2.B FE
826943-AB-8	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS B 144A 5.830% 01/20/40		06/20/2023	Paydown		416,971	416,971	416,882			89		89		416,971				3,051	01/20/2040	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
826943-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS C 144A 7.000% 01/20/40		06/20/2023	Paydown		848,488	848,488	848,351			137		137		848,488				7,455	01/20/2040	2.B FE
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28		06/05/2023	Redemption 100.0000		357,813	357,813	357,813	357,813						357,813				5,683	12/05/2028	1.B
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28		06/05/2023	Redemption 100.0000		171,471	171,471	171,471	171,471						171,471				2,781	12/05/2028	1.B
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36		06/12/2023	Redemption 100.0000		222,986	222,986	222,986	222,986						222,986				4,006	12/31/2036	1.F
83012@-AA-8	Tulane 2021 6823 Energy Partne 3.150% 01/15/52		06/15/2023	Redemption 100.0000		92,135	92,135	92,135	92,135						92,135				1,210	01/15/2052	1.G
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25		06/12/2023	Redemption 100.0000		41,665	41,665	41,665	41,665						41,665				987	04/01/2025	1.G
83417@-AE-1	SOLAREIT ISSUER LLC 4.300% 01/15/52		06/12/2023	Redemption 100.0000		113,472	113,472	113,472							113,472					01/15/2052	1.F PL
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		06/20/2023	Paydown		267,818	267,818	275,748	267,386		432		432		267,818				5,392	11/20/2038	2.A FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		06/20/2023	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		06/20/2023	Paydown		27,500	27,500	27,500	27,500						27,500				497	01/20/2050	2.B FE
838515-J#-2	SOUTH JERSEY GAS CO SR-SEC 3.930% 04/16/50		04/05/2023	Redemption 100.0000		34,000,000	34,000,000	34,000,000	34,000,000						34,000,000				242,133	04/16/2050	1.G
838515-K*-4	SOUTH JERSEY GAS CO SR-SEC 3.980% 10/01/50		04/01/2023	Redemption 100.0000		56,000,000	56,000,000	56,000,000	56,000,000						56,000,000				1,514,400	10/01/2050	1.G
84055*-AD-0	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC 3.620% 11/15/43		05/15/2023	Redemption 100.0000		1,785,714	1,785,714	1,785,714	1,785,714						1,785,714				32,321	11/15/2043	1.F
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP A-SR-SEC 5.750% 06/15/40		04/27/2023	Redemption 100.0000		50,000,002	50,000,002	50,000,002	50,000,002						50,000,002				1,241,666	06/15/2040	2.B
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		06/01/2023	Paydown		9,421	9,421	9,421	9,421						9,421				267	05/25/2027	1.A FM
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30		05/01/2023	Paydown		3,755	3,755	605	605		3,150		3,150		3,755				120	12/25/2030	1.A FM
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		06/30/2023	Redemption 100.0000		126,626	126,626	126,816	126,730		(105)		(105)		126,626				3,356	03/29/2033	2.C PL
85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A 1.970% 09/25/37		06/25/2023	Paydown		770,612	770,612	701,211	325,368		67,594		67,594		770,612				3,908	09/25/2037	1.A FE
85234#-AB-1	STADIUM FDG TRUST SR-SEC 5.000% 04/01/39		04/03/2023	Redemption 100.0000		1,206,295	1,206,295	1,206,295	1,206,295						1,206,295				30,157	04/01/2039	2.C PL
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		04/30/2023	Redemption 100.0000		83,668	83,668	83,668	83,668						83,668				2,078	04/30/2031	1.G PL
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 4.505% 01/25/37		06/01/2023	Paydown		9,846	9,846	8,867	9,215		631		631		9,846				166	01/25/2037	1.A FM
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		06/15/2023	Paydown		548,000	548,000	517,509	522,041		25,959		25,959		548,000				9,855	05/15/2043	2.A FE
857477-AL-7	STATE STREET CORP SUBORD 3.100% 05/15/23		05/15/2023	Maturity		4,650,000	4,650,000	4,642,467	4,649,678		322		322		4,650,000				72,075	05/15/2023	1.G FE
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		06/15/2023	Redemption 100.0000		39,509	39,509	39,509	39,509						39,509				936	09/30/2025	1.G
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		06/12/2023	Redemption 100.0000		43,135	43,135	43,135	43,135						43,135				1,309	07/10/2025	1.G
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		06/20/2023	Paydown		16,250	16,250	16,000	16,040		210		210		16,250				144	06/20/2051	1.A FE
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49		06/20/2023	Paydown		8,750	8,750	8,747	8,748		2		2		8,750				103	11/20/2049	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A 6.190% 05/20/53		06/20/2023	Paydown		6,250	6,250	6,249			1		1		6,250				21	05/20/2053	1.A FE
863579-DQ-8	SARM 2004-17 A1 CSTR AS 3.622% 11/25/34		05/01/2023	Paydown		27,825	27,825	24,799	25,279		2,545		2,545		27,825				305	11/25/2034	1.A FM
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 4.200% 02/25/36		06/01/2023	Paydown		25,135	24,936	12,447	8,779		16,286		16,286		25,065		70	70	431	02/25/2036	1.A FM
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP 5.975% 05/25/34		06/26/2023	Paydown		78,254	78,254	66,124	78,254						78,254				1,388	05/25/2034	1.A FM
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		06/01/2023	Paydown		32	44				32		32		32				1	07/28/2028	1.A FM
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		06/01/2023	Paydown		4,133	8,647	5,806	5,806		1,358		1,358		7,164		(3,031)	(3,031)	112	02/25/2032	5.A Z
86359B-2E-0	SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35		06/01/2023	Paydown		189,720	189,720	189,631	189,720						189,720				4,147	02/25/2035	1.A FM
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 5.638% 02/25/35		06/01/2023	Paydown		18,128	18,128	18,128	18,128						18,128				431	02/25/2035	1.A FM
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35		06/01/2023	Paydown		163,618	163,618	147,951	158,190		5,428		5,428		163,618				3,549	03/25/2035	1.A FM
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.840% 03/25/35		06/01/2023	Paydown		141,930	141,930	141,841	141,498		432		432		141,930				2,774	03/25/2035	1.A FM
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS 6.040% 04/25/35		06/01/2023	Paydown		387,030	387,030	386,970	385,676		1,355		1,355		387,030				7,649	04/25/2035	1.A FM
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.790% 08/25/35		06/01/2023	Paydown		133,742	133,742	116,353	129,649		4,094		4,094		133,742				2,237	08/25/2035	1.A FM
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 5.821% 05/19/35		06/19/2023	Paydown		16,622	16,622	14,586	14,947		1,675		1,675		16,622				359	05/19/2035	1.A FM
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 5.330% 09/25/47		06/26/2023	Paydown		44,567	44,567	35,765	37,656		6,911		6,911		44,567				542	09/25/2047	1.A FM
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		06/20/2023	Redemption 100.0000		84,693	84,693	84,693	84,693						84,693				1,480	03/20/2039	1.G Z
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		06/20/2023	Redemption 100.0000		116,162	116,162	116,162	116,162						116,162				996	09/20/2036	1.G Z
86745A-AA-4	HELIOS ISSUER LLC SERIES 2022-A CLASS A 144A 2.790% 02/22/49		06/20/2023	Paydown		138,699	138,699	136,551	136,646		2,053		2,053		138,699				1,600	02/22/2049	1.D FE
86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A 2.030% 10/20/48		06/20/2023	Paydown		267,775	267,775	267,667	267,677		98		98		267,775				2,187	10/20/2048	1.D FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55		04/30/2023	Paydown		54,082	54,082	54,056	54,065		17		17		54,082				976	01/30/2055	1.F FE
87166B-AA-0	SYNEOS HEALTH INC SERIES 144A 3.625% 01/15/29		04/27/2023	JP MORGAN SECURITIES		12,467,500	15,000,000	14,134,960	14,156,576		37,869		37,869		14,194,445		(1,726,945)	(1,726,945)	418,688	01/15/2029	4.A FE
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 6.420% 01/25/37		06/01/2023	Paydown		89,619	89,619	25,512	16,300		73,319		73,319		89,619				1,690	01/25/2037	1.A FM
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		06/20/2023	Paydown		309,375	309,375	309,337	309,343		32		32		309,375				2,127	02/20/2046	1.F FE
872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A 2.540% 02/20/46		06/20/2023	Paydown		17,531	17,531	17,527	17,528		3		3		17,531				186	02/20/2046	2.B FE
87320*-AA-8	TWAIN FDG I LLC A-1-SR-UNSEC 4.521% 03/31/46		05/10/2023	Redemption 100.0000		452,978	452,978	452,978	452,978						452,978				10,214	03/31/2046	1.E Z
87320*-AB-6	TWAIN FDG I LLC A-2-SR-UNSEC 4.571% 03/31/46		05/10/2023	Redemption 100.0000		679,467	679,467	675,985	676,618		2,850		2,850		679,467				15,529	03/31/2046	1.E Z
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 03/31/46		04/26/2023	Paydown															30,043	03/31/2046	1.E PL

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 03/31/46		04/26/2023	Redemption 0.0000															2,210	03/31/2046	1.E PL
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 03/31/46		05/10/2023	Redemption 100.0000		1,434,431	1,434,431	1,434,431	1,434,431						1,434,431				47,965	03/31/2046	1.E Z
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 03/31/46		04/26/2023	Redemption 100.0000		(867,221)	(867,221)	(867,221)	(867,221)						(867,221)				504	03/31/2046	1.F PL
87320*-AF-7	TWAIN FDG I LLC A-6-SR-UNSEC 4.375% 03/31/46		05/10/2023	Paydown		284,513	284,513	284,513	284,513						284,513				6,224	03/31/2046	1.E Z
87320*-AG-5	TWAIN FDG I LLC A-8-SR-UNSEC 4.375% 03/31/46		05/10/2023	Redemption 100.0000		1,594,859	1,594,859	1,594,859	1,594,859						1,594,859				37,120	03/31/2046	1.E Z
87342R-AE-4	BELL 2018-1A A2II SEQ 4.940% 11/25/48		05/25/2023	Paydown		122,500	122,500	122,500	122,500						122,500				3,026	11/25/2048	2.B FE
87342R-AH-7	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.294% 08/25/51		05/25/2023	Paydown		44,675	44,675	44,675	44,675						44,675				512	08/25/2051	2.B FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51		05/25/2023	Paydown		108,250	108,250	104,544	104,770		3,480		3,480		108,250				1,376	08/25/2051	2.B FE
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC 4.690% 01/15/40		06/15/2023	Redemption 99.9999		80,250	80,250	81,050	80,929		(679)		(679)		80,250				1,569	01/15/2040	1.F
88033G-CS-7	TENET HEALTHCARE CORP SR SEC 4.625% 07/15/24		06/01/2023	Call 100.0000		3,294,000	3,294,000	3,294,000	3,294,000						3,294,000				133,727	07/15/2024	3.C FE
88033G-DP-2	TENET HEALTHCARE CORP SERIES 144A 6.125% 06/15/30		06/15/2023	Tax Free Exchange		34,095,000	34,095,000	34,095,000	34,095,000						34,095,000				2,088,319	06/15/2030	3.C FE
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380% 12/31/43		04/04/2023	Redemption 100.0000															(4,374)	12/31/2043	2.C PL
882508-AW-4	TEXAS INSTRUMENTS INC SR UNSEC 2.250% 05/01/23		05/01/2023	Maturity		49,800,000	49,800,000	48,840,354	49,764,279		35,721		35,721		49,800,000				560,250	05/01/2023	1.D FE
88307*-AA-3	TEXOMA WIND-LLC 4.120% 06/30/34		06/30/2023	Redemption 100.0000		6,531,620	6,531,620	6,531,620	6,531,620						6,531,620				134,551	06/30/2034	2.C PL
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A 2.100% 09/20/45		06/20/2023	Paydown		145,124	145,124	145,081	145,090		34		34		145,124				1,277	09/20/2045	1.F FE
885220-EE-9	TMST 2003-5 4A CSTR PT AS 3.717% 10/25/43		06/01/2023	Paydown		85,659	85,659	86,564	86,498		(839)		(839)		85,659				1,113	10/25/2043	1.A FM
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 7.201% 03/25/37		06/26/2023	Paydown		251,268	202,062	160,726	140,952		76,104		76,104		217,055		34,213	34,213	4,233	03/25/2037	1.A FM
88556@-AA-9	35 W WACKER (CHICAGO IL) (SR N 3.861% 01/15/58		06/15/2023	Redemption 100.0000		9,549	9,549	9,740	9,736		(187)		(187)		9,549				154	01/15/2058	1.D PL
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		06/15/2023	Paydown		14,128	14,128	18,525	17,282		(3,153)		(3,153)		14,128				477	06/15/2045	1.A FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		06/15/2023	Paydown		46,287	46,287	53,619	50,361		(4,073)		(4,073)		46,287				1,067	07/15/2059	1.A FE
88947E-AS-9	TOLL BROS FINANCE CORP CO.GUARNT 4.875% 03/15/27		06/12/2023	CITIGROUP GLOBAL MARKETS INC		9,726,500	10,000,000	9,250,000	9,574,019		40,608		40,608		9,614,627		111,873	111,873	364,271	03/15/2027	2.C FE
88947E-AT-7	TOLL BROS FINANCE CORP CO.GUARNT 4.350% 02/15/28		06/12/2023	CITIGROUP GLOBAL MARKETS INC		3,760,280	4,000,000	3,648,750	3,784,754		16,599		16,599		3,801,353		(41,073)	(41,073)	144,517	02/15/2028	2.C FE
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP 1.900% 09/12/31		04/11/2023	THE TORONTO-DOMINION BANK		11,288,290	13,636,000	11,367,515	11,497,890		57,842		57,842		11,555,732		(267,442)	(267,442)	151,852	09/12/2031	1.E FE
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC 4.920% 07/01/48		06/01/2023	Redemption 100.0000		48,650	48,650	48,650	48,650						48,650				998	07/01/2048	1.F PL
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		06/15/2023	Redemption 100.0000		163,078	163,078	163,078	163,078						163,078				3,171	02/15/2046	1.A
89656R-AA-8	TRINITY RAIL LEASING L P SERIES 2022-1 CLASS A 144A 4.550% 05/20/52		06/19/2023	Paydown		99,820	99,820	99,815	99,816		4		4		99,820				1,893	05/20/2052	1.F FE
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		06/17/2023	Paydown		118,159	118,159	118,100	118,130		29		29		118,159				1,882	04/17/2049	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45		06/20/2023	Paydown		637,500	637,500	637,381	637,406		95		95		637,500				5,605	09/20/2045	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
89854D-A*-2	TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1 6.250% 09/22/31		04/25/2023	Paydown		2,870,369	2,870,369	2,870,369	2,870,369						2,870,369				59,581	09/22/2031	2.A PL
89854D-A*-2	TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1 6.250% 09/22/31		05/25/2023	Redemption 100.0000		844,636	844,636	844,636	844,636						844,636				21,931	09/22/2031	2.A PL
89967*-AA-2	TULSA OKLA VA LEASE BACKED PAS 3.230% 05/15/41		06/15/2023	Redemption 100.0000		770,348	770,348	770,348							770,348				10,275	05/15/2041	1.C PL
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		06/15/2023	Redemption 100.0000		259,675	259,675	259,675	259,675						259,675				4,222	07/15/2047	1.D
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		06/28/2023	Redemption 100.0000		541,522	541,522	541,522	535,396		6,126		6,126		541,522				12,963	05/31/2029	1.D PL
90228#-AA-1	2020-9 GROUND LEASE TR-SHORT H 3.747% 04/10/56		06/12/2023	Redemption 100.0000		27,798	27,798	27,798	27,798						27,798				434	04/10/2056	1.D PL
90276E-AD-9	UBSCM 2017-C1 A3 SEQ 3.196% 06/15/50		06/26/2023	Various		30,037,586	32,253,503	32,573,745	32,353,467		(11,476)		(11,476)		32,341,991		(2,304,405)	(2,304,405)	486,204	06/15/2050	1.A
90276G-AR-3	UBSCM 2017-C3 A3 SEQ 3.167% 08/15/50		05/15/2023	DEUTSCHE BANK SECURITIES INCOR		23,330,078	25,000,000	25,249,475	25,075,748		(8,467)		(8,467)		25,067,281		(1,737,203)	(1,737,203)	365,085	08/15/2050	1.A
90349G-AN-5	UBSBB 2013-C6 B SUB AFC 3.875% 04/10/46		06/01/2023	Paydown		3,000,000	3,000,000	3,092,109	3,001,596		(1,596)		(1,596)		3,000,000				58,127	04/10/2046	1.A
90349G-BF-1	UBSBB 2013-C6 A4 SEQ 3.244% 04/10/46		04/01/2023	Paydown		1,652,660	1,652,660	1,614,068	1,650,473		2,187		2,187		1,652,660				17,872	04/10/2046	1.A
90349G-BH-7	UBSBB 2013-C6 AS SUB 3.469% 04/10/46		06/01/2023	Paydown		39,864,000	39,864,000	40,926,442	39,857,192		6,808		6,808		39,864,000				500,619	04/10/2046	1.A
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A 2.250% 02/28/51		06/28/2023	Paydown		73,861	73,861	69,787	69,796		4,065		4,065		73,861				693	02/28/2051	1.F FE
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		06/15/2023	Redemption 100.0000		1,550,825	1,550,825	1,550,825	1,550,825						1,550,825				31,124	03/15/2040	1.E
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS 3.227% 05/14/26		05/14/2023	Redemption 100.0000		515,999	515,999	515,999	515,999						515,999				8,326	05/14/2026	1.D FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 10/15/27		04/15/2023	Redemption 100.0000		502,796	502,796	527,302	521,557		(18,761)		(18,761)		502,796				14,770	10/15/2027	1.G FE
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 07/15/27		04/15/2023	Redemption 100.0000		259,875	259,875	259,875	259,875						259,875				6,334	07/15/2027	2.B FE
91337C-AA-4	UNIVAR SOLUTIONS USA INC SERIES 144A 5.125% 12/01/27		04/12/2023	BANK OF AMERICA		5,510,000	5,510,000	5,132,710	5,148,489		17,791		17,791		5,166,280		343,720	343,720	104,326	12/01/2027	3.B FE
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC 3.620% 06/30/50		06/30/2023	Redemption 100.0000		314,280	314,280	314,280	314,280						314,280				5,688	06/30/2050	1.G PL
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		04/01/2023	Redemption 0.0002			6,563													05/15/2034	6. *
91752*-AA-7	CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC 3.590% 12/31/36		06/30/2023	Redemption 100.0000		870,022	870,022	870,022	870,022						870,022				31,234	12/31/2036	2.C PL
91802R-AW-9	UDSA 2013-T T4 SEQ 3.435% 12/15/25		06/15/2023	Call 100.0000		7,900,000	7,900,000	7,899,526	7,899,877		112		112		7,899,989		11	11	135,683	12/15/2025	1.A FE
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36		06/15/2023	Redemption 100.0000		579,185	579,185	579,185	579,185						579,185				8,329	07/15/2036	1.B
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		06/20/2023	Paydown		166,801	166,801	165,400	165,512		1,290		1,290		166,801				2,476	02/20/2036	1.A FE
91835C-AC-7	VR FUNDING LLC SERIES 2020-1A CLASS C 144A 6.420% 11/15/50		05/15/2023	Paydown		31,800	31,800	32,198	32,081		(281)		(281)		31,800				1,021	11/15/2050	2.A FE
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35		06/15/2023	Redemption 100.0000		937,929	937,929	937,468	937,567		363		363		937,929				11,959	05/15/2035	2.A
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 10/15/36		06/15/2023	Redemption 100.0000		325,676	325,676	325,676	325,676						325,676				5,731	10/15/2036	1.B
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		06/15/2023	Redemption 100.0000		312,665	312,665	312,665	312,665						312,665				4,718	08/15/2036	2.A

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
91862@-AB-0	VC 3 LS 2021, L.P. 4.750% 10/01/31		04/15/2023	Redemption 100.0000		779,326	779,326	779,326	779,326						779,326				12,580	10/01/2031	2.B PL
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		06/15/2023	Redemption 100.0000		89,174	89,174	89,174	89,174						89,174				1,701	04/15/2046	1.C PL
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.000% 01/15/43		06/15/2023	Redemption 100.0000		86,336	86,336	86,336	86,336						86,336				1,440	01/15/2043	1.E
925524-AX-8	VIACOM INC SR UNSEC 6.875% 04/30/36		04/10/2023	CITIGROUP GLOBAL MARKETS INC		154,704	150,000	113,390	121,910		303		303		122,213		32,491	32,491	4,641	04/30/2036	2.B FE
92854V-AB-1	VSLR 2018-1A B SUB 7.370% 04/30/48		04/30/2023	Paydown		386,768	386,768	386,735	386,666		103		103		386,768				14,252	04/30/2048	3.C FE
928668-BD-3	VOLKSWAGEN GROUP AMERICA SERIES 144A 3.125% 05/12/23		05/12/2023	Maturity		13,400,000	13,400,000	13,393,568	13,399,192		808		808		13,400,000				209,442	05/12/2023	2.A FE
92920A-A@-0	VSTRONG 2023-1 LLC 6.462% 04/15/31		06/15/2023	Redemption 100.0000		2,098,995	2,098,995	2,098,995							2,098,995				91,421	04/15/2031	1.C PL
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 3.800% 10/25/35		06/01/2023	Paydown		4,208	4,208	2,045	1,007		3,201		3,201		4,208				67	10/25/2035	1.A FM
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 3.875% 12/25/35		06/01/2023	Paydown		90,097	90,097	82,144	80,128		9,969		9,969		90,097				1,543	12/25/2035	1.A FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 3.914% 04/25/35		04/19/2023	BREAN MURRAY CARRET & CO. LLC.		3,251,271	3,541,207	2,927,023	2,752,966		3,830		3,830		2,756,795		494,475	494,475	46,896	04/25/2035	1.A FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 3.914% 04/25/35		04/01/2023	Paydown		134,679	134,679	111,320	104,701		29,978		29,978		134,679				1,491	04/25/2035	1.A FM
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		06/01/2023	Paydown		7,048	7,048	6,526	6,614		434		434		7,048				146	11/25/2033	1.A FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		06/01/2023	Paydown		182,942	182,942	180,443	180,753		2,190		2,190		182,942				4,962	01/25/2034	1.A FM
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 6.110% 07/25/45		06/25/2023	Paydown		18,725	18,725	17,086	17,254		1,470		1,470		18,725				356	07/25/2045	1.A FM
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		06/01/2023	Paydown		21,071	21,071	19,702	20,479		592		592		21,071				491	07/25/2034	1.A FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		06/01/2023	Paydown		8,818	8,818	8,519	8,553		265		265		8,818				205	07/25/2034	1.A FM
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 5.650% 12/25/45		06/26/2023	Paydown		161,345	161,345	145,606	150,008		11,337		11,337		161,345				2,421	12/25/2045	1.A FM
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 3.651% 02/25/37		06/01/2023	Paydown		43,558	29,154	16,518	13,800		22,910		22,910		36,710		6,848	6,848	835	02/25/2037	1.A FM
9292J@-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		06/15/2023	Redemption 100.0000		158,456	158,456	158,456	158,456						158,456				2,371	03/15/2031	1.F
92937U-AF-5	WFRBS 2013-C13 AS SUB 3.345% 05/15/45		05/01/2023	Paydown		36,410,000	36,410,000	36,243,495	36,357,048		52,952		52,952		36,410,000				452,488	05/15/2045	1.A
92938C-AD-9	WFRBS 2013-C15 A4 AFC SEQ 4.153% 08/15/46		06/01/2023	Paydown		28,868,578	28,868,578	29,800,545	28,884,665		(16,087)		(16,087)		28,868,578				498,834	08/15/2046	1.A
92938E-AQ-6	WFRBS 2013-C16 A5 SEQ 4.415% 09/15/46		06/01/2023	Paydown		17,642,122	17,642,122	18,191,521	17,659,909		(17,786)		(17,786)		17,642,122				389,450	09/15/2046	1.A
92938J-AE-2	WFRBS 2013-UBS1 A4 AFC SEQ 4.079% 03/15/46		05/01/2023	Paydown		1,324,919	1,324,919	1,369,262	1,327,286		(2,368)		(2,368)		1,324,919				22,518	03/15/2046	1.A
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 4.163% 10/20/35		06/01/2023	Paydown		1,473	1,473	504	855		618		618		1,473				25	10/20/2035	1.A FM
931142-DH-3	WALMART INC SR UNSEC 2.550% 04/11/23		04/11/2023	Maturity		16,000,000	16,000,000	15,963,520	15,998,871		1,129		1,129		16,000,000				204,000	04/11/2023	1.C FE
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 6.050% 05/15/32		06/15/2023	Redemption 100.0000		110,642	110,642	110,642	110,642						110,642				2,545	05/15/2032	2.B
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		06/15/2023	Redemption 100.0000		57,959	57,959	59,200	58,492		(533)		(533)		57,959				1,428	11/15/2031	2.B
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 4.156% 03/25/37		06/01/2023	Paydown		29,745	30,252	28,740	28,911		1,319		1,319		30,230		(485)	(485)	432	03/25/2037	1.A FM
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 4.706% 01/25/47		06/01/2023	Paydown		44,392	44,392	40,008	40,312		4,079		4,079		44,392				755	01/25/2047	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
93710W-AA-3	WASH MULTIFAM ACQ INC SERIES 144A 5.750% 04/15/26		05/18/2023	JP MORGAN SECURITIES		1,427,363	1,550,000	1,550,000	1,550,000						1,550,000		(122,638)	(122,638)	52,248	04/15/2026	4.C FE
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		06/01/2023	Paydown		17,107	17,107	17,470	17,107						17,107				408	02/25/2033	1.A FM
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		06/01/2023	Paydown		894	894	908	896		(2)		(2)		894				21	03/25/2033	4.B FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 4.079% 03/25/35		06/01/2023	Paydown		36,215	36,215	35,292	35,515		701		701		36,215				607	03/25/2035	1.A FM
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 6.467% 05/25/36		06/01/2023	Paydown		45,668	36,849	3,783	2,898		42,068		42,068		44,966		702	702	1,020	05/25/2036	1.A FM
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 5.470% 04/25/37		06/26/2023	Paydown			22,979	3,663	3,663						3,663		(3,663)	(3,663)	487	04/25/2037	1.A FM
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		06/10/2023	Redemption 100.0000		603,516	603,516	603,517	603,514		3		3		603,516				17,881	01/10/2024	2.B
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		06/12/2023	Redemption 100.0000		516,070	516,070	491,165	508,468		7,602		7,602		516,070				9,497	08/10/2027	2.B
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30		05/15/2023	Redemption 100.0000		1,620	1,620	1,620	1,620						1,620				124	01/30/2030	1.E
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		06/21/2023	Redemption 100.0000		54,375	54,375	54,583	54,441		(66)		(66)		54,375				1,524	09/21/2027	1.G
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		06/14/2023	Redemption 100.0000		1,292,146	1,292,146	1,292,146	1,292,146						1,292,146				31,981	05/14/2027	1.D
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 4.563% 12/25/36		06/01/2023	Paydown		87,675	99,071	69,709	72,860		23,234		23,234		96,094		(8,419)	(8,419)	1,816	12/25/2036	1.A FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 4.662% 04/25/36		06/01/2023	Paydown		111	151	29	22		95		95		117		(6)	(6)	3	04/25/2036	1.A FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		06/01/2023	Paydown		65,046	75,449	50,678	49,355		22,516		22,516		71,870		(6,824)	(6,824)	1,890	06/25/2037	1.A FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		06/01/2023	Paydown		44,154	51,216	23,396	20,252		26,708		26,708		46,959		(2,805)	(2,805)	1,283	06/25/2037	1.A FM
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		06/01/2023	Paydown		40,527	47,009	23,864	21,073		22,370		22,370		43,443		(2,916)	(2,916)	1,180	06/25/2037	1.A FM
94989A-AT-2	WFCM 2014-LC18 A4 SEQ 3.147% 12/15/47		06/01/2023	Paydown		5,175,735	5,175,735	5,227,476	5,176,784		(1,049)		(1,049)		5,175,735				71,979	12/15/2047	1.A
95000L-AZ-6	WFCM 2016-C33 A4 SEQ 3.426% 03/15/59		05/19/2023	WELLS FARGO		11,563,809	12,250,000	13,070,693	12,527,180		(35,772)		(35,772)		12,491,407		(927,599)	(927,599)	200,516	03/15/2059	1.A
95000X-AE-7	WFCM 2017-C39 A4 SEQ 3.157% 09/15/50		06/29/2023	Various		31,188,281	34,000,000	34,339,694	34,116,412		(23,054)		(23,054)		34,093,357		(2,905,076)	(2,905,076)	532,831	09/15/2050	1.A
95001M-AE-0	WFCM 2017-C38 A4 SEQ 3.190% 07/15/50		06/01/2023	Paydown		779,819	779,819	788,266	782,268		(2,449)		(2,449)		779,819				12,438	07/15/2050	1.A
95003N-BJ-4	WELLS FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS B2 144A 3.438% 03/25/52		06/01/2023	Paydown		19,422	19,422	14,955			4,467		4,467		19,422				167	03/25/2052	1.G FM
95003N-BJ-4	WELLS FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS B2 144A 3.438% 03/25/52		05/01/2023	Paydown		38,617	38,617	29,735			8,882		8,882		38,617				166	03/25/2052	1.G FE
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		06/15/2023	Paydown		77,500	77,500	77,487	77,492		8		8		77,500				1,505	03/15/2048	2.B FE
95058X-AG-3	WENDYS FUNDING LLC SERIES 2019-1A CLASS A2I 144A 3.783% 06/15/49		06/15/2023	Paydown		2,125	2,125	2,090	2,093		32		32		2,125				40	06/15/2049	2.B FE
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49		06/15/2023	Paydown		85,000	85,000	85,000	85,000						85,000				1,734	06/15/2049	2.B FE
95058X-AK-4	WENDYS FUNDING LLC SERIES 2021-1A CLASS A21 144A 2.370% 06/15/51		06/15/2023	Paydown		1,475	1,475	1,204	1,204		271		271		1,475				17	06/15/2051	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A 2.775% 06/15/51		06/15/2023	Paydown		119,613	119,613	114,314	114,545		5,067		5,067		119,613				1,660	06/15/2051	2.B FE
95058X-AM-0	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2I 144A 4.236% 03/15/52		06/15/2023	Paydown		350	350	302	302		48		48		350				7	03/15/2052	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		06/15/2023	Paydown		60,625	60,625	60,029	60,030		595		595		60,625				1,375	03/15/2052	2.B FE
95144#-AA-1	City of New York West Harlem 4.306% 06/15/52		05/15/2023	Redemption 100.0000		50,543	50,543	50,543	50,543						50,543				816	06/15/2052	1.C

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
95645*-AA-9	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC 5.400% 12/30/33		06/30/2023	Redemption 100.0000		720,252	720,252	720,252	720,252						720,252				19,447	12/30/2033	2.C PL
96034J-AA-4	WESTGATE RESORTS SERIES 2022-1A CLASS A 144A 1.788% 08/20/36		06/01/2023	Paydown		1,194,742	1,194,742	1,193,544	1,193,555		1,187		1,187		1,194,742				8,865	08/20/2036	1.A FE
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		06/15/2023	Redemption 100.0000		116,031	116,031	116,031	116,031						116,031				2,273	05/15/2047	1.E PL
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		06/15/2023	Redemption 100.0000		55,422	55,422	55,422	55,422						55,422				1,187	07/15/2029	2.B
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		06/15/2023	Redemption 100.0000		38,031	38,031	38,031	38,031						38,031				991	12/15/2032	2.B
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.710% 07/15/34		06/15/2023	Redemption 100.0000		36,871	36,871	36,871	36,871						36,871				1,034	07/15/2034	2.B
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		06/15/2023	Redemption 100.0000		310,355	310,355	310,355	310,355						310,355				8,559	01/15/2035	2.A
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		06/15/2023	Redemption 100.0000		244,189	244,189	246,583	245,601		(1,412)		(1,412)		244,189				6,723	06/15/2037	1.D
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		06/15/2023	Redemption 100.0000		290,318	290,318	292,242	291,221		(903)		(903)		290,318				4,723	07/15/2030	2.B
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		06/15/2023	Redemption 100.0000		838,665	838,665	847,042	841,889		(3,224)		(3,224)		838,665				13,809	09/30/2027	2.B
97806*-AD-4	WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC 5.040% 05/31/40		05/31/2023	Redemption 100.0000		666,667	666,667	666,667	666,667						666,667				16,800	05/31/2040	1.F
97806*-AF-9	WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC 4.210% 12/02/43		06/02/2023	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		05/22/2023	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				16,125	05/21/2049	1.F
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		04/30/2023	Paydown		59,085	59,085	58,263	58,353		732		732		59,085				957	07/30/2051	2.B FE
98971D-AB-6	ZIONS BANCORP NA 3.250% 10/29/29		04/11/2023	JEFFERIES & CO. INC.		14,136,500	19,600,000	19,538,652	19,556,020		1,617		1,617		19,557,637		(5,421,137)	(5,421,137)	290,189	10/29/2029	2.B FE
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		06/15/2023	Redemption 100.0000		493,924	493,924	496,393	495,538		(1,614)		(1,614)		493,924				10,130	11/15/2037	1.D
G8436*-AA-8	STAR NTS ISSUER 2022-1 6.720% 08/20/37		05/12/2023	Redemption 100.0000		2,705,360	2,705,360	2,704,466	2,704,501		858		858		2,705,360				114,519	08/20/2037	2.B PL
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.250% 10/01/30	A	04/01/2023	Redemption 100.0000		172,842	172,842	172,842	172,842						172,842				4,537	10/01/2030	1.G FE
00909U-AA-3	AIR CANADA 2020 2B PTT SERIES 144A 9.000% 04/01/27	A	04/01/2023	Redemption 100.0000		155,129	155,129	155,129	155,129						155,129				6,981	04/01/2027	2.C FE
00911Q-AA-8	AIR CANADA 2013-1B PTT SERIES 144A 4.750% 05/15/25	A	05/15/2023	Redemption 100.0000		42,000	42,000	42,000	42,000						42,000				975	05/15/2025	3.A FE
136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL 7.262% 04/10/32	A	04/10/2023	Redemption 100.0000		598,956	598,956	598,956	598,956						598,956				21,748	04/10/2032	1.C FE
218493-AA-2	DENFIELD AMALCO GP I A-SR-UNSEC 4.087% 09/30/34		04/07/2023	Redemption 100.0000		585,376	585,376	603,822	597,824					5,998	585,376		(18,446)	(18,446)	52,478	09/30/2034	2.A FE
390730-AK-5	GREAT LAKES POWER LTD 3-SUB-SEC 4.960% 06/16/23		06/16/2023	Maturity		14,402,122	14,402,122	16,972,620	14,032,496					2,940,124	14,402,122		(2,570,498)	(2,570,498)	357,173	06/16/2023	2.B PL
390730-AL-3	GREAT LAKES POWER LTD 4-SR-SEC 3.236% 06/16/23		06/16/2023	Maturity		37,900,322	37,900,322	38,321,550	36,927,622					1,393,928	37,900,322		(421,228)	(421,228)	1,222,224	06/16/2023	1.G PL
669771-AS-6	NOVA GAS TRANSMISSION SR UNSEC 7.875% 04/01/23	A	04/01/2023	Maturity		5,000,000	5,000,000	4,593,400	4,990,851		9,149		9,149		5,000,000				196,875	04/01/2023	2.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
682142-AA-2	OMERS FINANCE TRUST CO.GUARNT 2.500% 05/02/24	A	04/11/2023	Various		49,928,856	51,100,000	50,816,906	51,020,860		16,469		16,469		51,037,329		(1,108,474)	(1,108,474)	571,326	05/02/2024	1.B FE
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/15/23		06/15/2023	Maturity		1,220,976	1,220,976	1,289,011	1,194,239					94,772	1,220,976	(68,035)		(68,035)	5,645	06/15/2023	5.B GI
C0461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% 12/31/33		06/30/2023	Redemption 100.0000		1,871,218	1,871,218	1,880,231	1,830,795					49,436	1,871,218	(9,013)		(9,013)	38,370	12/31/2033	2.A PL
C4111@-AA-1	GREAT LAKES POWER LTD SUB-SEC 7.800% 07/16/23		06/16/2023	Maturity		25,014,213	25,014,213	24,422,735	24,372,230					50,505	25,014,213	591,477		591,477	1,947,352	07/16/2023	2.B PL
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN 4.560% 06/30/51		06/30/2023	Redemption 100.0000		152,910	152,910	159,678	149,606					10,071	152,910	(6,768)		(6,768)	3,449	06/30/2051	2.B PL
00077T-AA-2	NATWEST MARKETS NV SUBORD 7.750% 05/15/23	D	05/15/2023	Maturity		22,550,000	22,550,000	22,144,124	22,530,570		19,430		19,430		22,550,000				873,813	05/15/2023	2.A FE
00652X-AB-4	ADANI TRANSMISSION LTD SERIES 144A 4.250% 05/21/36	D	05/21/2023	Redemption 100.0000		396,000	396,000	396,000	396,000						396,000				8,415	05/21/2036	2.C FE
03938H-AA-1	ARCELIK AS SR UNSEC 5.000% 04/03/23	D	04/03/2023	Maturity		22,750,000	22,750,000	21,118,965	22,689,610		60,390		60,390		22,750,000				568,750	04/03/2023	3.C FE
04363U-AD-8	PACIFIC NATIONAL FINANCE CO.GUARNT 6.000% 04/07/23	D	04/07/2023	Maturity		25,000,000	25,000,000	24,871,250	24,996,095		3,905		3,905		25,000,000					04/07/2023	2.C FE
046353-AW-8	ASTRAZENECA PLC 1.375% 08/06/30	D	04/10/2023	RBC DAIN RAUSCHER INC.		21,671,413	26,523,000	22,370,424	22,676,812		123,136		123,136		22,799,948		(1,128,535)	(1,128,535)	249,206	08/06/2030	1.G FE
05591F-2D-1	BNG BANK NV SR UNSEC 2.625% 02/27/24	D	04/24/2023	NATIONAL BANC FINANCIAL		7,796,936	7,950,000	7,923,050	7,943,455		1,767		1,767		7,945,222		(148,286)	(148,286)	138,545	02/27/2024	1.A FE
05990G-AA-3	BANCO DE CREDITO DEL PER SR UNSEC 4.250% 04/01/23	D	04/01/2023	Maturity		3,000,000	3,000,000	3,054,000	3,003,480		(3,480)		(3,480)		3,000,000				63,750	04/01/2023	2.B FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080% 04/07/27	D	04/07/2023	Redemption 100.0000		3,331,088	3,331,088	3,331,088	3,331,088						3,331,088				67,954	04/07/2027	2.A FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC 4.180% 04/07/28	D	04/07/2023	Redemption 100.0000		2,660,158	2,660,158	2,660,158	2,660,158						2,660,158				55,597	04/07/2028	2.A FE
111013-AL-2	SKY LTD CO.GUARNT 3.750% 09/16/24	D	05/05/2023	TENDER SALE		14,826,750	15,000,000	14,943,000	14,988,717		2,284		2,284		14,991,001		(164,251)	(164,251)	365,625	09/16/2024	1.G FE
12728@-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC 3.721% 06/10/43	D	06/12/2023	Redemption 100.0000		149,120	149,120	149,120	149,120						149,120				2,313	06/10/2043	2.C
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	04/24/2023	Redemption 100.0000		825,300	825,300	808,200	811,081		14,219		14,219		825,300				26,306	04/24/2035	2.C FE
225401-AQ-1	UBS GROUP AG SERIES 144A 2.193% 06/05/26	D	04/18/2023	GOLDMAN SACHS & COMPANY		40,267,000	45,300,000	44,681,500	44,848,800		81,940		81,940		44,930,740		(4,663,740)	(4,663,740)	364,008	06/05/2026	2.B FE
225433-AC-5	CRED SUIS GP FUN LTD CO.GUARNT 3.750% 03/26/25	D	06/12/2023	Tax Free Exchange		14,068,134	14,075,000	14,043,491	14,066,498		1,636		1,636		14,068,134				375,333	03/26/2025	2.B FE
225433-AT-8	CRED SUIS GP FUN LTD CO.GUARNT 3.800% 06/09/23	D	06/09/2023	Maturity		21,850,000	21,850,000	21,790,950	21,845,649		4,351		4,351		21,850,000				412,844	06/09/2023	2.B FE
235822-AB-9	DANA FINANCING LUX SARL CO.GUARNT 5.750% 04/15/25	D	06/09/2023	Call 100.0000		4,502,000	4,502,000	4,502,000	4,502,000						4,502,000				168,262	04/15/2025	3.C FE
251526-CP-2	DEUTSCHE BANK NY 2.311% 11/16/27	D	04/11/2023	GOLDMAN SACHS & COMPANY		5,100,439	5,975,000	5,975,000	5,975,000						5,975,000		(874,561)	(874,561)	56,384	11/16/2027	2.A FE
25160P-AH-0	DEUTSCHE BANK NY 2.552% 01/07/28	D	04/11/2023	GOLDMAN SACHS & COMPANY		4,311,200	5,000,000	4,511,900	4,564,838		22,023		22,023		4,586,861		(275,661)	(275,661)	97,827	01/07/2028	2.A FE
25243Y-AU-3	DIAGEO CAPITAL PLC CO.GUARNT 2.625% 04/29/23	D	04/29/2023	Maturity		70,397,000	70,397,000	68,560,723	70,316,228		57,784		57,784		70,374,012		22,988	22,988		04/29/2023	1.G FE
29245J-AH-5	EMPRESA NACIONAL DEL PET SR UNSEC 4.375% 10/30/24	D	05/11/2023	Call 100.0000		7,000,000	7,000,000	6,952,960	6,989,796		1,926		1,926		6,991,722		8,278	8,278	162,483	10/30/2024	2.C FE
29245J-AJ-1	EMPRESA NACIONAL DEL PET SR UNSEC 3.750% 08/05/26	D	05/04/2023	U.S. BANCORP LIBRA		4,752,500	5,000,000	4,917,650	4,966,635		3,008		3,008		4,969,642		(217,142)	(217,142)	141,406	08/05/2026	2.C FE
30251G-AW-7	FMG RESOURCES AUG 2006 CO.GUARNT 5.125% 05/15/24	D	06/01/2023	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				223,240	05/15/2024	3.A FE
36251B-AB-1	GTH FINANCE BV CO.GUARNT 7.250% 12/26/23	D	04/26/2023	CONVERSION		10,200,000	10,000,000	6,300,000	6,300,000						6,300,000		3,900,000	3,900,000	362,500	12/26/2023	4.A Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
404280-BA-6	HSBC HOLDINGS PLC SR UNSEC 3.600% 05/25/23	D	05/25/2023	Maturity		20,000,000	20,000,000	19,992,600	19,999,529		471		471		20,000,000				360,000	05/25/2023	1.G FE
404280-CV-9	HSBC HOLDINGS PLC 2.206% 08/17/29	D	04/12/2023	BARCLAYS BANK PLC		11,384,774	13,400,000	13,400,000	13,400,000						13,400,000		(2,015,226)	(2,015,226)	194,606	08/17/2029	1.G FE
423012-AD-5	HEINEKEN NV SR UNSEC 2.750% 04/01/23	D	04/01/2023	Maturity		42,840,000	42,840,000	41,565,209	42,802,522		37,478		37,478		42,840,000				589,050	04/01/2023	2.A FE
43474T-AB-9	HOLCIM CAPITAL CORP CO.GUARNT 6.875% 09/29/39	D	05/19/2023	SEA PORT GROUP THE LLC		17,608,096	17,251,000	17,685,345	17,595,274		(4,515)		(4,515)		17,590,759		17,337	17,337	770,904	09/29/2039	2.A FE
46128M-AF-8	INVERSIONES CMPC CI CO.GUARNT 4.375% 05/15/23	D	05/15/2023	Maturity		5,000,000	5,000,000	5,008,962	4,999,793		207		207		5,000,000				109,375	05/15/2023	2.B FE
46507M-AE-2	ISRAEL ELECTRIC CORP LTD SR SEC 6.875% 06/21/23	D	06/21/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				337,734	06/21/2023	2.A FE
470170-AD-3	NAT COMMERCIAL BK JAMAICA LTD 5.625% 01/08/27	D	04/09/2023	Redemption 100.0000		716,095	716,095	716,095	716,095						716,095				20,140	01/08/2027	2.C FE
50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D	06/12/2023	Redemption 100.0000		456,206	456,206	456,206	456,206						456,206				5,895	11/10/2041	1.F
532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC 4.350% 04/05/36	D	04/05/2023	Redemption 100.0000		124,355	124,355	124,355	124,355						124,355				2,705	04/05/2036	2.C FE
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33	D	04/10/2023	Redemption 100.0000		197,545	197,545	197,545	197,545						197,545				4,679	01/10/2033	2.C FE
53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33	D	04/10/2023	Redemption 100.0000		151,381	151,381	151,381	151,381						151,381				3,585	04/10/2033	2.C FE
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	06/15/2023	Paydown		131,928	131,928	131,926	131,927		1		1		131,928				2,369	03/15/2044	2.C
55382#-AA-6	MT-2002 STATUTORY TRUST-VNU SR-SEC 7.740% 06/19/23	D	06/20/2023	Redemption 100.0000		419,140	419,140	239,843	326,409		92,730		92,730		419,140				(89,951)	06/19/2023	3.C
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	06/15/2023	Paydown		290,238	290,238	290,227	290,233		5		5		290,238				4,793	05/15/2043	2.A FE
593035-AA-6	MX REMIT FUND FIDUC EST SERIES 144A 4.875% 01/15/28	D	04/14/2023	Redemption 100.0000		407,250	407,250	405,189	406,001		1,249		1,249		407,250				4,963	01/15/2028	3.A FE
632525-AS-0	NATIONAL AUSTRALIA BANK SUBORD 3.933% 08/02/34	D	05/10/2023	DEUTSCHE BANK SECURITIES INCOR		13,209,700	15,000,000	15,000,000	15,000,000						15,000,000		(1,790,300)	(1,790,300)	457,758	08/02/2034	2.A FE
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A 2.648% 01/14/41	D	04/18/2023	GOLDMAN SACHS & COMPANY		3,201,500	5,000,000	5,000,000	5,000,000						5,000,000		(1,798,500)	(1,798,500)	101,507	01/14/2041	2.A FE
656531-AC-4	EQUINOR ASA CO.GUARNT 7.750% 06/15/23	D	06/15/2023	Various		31,370,000	31,370,000	31,584,608	31,376,783		(6,783)		(6,783)		31,370,000				1,215,588	06/15/2023	1.D FE
69369E-AE-9	PERTAMINA PERSERO PT SR UNSEC 4.300% 05/20/23	D	05/20/2023	Maturity		12,600,000	12,600,000	12,472,500	12,593,009		6,991		6,991		12,600,000				270,900	05/20/2023	2.B FE
69370T-AB-9	PELABUHAN INDONESIA III SR UNSEC 4.500% 05/02/23	D	05/02/2023	Maturity		5,000,000	5,000,000	4,895,000	4,991,195		8,805		8,805		5,000,000				112,500	05/02/2023	2.B FE
69371M-AF-4	PTTEP TREASURY CENTER CO SERIES 144A 2.587% 06/10/27	D	06/27/2023	BANK OF AMERICA		3,455,182	3,775,000	3,775,000	3,775,000						3,775,000		(319,818)	(319,818)	53,984	06/10/2027	2.A FE
74947L-AC-8	REC LIMITED SERIES 144A 4.750% 05/19/23	D	05/19/2023	Maturity		4,900,000	4,900,000	4,885,104	4,897,992		2,008		2,008		4,900,000				116,375	05/19/2023	2.C FE
74951P-DF-2	RESIF 2004-C B3 SUB FLT 5.972% 09/10/36	D	06/12/2023	Paydown		6,519	6,519	2,577	420		6,099		6,099		6,519				147	09/10/2036	1.A FM
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 5.802% 03/10/37	D	06/12/2023	Paydown		4,952	4,952	357	357		4,595		4,595		4,952				109	03/10/2037	1.A FM
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	06/20/2023	Paydown		249,142	249,142	249,048	249,065		77		77		249,142				5,029	09/20/2053	1.A FE
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	06/20/2023	Paydown		36,024	36,024	36,015	36,075		(51)		(51)		36,024				671	09/20/2052	1.A FE
78413H-AA-7	SES SA CO.GUARNT 3.600% 04/04/23	D	04/04/2023	Maturity		69,010,000	69,010,000	69,173,936	69,013,988		(3,988)		(3,988)		69,010,000				1,242,180	04/04/2023	2.C FE
78440P-AE-8	SK TELECOM CO LTD SR UNSEC 3.750% 04/16/23	D	04/16/2023	Maturity		2,250,000	2,250,000	2,248,014	2,249,875		125		125		2,250,000				42,188	04/16/2023	1.G FE
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	06/15/2023	Paydown		159,422	159,422	161,361	158,598		(883)		(883)		159,422				2,689	03/15/2044	2.B FE
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	06/15/2023	Paydown		219,912	219,912	221,452	220,596		(685)		(685)		219,912				4,148	03/15/2044	3.B FE
87124V-AE-9	SYDNEY AIRPORT FINANCE SR SEC 3.375% 04/30/25	D	04/24/2023	DEUTSCHE BANK SECURITIES INCOR		28,352,593	29,253,000	28,987,603	29,181,357		9,429		9,429		29,190,785		(838,193)	(838,193)	482,675	04/30/2025	2.A FE
874060-AX-4	TAKEDA PHARMACEUTICAL 2.050% 03/31/30	D	05/18/2023	WELLS FARGO		8,326,100	10,000,000	8,994,100	9,076,345		43,622		43,622		9,119,967		(793,867)	(793,867)	132,111	03/31/2030	2.B FE
88032W-AM-8	TENCENT HOLDINGS LTD SR UNSEC 3.575% 04/11/26	D	06/27/2023	BANK OF AMERICA		6,685,700	7,000,000	6,999,580	6,999,791		40		40		6,999,831		(314,131)	(314,131)	179,346	04/11/2026	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	06/15/2023	Paydown		209,805	209,805	209,796	209,802		2		2		209,805				3,816	05/17/2032	2.B FE
961214-EP-4	WESTPAC BANKING CORP 2.668% 11/15/35	D	04/18/2023	RBC DAIN RAUSCHER INC.		11,208,907	14,399,000	14,591,621	14,613,711		10,663		10,663		14,624,374		(3,415,467)	(3,415,467)	163,181	11/15/2035	2.A FE
961214-EQ-2	WESTPAC BANKING CORP 2.963% 11/16/40	D	04/13/2023	RBC DAIN RAUSCHER INC.		9,702,039	14,125,000	14,125,000	14,125,000						14,125,000		(4,422,961)	(4,422,961)	175,547	11/16/2040	2.A FE
G1745*-AA-9	BROOKFIELD UTILITIES ISSUER UK A-SR-SEC 4.290% 04/17/23	D	04/17/2023	Maturity		43,000,000	43,000,000	43,000,000	43,000,000						43,000,000				922,350	04/17/2023	2.B FE
G2854#-AA-0	DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.740% 06/15/32	B	06/15/2023	Redemption 100.0000		277,342	277,342	274,436	263,068					11,368	277,342	2,906		2,906	3,789	06/15/2032	1.G FE
G4588#-BB-6	INTERMEDIATE CAPITAL GROUP-INC B-SR 6.250% 05/08/23	D	05/08/2023	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				937,500	05/08/2023	2.B
G5963#-AH-6	MEGGITT PLC 3.600% 07/06/26	D	06/23/2023	Redemption 100.0000		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				1,388,000	07/06/2026	2.B PL
G6031#-AB-5	MERSEY LINK LTD Mezzanine Note 8.000% 03/31/43	B	04/12/2023	Redemption 100.0000		472,079	472,079	683,321	608,311		(86,619)		(86,619)	66,364	472,079	(115,976)		(115,976)	6,058	03/31/2043	3.A
G6031#-AC-3	MERSEY LINK LTD Mezzanine Note 8.300% 03/31/43	B	04/01/2023	Redemption 100.0000		435,248	435,248	583,037	519,858		(74,206)		(74,206)	56,318	435,248	(66,722)		(66,722)	20,812	03/31/2043	3.A
G9369*-AA-7	SR-SEC SR-SEC 2.900% 03/31/43	B	04/07/2023	Redemption 0.0000															6,681	03/31/2043	2.B FE
N4281@-BS-3	KONINKLIJKE VOPAK N.V. AA-SR-UNSEC 3.740% 06/19/23	D	06/20/2023	Maturity		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				4,156	06/19/2023	2.B
N7591#-AA-9	ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.470% 03/31/36	B	06/30/2023	Redemption 100.0000		2,133,296	2,133,296	2,391,935	2,092,730					299,205	2,133,296	(258,639)		(258,639)	652	03/31/2036	2.B PL
P4000*-AE-5	CORPORACION INMOBILIARIA VESTA SR-UNSEC 5.180% 06/14/29	D	04/18/2023	Redemption 100.0000		(1,295,000)	(1,295,000)	(1,295,000)	(1,295,000)						(1,295,000)					06/14/2029	2.C FE
P4000@-AA-1	ELETRANS SA SR-SEC 4.060% 12/28/37	D	06/28/2023	Redemption 100.0000		592,069	592,069	592,069	592,069						592,069				12,019	12/28/2037	1.G FE
P8334#-AA-7	TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC 10.000% 11/16/23	D	05/19/2023	Redemption 100.0000		2,258,989	2,258,989	2,258,989	2,258,989						2,258,989				175,841	11/16/2023	4.C Z
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC 4.090% 12/15/26	D	06/15/2023	Redemption 100.0000		3,684,907	3,684,907	3,684,907	3,684,907						3,684,907				75,356	12/15/2026	3.A FE
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	06/27/2023	Redemption 100.0000		100,633	100,633	114,686	102,607					12,079	100,633	(14,053)		(14,053)	2,450	06/27/2027	2.B FE
Q6568#-AA-7	NETFLOW OSARS-WESTERN FINANCE SR-SEC 4.190% 09/30/39	B	04/03/2023	Redemption 100.0000		737,408	737,408	833,465	740,235					93,230	737,408	(96,057)		(96,057)	17,990	09/30/2039	4.C PL
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 3.699% 07/02/40	B	04/03/2023	Redemption 100.0000		819,713	819,713	926,371	822,856					103,515	819,713	(106,657)		(106,657)	21,800	07/02/2040	1.F FE
Q7724#-AE-8	POWERCO LTD B-SR-SEC 4.560% 06/07/23	D	06/07/2023	Maturity		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				912,000	06/07/2023	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,229,962,011	4,383,750,475	4,302,276,672	4,274,844,261	3,773	5,174,461	5,156,652	21,582	5,142,232	4,302,089,332	(2,656,545)	(72,214,700)	(74,871,245)	92,645,798	XXX	XXX
744320-AM-4	PRUDENTIAL FINANCIAL INC JR SUBORDINATED 5.625% 06/15/43		06/15/2023	Call 100.0000		5,000,000	5,000,000	4,999,700	5,000,012						5,000,012		(12)	(12)	140,625	06/15/2043	2.B FE
40052V-AF-1	GRUPO BIMBO SAB DE CV SUBORD 5.950% Perpet.	D	04/17/2023	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				267,750	01/01/9999	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						11,000,000	11,000,000	10,999,700	11,000,012						11,000,012		(12)	(12)	408,375	XXX	XXX
000000-00-0	MOBILE COMMUNICATIONS AMERICA Delayed Draw Tem Loan 08/05/23		04/03/2023	Redemption 100.0000		19,066	19,066	19,066	19,066						19,066				20	08/05/2023	3.A PL
000000-00-0	KSLB HLDGS LLC Revolver 08/21/23		04/05/2023	Redemption 100.0000		1,597,947	1,597,947	1,597,947	1,597,947						1,597,947				3,403	08/21/2023	3.C PL
000000-00-0	SOLARAY LLC First Amendment Additional Del 09/08/23		04/01/2023	Redemption 100.0000		18,923	18,923	18,923	18,923						18,923				871	09/08/2023	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan 09/09/23		06/30/2023	Redemption 100.0000		29,684	29,684	29,392	29,652		32		32		29,684				1,481	09/09/2023	4.A PL
000000-00-0	AE EUROPE HLDGS INC Super Senior Priority Initial 10/21/23		06/09/2023	Redemption 100.0000		615,730	615,730	604,109	578,591		5,347		5,347		615,730				53,746	10/21/2023	4.B PL
000000-00-0	NONNI'S FOODS-LLC Initial Term Loan 12/01/23		04/03/2023	Redemption 100.0000		19,223	19,223	19,031	19,187		36		36		19,223				488	12/01/2023	4.B FE
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		05/17/2023	No Broker		678,666	685,521	678,666							678,666					03/22/2024	3.C PL
000000-00-0	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		04/03/2023	Redemption 100.0000		7,392	7,392	7,324	7,374		18		18		7,392				181	03/22/2024	3.C PL
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		04/03/2023	Redemption 100.0000		9,344	9,344	9,251	7,443		76		76		9,344				177	03/22/2024	3.C PL
000000-00-0	JENSEN HUGHES INC Term Loan 03/22/24		04/03/2023	Redemption 100.0000		20,506	20,506	20,301	19,013		1,492		1,492		20,506				491	03/22/2024	3.C PL
000000-00-0	JENSEN HUGHES INC Tenth Amendment Incremental TL 03/22/24		04/03/2023	Redemption 100.0000		7,141	7,141	7,069	7,102		39		39		7,141				172	03/22/2024	3.C PL
000000-00-0	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24		04/11/2023	Redemption 100.0000		2,168,675	2,168,675	2,168,675	848,547		16,880		16,880		2,168,675				124,848	04/08/2024	3.C PL
000000-00-0	AVETTA LLC Tranche B Term Loan 04/10/24		06/30/2023	Redemption 100.0000		24,066	24,066	23,947	24,033		33		33		24,066				626	04/10/2024	3.B PL
000000-00-0	MERITB2B LLC TERM A LOAN 05/23/24		04/01/2023	Redemption 100.0000		64,048	64,048	63,408	63,645		403		403		64,048				1,656	05/23/2024	2.C PL
000000-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		04/14/2023	Redemption 100.0000		(43,819)	(43,819)	(42,723)	(43,303)		(516)		(516)		(43,819)					07/02/2024	4.A PL
000000-00-0	AMSPEC GROUP INC 2022 Incremental Term Loan 07/02/24		04/01/2023	Redemption 100.0000		6,448	6,448	6,319	6,356		93		93		6,448				171	07/02/2024	4.A PL
000000-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		04/01/2023	Redemption 100.0000		6,667	6,667	6,500	6,588		79		79		6,667				177	07/02/2024	4.A PL
000000-00-0	AMSPEC GROUP INC 2022 Incremental Term Loan 07/02/24		06/30/2023	Redemption 100.0000		6,448	6,448	6,319	6,356		93		93		6,448				171	07/02/2024	4.A PL
000000-00-0	IMAGE INTERNATIONAL INTEMEDIAT Second Incremental Term Loan 07/10/24		06/30/2023	Redemption 100.0000		75,335	75,335	74,582	74,866		470		470		75,335				2,949	07/10/2024	3.B PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		04/03/2023	Redemption 100.0000		35,407	35,407	35,230	35,351		55		55		35,407				814	07/16/2024	3.C PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 07/16/24		04/03/2023	Redemption 100.0000		41,896	41,896	41,477	41,629		266		266		41,896				2,011	07/16/2024	3.C PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver 07/16/24		04/20/2023	Redemption 100.0000		125,000	125,000	123,922	16,194		1,026		1,026		125,000				375	07/16/2024	3.C PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		05/05/2023	Redemption 100.0000		26,252	26,252	26,120	26,211		41		41		26,252				1,262	07/16/2024	3.C PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 07/16/24		05/05/2023	Redemption 100.0000		32,039	32,039	31,718	31,835		204		204		32,039				1,538	07/16/2024	3.C PL
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		06/09/2023	Redemption 100.0000		825,000	825,000	825,000	174,815						825,000				17,899	07/24/2024	3.C PL
000000-00-0	VANGUARD PACKAGING LLC Term A Loan 08/09/24		05/05/2023	Redemption 100.0000		129,085	129,085	127,898	128,638		447		447		129,085					08/09/2024	2.C PL
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		06/09/2023	Redemption 100.0000		1,080,000	1,080,000	1,080,000	154,286						1,080,000				16,734	08/09/2024	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	A PLACE FOR MOM-INC. Term Loan 08/10/24		06/30/2023	Redemption 100.0000		17,040	17,040	16,969	17,022		18		18		17,040				596	08/10/2024	3.A PL
000000-00-0	SSJA BARIATRIC MGMT LLC Term A Loan 08/26/24		04/01/2023	Redemption 100.0000		10,145	10,145	10,053	10,108		37		37		10,145				256	08/26/2024	2.C PL
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan 08/26/24		04/01/2023	Redemption 100.0000		25,941	25,941	25,682	25,150		791		791		25,941				1,177	08/26/2024	2.C PL
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan 08/26/24		04/01/2023	Redemption 100.0000		23,225	23,225	22,992	23,073		151		151		23,225				586	08/26/2024	2.C PL
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		04/01/2023	Redemption 100.0000		4,833	4,833	4,785	4,809		25		25		4,833				231	08/26/2024	2.C PL
000000-00-0	HEARTLAND LLC Revolver 08/30/24		05/12/2023	Redemption 100.0000		153,061	153,061	152,378	46,130		637		637		153,061				3,742	08/30/2024	3.A PL
000000-00-0	ORBIT PURCHASER LLC Fourth Incremental Term Loan 10/19/24		04/12/2023	Redemption 100.0000		16,530,488	16,530,488	16,365,183	16,428,865		101,622		101,622		16,530,488				437,063	10/19/2024	2.C PL
000000-00-0	ORBIT PURCHASER LLC Initial Term Loan 10/21/24		04/12/2023	Redemption 100.0000		13,032,008	13,032,008	12,926,551	12,993,928		38,080		38,080		13,032,008				344,565	10/21/2024	2.C PL
000000-00-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		04/12/2023	Redemption 100.0000		3,810,901	3,810,901	3,812,663	3,811,654		(754)		(754)		3,810,901				100,760	10/21/2024	2.C PL
000000-00-0	COP GNAP HOLLDINGS INC Term Loan B 11/01/24		04/01/2023	Redemption 100.0000		28,523	28,523	28,238	28,309		214		214		28,523				1,307	11/01/2024	3.A Z
000000-00-0	COP GNAP HOLLDINGS INC Term Loan B 11/01/24		06/30/2023	Redemption 100.0000		28,523	28,523	28,238	28,309		214		214		28,523				1,307	11/01/2024	3.A PL
000000-00-0	MIDLAND INDUSTRIES LLC Incremental Term Loan 11/02/24		04/13/2023	Redemption 100.0000		(298,149)	(298,149)	(295,168)	(296,181)		(1,969)		(1,969)		(298,149)				167	11/02/2024	2.C PL
000000-00-0	WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan 12/05/24		06/30/2023	Redemption 100.0000		62,500	62,500	61,875	62,287		213		213		62,500				2,918	12/05/2024	3.A PL
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		04/01/2023	Redemption 100.0000		9,572	9,572	9,333	9,442		130		130		9,572				158	12/18/2024	3.B PL
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 12/18/24		04/01/2023	Redemption 100.0000		4,467	4,467	4,355	4,397		69		69		4,467				73	12/18/2024	3.B PL
000000-00-0	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		04/01/2023	Redemption 100.0000		15,306	15,306	15,306	15,306						15,306				254	12/18/2024	3.B PL
000000-00-0	CDI ACQUISITIONCO INC 02-2022 Incremental Term Loan 12/24/24		06/30/2023	Redemption 100.0000		40,495	40,495	40,090	40,199		295		295		40,495				1,714	12/24/2024	2.A PL
000000-00-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		06/30/2023	Redemption 100.0000		54,136	54,136	53,594	53,836		300		300		54,136				2,537	12/24/2024	2.A PL
000000-00-0	CDI ACQUISITIONCO iNC 2021 Incremental Term Loan 12/24/24		06/30/2023	Redemption 100.0000		13,295	13,295	13,162	13,209		86		86		13,295				563	12/24/2024	2.A PL
000000-00-0	VPET USA LLC Revolver 12/31/24		04/20/2023	Redemption 100.0000		176,019	176,019	175,499	119,065		459		459		176,019				400	12/31/2024	3.A PL
000000-00-0	PMAB LLC Third Amendment Term Loan 02/06/25		04/01/2023	Redemption 100.0000		22,500	22,500	22,500	22,500						22,500				525	02/06/2025	3.A PL
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		04/01/2023	Redemption 100.0000		9,632	9,632	9,584	9,603		29		29		9,632				2	03/04/2025	3.A PL
000000-00-0	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		04/01/2023	Redemption 100.0000		49,471	49,471	48,976	49,251		220		220		49,471				1,248	03/29/2025	3.B PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 9 Incremental Term Loa 05/02/25		04/03/2023	Redemption 100.0000		750	750	742	744		6		6		750				30	05/02/2025	3.A PL

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		04/03/2023	Redemption 100.0000		3,520	3,520	3,485	3,495		25		25		3,520				123	05/03/2025	3.A PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 05/03/25		04/03/2023	Redemption 100.0000		1,263	1,263	1,250	1,253		10		10		1,263				44	05/03/2025	3.A PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		04/03/2023	Redemption 100.0000		17,361	17,361	17,361	17,361						17,361				916	05/05/2025	3.A PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		04/03/2023	Redemption 100.0000		1,017	1,017	1,006	1,010		6		6		1,017				54	05/05/2025	3.A PL
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO DELAYED DRAW 06/06/25		04/01/2023	Redemption 100.0000		21,500	21,500	21,178	21,213		287		287		21,500				221	06/06/2025	4.A PL
000000-00-0	ONS MSO LLC First Lien Initial Term Loan 07/08/25		04/03/2023	Redemption 100.0000		25,000	25,000	24,750	24,878		122		122		25,000				612	07/08/2025	2.B PL
000000-00-0	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		04/03/2023	Redemption 100.0000		34,611	34,611	34,265	34,396		216		216		34,611				847	07/08/2025	2.B PL
000000-00-0	ONS MSO LLC 2022-1 Incremental Term Loan 07/08/25		04/03/2023	Redemption 100.0000		16,442	16,442	16,277	16,306		136		136		16,442				403	07/08/2025	2.B PL
000000-00-0	ORTHOALLIANCE MSO LLC Third Amendment Term Loan 07/21/25		04/01/2023	Redemption 100.0000		23,394	23,394	23,160	23,192		202		202		23,394				623	07/21/2025	3.A PL
000000-00-0	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		04/01/2023	Redemption 100.0000		140,450	140,450	139,229	139,700		750		750		140,450				7,066	07/31/2025	3.C PL
000000-00-0	APEX SERIVCE PARTNERS Fifteenth Amendment Incr TL B 07/31/25		06/30/2023	Redemption 100.0000		73,125	73,125	72,394	72,441		684		684		73,125				2,825	07/31/2025	5.B GI
000000-00-0	DILIGENT CORPORATION Dollar Delayed Draw TermLoan 3 08/04/25		04/01/2023	Redemption 100.0000		3,927	3,927	3,927	3,927						3,927				91	08/04/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		06/10/2023	Redemption 0.0000					(29)		29		29						(34)	08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No7 Incremental Term 08/27/25		06/10/2023	Redemption 0.0000					(152)		152		152						(82)	08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		06/10/2023	Redemption 0.0000					(29)		29		29							08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No7 Incremental Term 08/27/25		06/10/2023	Redemption 0.0000					(152)		152		152							08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		04/01/2023	Redemption 100.0000		5,386	5,386	5,346	5,357		29		29		5,386				141	08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No7 Incremental Term 08/27/25		04/01/2023	Redemption 100.0000		13,045	13,045	12,850	12,893		152		152		13,045				356	08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 6 Delayed Draw Te 08/27/25		06/30/2023	Redemption 100.0000		73,013	73,013	72,440	72,563		450		450		73,013				3,020	08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No7 Incremental Term 08/27/25		06/30/2023	Redemption 100.0000		13,045	13,045	12,850	12,893		152		152		13,045				722	08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		06/30/2023	Redemption 100.0000		5,386	5,386	5,350	4,756		26		26		5,386				853	08/27/2025	3.C PL
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T 08/30/25		04/01/2023	Redemption 100.0000		19,211	19,211	19,019	17,749		150		150		19,211				243	08/30/2025	3.A PL
000000-00-0	HEARTLAND LLC Seventh Amendment Delayed Draw 08/30/25		06/30/2023	Redemption 100.0000		4,915	4,915	4,866			49		49		4,915					08/30/2025	3.A PL
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T 08/30/25		06/30/2023	Redemption 100.0000		20,542	20,542	20,336	18,915		161		161		20,542				759	08/30/2025	3.A PL

SCHEDULE D - PART 4

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										11	12	13	14	15							
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000000-00-0	APEX SERIVCE PARTNERS Fifteenth Amendment Inc DDTL B 08/31/25		06/30/2023	Redemption 100.0000		73,125	73,125	72,759	72,750		375		375		73,125				2,792	08/31/2025	5.B GI
000000-00-0	J. KNIPPER AND CO INC Term Loan 10/01/25		06/30/2023	Redemption 100.0000		144,322	144,322	143,750	143,951		371		371		144,322				6,859	10/01/2025	3.A PL
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		04/13/2023	Redemption 100.0000		(323,893)	(323,893)	(320,669)	(321,800)		(2,094)		(2,094)		(323,893)				2,757	10/31/2025	2.C PL
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		06/30/2023	Redemption 100.0000		75,479	75,479	74,728	74,991		488		488		75,479				2,754	10/31/2025	3.A PL
000000-00-0	SAPPHIRE TELECOM INC Initial Term Loan 11/20/25		04/01/2023	Redemption 100.0000		50,000	50,000	49,500	49,741		259		259		50,000				1,125	11/20/2025	3.B PL
000000-00-0	PROTEIN FOR PETS OPCO LLC First Amendment Term Loan 11/30/25		06/06/2023	Redemption 100.0000		101,567	101,567	101,060	101,210		358		358		101,567				7,959	11/30/2025	2.C PL
000000-00-0	PROTEIN FOR PETS OPCO LLC Initial Term Loan 11/30/25		06/06/2023	Redemption 100.0000		487,726	487,726	483,171	485,416		2,310		2,310		487,726				15,093	11/30/2025	2.C PL
000000-00-0	ARISE HLDGS INC First Lien Initial Term Loan 12/09/25		06/30/2023	Redemption 100.0000		32,143	32,143	31,821	31,955		188		188		32,143				1,470	12/09/2025	2.B PL
000000-00-0	IVEX HOLDCO INC Intial Term Loan 12/17/25		06/01/2023	Redemption 100.0000		14,500	14,500	14,355	14,402		98		98		14,500				717	12/17/2025	3.A PL
000000-00-0	IVEX HOLDCO INC First Amendment Term Loan 12/17/25		06/01/2023	Redemption 100.0000		13,602	13,602	13,466	13,499		102		102		13,602				673	12/17/2025	3.A PL
000000-00-0	VPET USA LLC First Amendment Term Loan 12/31/25		04/01/2023	Redemption 100.0000		20,614	20,614	20,408	20,462		152		152		20,614				631	12/31/2025	3.A PL
000000-00-0	VPET USA LLC Second Amendment Term Loan 12/31/25		04/01/2023	Redemption 100.0000		3,987	3,987	3,947	3,955		32		32		3,987				122	12/31/2025	3.A PL
000000-00-0	VPET USA LLC First Amendment Term Loan 12/31/25		06/30/2023	Redemption 100.0000		20,614	20,614	20,408	20,462		152		152		20,614				1,133	12/31/2025	3.A PL
000000-00-0	VPET USA LLC Second Amendment Term Loan 12/31/25		06/30/2023	Redemption 100.0000		3,987	3,987	3,947	3,955		32		32		3,987				218	12/31/2025	3.A PL
000000-00-0	WORLD 50-INC. Senior Secured 2021 Incrementa 01/10/26		06/30/2023	Redemption 100.0000		26,167	26,167	25,906	25,997		170		170		26,167				945	01/10/2026	3.C PL
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		04/13/2023	No Broker		4,411,806	4,431,865	4,411,806	4,412,653		(847)		(847)		4,411,806					01/14/2026	3.A PL
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		04/13/2023	Redemption 0.0000				(169)	(30,508)		415		415						3,013	01/14/2026	3.A PL
000000-00-0	SUMMIT BUYER LLC Incremental Revolver A-2 Loan 01/14/26		06/07/2023	Redemption 100.0000		450,456	450,456	448,411			2,045		2,045		450,456				16,809	01/14/2026	6. *
000000-00-0	FORTUNE INTERNATIONAL LLC Tranche 2 Delayed Draw Term Lo 01/17/26		04/01/2023	Redemption 100.0000		21,932	21,932	21,932	21,932						21,932				939	01/17/2026	2.C PL
000000-00-0	FORTUNE INTERNATIONAL LLC Tranche 3 Delayed Draw Term Lo 01/19/26		04/01/2023	Redemption 100.0000		60,889	60,889	60,809	60,816		72		72		60,889				190	01/19/2026	2.C PL
000000-00-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		04/01/2023	Redemption 100.0000		30,152	30,152	29,775	29,853		299		299		30,152				783	02/06/2026	3.A PL
000000-00-0	XIFIN INC Third Amendment Term Loan 02/06/26		04/01/2023	Redemption 100.0000		16,215	16,215	16,053	16,092		123		123		16,215				421	02/06/2026	3.A PL
000000-00-0	XIFIN INC Fourth Amendment Term Loan 02/06/26		06/30/2023	Redemption 100.0000		30,152	30,152	29,775	29,853		299		299		30,152				1,615	02/06/2026	3.A PL
000000-00-0	XIFIN INC Third Amendment Term Loan 02/06/26		06/30/2023	Redemption 100.0000		16,215	16,215	16,053	16,092		123		123		16,215				569	02/06/2026	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		04/28/2023	Redemption 100.0000		1,300,000	1,300,000	1,289,180	992,747		9,111		9,111		1,300,000				23,268	03/02/2026	2.C PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		04/13/2023	No Broker		6,026,039	6,026,039	6,026,039							6,026,039					04/01/2026	3.A PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		06/30/2023	Redemption 100.0000		186,629	186,629	186,020	103,353		818		818		186,629				7,582	04/01/2026	3.A PL
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Second Amendment Term Loan 04/01/26		06/30/2023	Redemption 100.0000		13,799	13,799	13,661	13,687		112		112		13,799				2,076	04/01/2026	3.A PL
000000-00-0	BLACKBIRD PURCHASER INC First Lien Initial Term Loan 04/08/26		04/01/2023	Redemption 100.0000		37,517	37,517	37,517	37,517						37,517				117	04/08/2026	3.C PL
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		06/30/2023	Redemption 100.0000		784,904	784,904	778,254	779,455		909		909		784,904				18,889	05/22/2026	3.B PL
000000-00-0	ARGANO LLC Delayed Draw Term Loan 06/10/26		04/03/2023	Redemption 100.0000		15,291	15,291	15,291	15,291						15,291				523	06/10/2026	3.A PL
000000-00-0	ARGANO LLC Initial Term Loan 06/10/26		04/03/2023	Redemption 100.0000		34,709	34,709	34,362	34,446		263		263		34,709				1,188	06/10/2026	3.A PL
000000-00-0	ARGANO LLC First Amendment Delayed Draw T 06/10/26		04/03/2023	Redemption 100.0000		17,809	17,809	17,808	17,808		1		1		17,809				559	06/10/2026	3.A PL
000000-00-0	ITS BUYER INC Revolver 06/14/26		04/07/2023	No Broker		10,483,800	10,500,000	10,483,800							10,483,800					06/14/2026	2.B PL
000000-00-0	ITS BUYER INC Revolver 06/14/26		04/05/2023	Redemption 100.0000		7,500,000	7,500,000	7,485,378	1,492,643		14,554		14,554		7,500,000					06/14/2026	2.B PL
000000-00-0	ITS BUYER INC Initial Term Loan 06/14/26		06/30/2023	Redemption 100.0000		67,099	67,099	66,428	66,587		512		512		67,099				396	06/14/2026	2.B PL
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Term B Loan 06/26/26		06/30/2023	Redemption 100.0000		100,000	100,000	99,000	99,247		753		753		100,000				2,376	06/26/2026	3.B PL
000000-00-0	VALICOR PPC INTERMEDIATE II LL 2023-1 INCREMENTAL TERM LOAN 07/24/26		06/30/2023	Redemption 100.0000		17,584	17,584	17,232			352		352		17,584				823	07/24/2026	3.C Z
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26		06/30/2023	Redemption 100.0000		20,000	20,000	19,800	19,881		119		119		20,000				755	07/24/2026	3.C PL
000000-00-0	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		04/01/2023	Redemption 100.0000		1,026	1,026	1,026	1,007		18		18		1,026				23	08/08/2026	3.B PL
000000-00-0	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		04/01/2023	Redemption 100.0000		6,161	6,161	6,130	6,143		18		18		6,161				140	08/08/2026	3.B PL
000000-00-0	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		06/30/2023	Redemption 100.0000		1,026	1,026	1,026	1,007		18		18		1,026				48	08/08/2026	3.B PL
000000-00-0	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		06/30/2023	Redemption 100.0000		6,161	6,161	6,130	6,143		18		18		6,161				286	08/08/2026	3.B PL
000000-00-0	KENE ACQUISITION INC 2021 Incremental Term Loan 08/10/26		06/30/2023	Redemption 100.0000		88,125	88,125	87,244	87,395		730		730		88,125				3,060	08/10/2026	3.B PL
000000-00-0	STS HLDG INC TERM LOAN 08/27/26		04/10/2023	Redemption 100.0000		7,500	7,500	7,369	7,420		80		80		7,500				161	08/27/2026	3.C PL
000000-00-0	JARROW FORMALS INC Initial Term Loan 08/31/26		06/30/2023	Redemption 100.0000		240,625	240,625	237,617	236,742		3,883		3,883		240,625				13,520	08/31/2026	3.A PL
000000-00-0	WARRIOR ACQUISITION REVOLVER 09/16/26		04/26/2023	Redemption 100.0000		640,000	640,000	640,000	640,000						640,000					09/16/2026	2.C PL
000000-00-0	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26		05/05/2023	Redemption 100.0000		5,886	5,886	5,827	5,839		47		47		5,886				(52)	09/21/2026	2.C PL
000000-00-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		05/05/2023	Redemption 100.0000		33,492	33,492	33,157	33,233		260		260		33,492				1,250	09/21/2026	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		06/30/2023	Redemption 100.0000		3,125	3,125	3,094	3,100		25		25		3,125				283	09/24/2026	2.C PL
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan 09/24/26		06/30/2023	Redemption 100.0000		5,401	5,401	5,347	5,356		45		45		5,401				382	09/24/2026	2.C PL
000000-00-0	BULLHORN INC Amendment No 1 Term Loan 09/30/26		04/01/2023	Redemption 100.0000		46,842	46,842	46,226	46,398		443		443		46,842				1,311	09/30/2026	3.C PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan 10/07/26		06/30/2023	Redemption 100.0000		24,250	24,250	23,644	23,637		613		613		24,250				1,654	10/07/2026	2.B PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26		06/30/2023	Redemption 100.0000		73,285	73,285	72,601	54,077		628		628		73,285				5,135	10/07/2026	2.B PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw III Term Loan 10/07/26		04/01/2023	Tax Free Exchange		4,484,158	4,513,289	4,481,083	4,482,364		1,795		1,795		4,484,158				177,060	10/07/2026	2.B PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 Term Loan 10/07/26		04/01/2023	Tax Free Exchange		2,895,496	2,919,388	2,890,194	2,893,128		2,367		2,367		2,895,496				157,790	10/07/2026	2.B PL
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		06/28/2023	Redemption 100.0000		566,667	566,667	563,681	416,828		2,975		2,975		566,667				14,178	10/09/2026	3.B PL
000000-00-0	HANDGARDS LLC Second Amendment Term Loan 10/14/26		06/30/2023	Redemption 100.0000		60,709	60,709	60,102	60,196		513		513		60,709				2,711	10/14/2026	2.C PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		04/11/2023	No Broker		545,400	546,816	545,400							545,400					10/18/2026	2.C PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		06/26/2023	Redemption 100.0000		4,579,588	4,579,588	4,568,076	1,100,598		11,510		11,510		4,579,588				24,970	10/18/2026	2.C PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		04/01/2023	Redemption 100.0000		62,263	62,263	61,640	61,772		491		491		62,263				734	10/19/2026	2.C PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		05/09/2023	Redemption 100.0000		(31,131)	(31,131)	(30,820)	(30,886)		(245)		(245)		(31,131)					10/19/2026	4.B
000000-00-0	AROTECH CORPORATION Delayed Draw Term Loan 10/22/26		06/30/2023	Redemption 100.0000		2,196	2,196	2,179	2,182		14		14		2,196				171	10/22/2026	3.B PL
000000-00-0	HYPHEN SOLUTIONS LLC Initial Term Loan 10/27/26		04/01/2023	Redemption 100.0000		41,126	41,126	40,714	40,827		298		298		41,126				1,042	10/27/2026	3.A PL
000000-00-0	HYPHEN SOLUTIONS LLC Incremental Term Loan 10/27/26		06/30/2023	Redemption 100.0000		61,573	61,573	60,958	61,573						61,573					10/27/2026	3.A PL
000000-00-0	HYPHEN SOLUTIONS LLC Initial Term Loan 10/27/26		06/30/2023	Redemption 100.0000		41,126	41,126	40,714	40,827		298		298		41,126				2,135	10/27/2026	3.A PL
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		06/16/2023	Redemption 100.0000		117,187	117,187	84,212	(86,689)		33,054		33,054		117,187				2,866	10/30/2026	2.C Z
000000-00-0	NEW ERA TECHNOLOGY INC REVOLVING LOAN 10/30/26		06/16/2023	Redemption 100.0000		1,298,670	1,298,670	1,272,769	432,278		187,549		187,549		1,298,670				32,806	10/30/2026	3.A PL
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		05/09/2023	Redemption 100.0000		(701)	(701)	(687)	(690)		(11)		(11)		(701)					10/30/2026	4.A PL
000000-00-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		05/09/2023	Redemption 100.0000		4,178	4,178	4,106	3,497		681		681		4,178				1,001	10/30/2026	4.A PL
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		06/16/2023	Redemption 100.0000		183,940	183,940	180,261	181,138		2,802		2,802		183,940				9,506	10/30/2026	4.A PL
000000-00-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		04/01/2023	Tax Free Exchange		7,670,946	9,212,850	9,053,437	7,710,381		(39,434)		(39,434)		7,670,946				394,293	10/30/2026	4.A PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan 11/02/26		06/30/2023	Redemption 100.0000		48,065	48,065	47,585	47,728		338		338		48,065				1,172	11/02/2026	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	IVEX HOLDCO INC Second Amendment Incrementa TL 11/02/26		06/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,794		206		206		25,000				1,237	11/02/2026	3.A PL
000000-00-0	ALLIED BENEFIT SYSTEMS INTERME Initial Term B Loan 11/18/26		06/30/2023	Redemption 100.0000		22,641	22,641	22,414	22,479		162		162		22,641				1,058	11/18/2026	2.C PL
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		05/10/2023	No Broker		2,500,000	2,500,000	2,500,000	1,000,000						2,500,000					12/01/2026	3.A PL
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		05/10/2023	Redemption 0.0000					(323)										(1)	12/01/2026	2.C PL
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		05/10/2023	Redemption 100.0000		19,543	19,543	19,543	(458,225)						19,543				(6,808)	12/01/2026	3.A PL
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		06/02/2023	Redemption 100.0000		345,395	345,395	345,054	159,037		333		333		345,395				12,026	12/09/2026	4.A PL
000000-00-0	TINUITI INC Initial Delayed Draw Term Loan 12/10/26		04/01/2023	Redemption 100.0000		13,605	13,605	13,588	13,586		19		19		13,605				317	12/10/2026	2.C PL
000000-00-0	TINUITI INC Initial Term Loan 12/10/26		04/01/2023	Redemption 100.0000		21,088	21,088	20,824	20,899		189		189		21,088				492	12/10/2026	2.C PL
000000-00-0	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26		04/01/2023	Redemption 100.0000		13,726	13,726	13,658	13,665		61		61		13,726				266	12/15/2026	3.A PL
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		04/01/2023	Redemption 100.0000		34,476	34,476	34,247	32,729		215		215		34,476				66	12/15/2026	3.A PL
000000-00-0	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26		06/30/2023	Redemption 100.0000		13,726	13,726	13,658	13,665		61		61		13,726				394	12/15/2026	3.A PL
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		04/01/2023	Redemption 100.0000		27,859	27,859	27,859	27,859						27,859				607	12/15/2026	4.C PL
000000-00-0	HELIOS BUYER INC Term Loan 12/15/26		04/01/2023	Redemption 100.0000		55,620	55,620	55,064	55,205		416		416		55,620				983	12/15/2026	4.C PL
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		06/30/2023	Redemption 100.0000		27,859	27,859	27,859	27,859						27,859				1,225	12/15/2026	4.C PL
000000-00-0	HELIOS BUYER INC Term Loan 12/15/26		06/30/2023	Redemption 100.0000		55,620	55,620	55,064	55,205		416		416		55,620				2,062	12/15/2026	4.C PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		04/01/2023	Redemption 100.0000		46,768	46,768	46,300	46,421		347		347		46,768				996	12/16/2026	3.B PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		04/01/2023	Redemption 100.0000		407	407	403	404		4		4		407				(2)	12/16/2026	3.B PL
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		06/30/2023	Redemption 100.0000		4,981,132	4,981,132	4,943,318	1,252,874		37,449		37,449		4,981,132				63,711	12/22/2026	2.B PL
000000-00-0	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		04/28/2023	Redemption 100.0000		1,578,947	1,578,947	1,563,158	1,388,436		190,512		190,512		1,578,947				25,148	12/22/2026	3.A PL
000000-00-0	FSK PALLET HOLDING CORP 6th INCREMENTAL TERM LOAN 12/23/26		06/30/2023	Redemption 100.0000		24,971	24,971	24,472			499		499		24,971				341	12/23/2026	1.F Z
000000-00-0	LYNX FRANCHISING 2021-12 Incremental Term Loan 12/23/26		04/01/2023	Redemption 100.0000		30,000	30,000	29,700	29,743		257		257		30,000				817	12/23/2026	3.B PL
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		05/03/2023	Redemption 100.0000		2,459,696	2,459,696	2,436,777	2,438,139		21,557		21,557		2,459,696				103,944	12/29/2026	3.A PL
000000-00-0	MARKET PERFORMANCE GROUP HOLDI First Amendment Term Loan 12/29/26		06/30/2023	Redemption 100.0000		18,000	18,000	17,820	17,846		154		154		18,000				779	12/29/2026	3.A Z
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Term Loan A 12/29/26		06/30/2023	Redemption 100.0000		65,625	65,625	64,969	65,131		494		494		65,625				2,751	12/29/2026	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		04/01/2023	Redemption 100.0000		73,588	73,588	72,922	68,882		569		569		73,588				1,084	12/30/2026	3.A PL
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK Second Amendment Incr Revolver 12/30/26		05/12/2023	Redemption 100.0000		553,946	553,946	551,832	551,929		2,018		2,018		553,946				33,604	12/30/2026	3.A PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 4 Delayed Draw Te 02/05/27		06/10/2023	Redemption 100.0000		14,233	14,233	14,019	13,887		346		346		14,233				9,794	02/05/2027	3.C PL
000000-00-0	80/20 LLC Term Loan 03/01/27		04/03/2023	Redemption 100.0000		50,142	50,142	49,640	49,747		395		395		50,142				2,280	03/01/2027	2.C PL
000000-00-0	FOODSCIENCE LLC Term Loan A 03/01/27		06/30/2023	Redemption 100.0000		130,682	130,682	129,375	129,630		1,052		1,052		130,682				5,109	03/01/2027	3.B PL
000000-00-0	NDC ACQUSITION CORP Initial Term Loan 03/09/27		04/03/2023	Redemption 100.0000		60,250	60,250	59,497	59,645		605		605		60,250				1,558	03/09/2027	3.B PL
000000-00-0	ROHRER CORPORATION Term Loan 03/15/27		04/03/2023	Redemption 100.0000		50,000	50,000	49,500	49,600		400		400		50,000				2,338	03/15/2027	3.A PL
000000-00-0	THAYER POWER & COMMUNICATION L 2022 Incremental Term Loan 03/26/27		04/01/2023	Redemption 100.0000		23,454	23,454	23,219	23,229		225		225		23,454				1,096	03/26/2027	2.B PL
000000-00-0	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		06/30/2023	Redemption 100.0000		272,163	272,163	271,658	225,470		405		405		272,163				9,650	03/26/2027	2.B PL
000000-00-0	TRANSYSTEMS CORPORATION INITIAL TERM LOAN 03/31/27		04/01/2023	Redemption 100.0000		56,579	56,579	56,013	56,118		461		461		56,579				1,356	03/31/2027	3.A PL
000000-00-0	TRANSYSTEMS CORPORATION REVOLVER 03/31/27		05/09/2023	Redemption 100.0000		210,526	210,526	208,421			2,105		2,105		210,526					03/31/2027	3.A PL
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		06/30/2023	Redemption 100.0000		15,079	15,079	14,929	14,250		830		830		15,079				171	04/09/2027	3.B PL
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw 04/09/27		06/30/2023	Redemption 100.0000		10,925	10,925	10,815	10,823		102		102		10,925				1,486	04/09/2027	3.B PL
000000-00-0	REVALIZE INC Tranche 2 Delayed Draw Term Lo 04/15/27		04/01/2023	Redemption 100.0000		16,729	16,729	16,666	16,729						16,729					04/15/2027	3.A PL
000000-00-0	REVALIZE INC TRANCHE 3 DELAYED DRAW TL 04/15/27		04/01/2023	Redemption 100.0000		3,424	3,424	3,390	3,394		29		29		3,424				90	04/15/2027	3.A PL
000000-00-0	MBS HLDGS INC Initial Term Loan 04/16/27		04/01/2023	Redemption 100.0000		50,000	50,000	49,500	49,592		408		408		50,000				1,299	04/16/2027	3.A PL
000000-00-0	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		05/10/2023	Redemption 100.0000		(479,283)	(479,283)	(474,491)	(475,374)		(3,910)		(3,910)		(479,283)				1,137	04/20/2027	3.B PL
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		04/01/2023	Redemption 100.0000		4,348	4,348	4,304	2,666		44		44		4,348				94	04/20/2027	3.B PL
000000-00-0	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		06/30/2023	Redemption 100.0000		45,652	45,652	45,196	45,280		372		372		45,652				2,325	04/20/2027	3.B PL
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		06/30/2023	Redemption 100.0000		4,348	4,348	4,304	2,666		44		44		4,348				263	04/20/2027	3.B PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan 05/24/27		04/01/2023	Redemption 100.0000		4,422	4,422	4,392	4,396		26		26		4,422				127	05/24/2027	3.B PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Term B Loan 05/24/27		04/01/2023	Redemption 100.0000		12,197	12,197	12,075	12,094		103		103		12,197				316	05/24/2027	3.B PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan 05/24/27		04/01/2023	Redemption 100.0000		881	881	875	876		5		5		881				25	05/24/2027	3.B PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Initial Revolver 05/24/27		04/27/2023	Redemption 100.0000		662,546	662,546	657,697	431,913		44,072		44,072		662,546				11,612	05/24/2027	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	NORTH HAVEN STALLONE BUYER LLC Term B Loan 05/24/27		05/12/2023	Redemption 100.0000		11,157	11,157	11,046	11,064		94		94		11,157				289	05/24/2027	3.B PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan 05/24/27		05/12/2023	Redemption 100.0000		4,861	4,861	4,828	4,832		29		29		4,861				151	05/24/2027	3.B PL
000000-00-0	QUORUM HEALTH RESOURCES LLC Term Loan 05/28/27		04/14/2023	Redemption 100.0000		(6,960)	(6,960)	(6,891)	(6,902)		(59)		(59)		(6,960)				1,125	05/28/2027	3.A PL
000000-00-0	TINUITI INC 2021 Delayed Draw Term Loan 06/28/27		04/01/2023	Redemption 100.0000		15,360	15,360	15,360	9,150						15,360				309	06/28/2027	2.C PL
000000-00-0	VRC COMPANIES LLC First Amendment Term Loan 06/29/27		04/01/2023	Redemption 100.0000		5,542	5,542	5,459	5,462		80		80		5,542				121	06/29/2027	3.B Z
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		04/01/2023	Redemption 100.0000		2,256	2,256	2,222	843		34		34		2,256				21	06/29/2027	3.B Z
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		04/14/2023	Redemption 100.0000		(1,109)	(1,109)	(1,093)	(5,952)		(16)		(16)		(1,109)				921	06/29/2027	4.C PL
000000-00-0	VRC COMPANIES LLC Revolver 06/29/27		04/25/2023	Redemption 100.0000		166,667	166,667	165,946			721		721		166,667					06/29/2027	4.C PL
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		06/30/2023	Redemption 100.0000		34,207	34,207	33,701	28,842		506		506		34,207				1,842	06/29/2027	4.C PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		06/26/2023	Redemption 100.0000		375,000	375,000	371,840	297,549		3,049		3,049		375,000				4,339	07/16/2027	3.B PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		04/10/2023	Tax Free Exchange		838,076	846,190	837,728	304,599		377		377		838,076				2,714	07/16/2027	3.B PL
000000-00-0	ERIE CONSTRUCTION MID WEST LLC Closing Date Term Loan 07/30/27		06/30/2023	Redemption 100.0000		566,517	566,517	560,852	561,624		4,893		4,893		566,517				21,379	07/30/2027	2.A PL
000000-00-0	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN 08/02/27		04/07/2023	Redemption 100.0000		10,770	10,770	10,689	10,701		69		69		10,770				174	08/02/2027	2.B PL
000000-00-0	BOUNTEOUS INC Revolver 08/02/27		05/31/2023	Redemption 100.0000		510,000	510,000	504,900	377,278		4,899		4,899		510,000				13,135	08/02/2027	2.B PL
000000-00-0	BOUNTEOUS INC 2021 Incremental Term Loan 08/02/27		06/30/2023	Redemption 100.0000		9,714	9,714	9,616	9,631		83		83		9,714				157	08/02/2027	2.B PL
000000-00-0	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN 08/02/27		06/30/2023	Redemption 100.0000		10,770	10,770	10,689	10,701		69		69		10,770				457	08/02/2027	2.B PL
000000-00-0	BOUNTEOUS INC Initial Term Loan 08/02/27		06/30/2023	Redemption 100.0000		20,823	20,823	20,614	20,648		175		175		20,823				883	08/02/2027	2.B PL
000000-00-0	CVI PARENT INC Term Loan 08/12/27		04/01/2023	Redemption 100.0000		9,842	9,842	9,743	9,758		83		83		9,842				498	08/12/2027	3.A PL
000000-00-0	CORPORATE VISIONS INC First Amendment Incremental Te 08/12/27		06/30/2023	Redemption 100.0000		51,134	51,134	50,382	50,432		703		703		51,134				1,709	08/12/2027	3.A PL
000000-00-0	CVI PARENT INC Term Loan 08/12/27		06/30/2023	Redemption 100.0000		9,842	9,842	9,743	9,758		83		83		9,842				739	08/12/2027	3.A PL
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Term Loan 08/13/27		04/01/2023	Redemption 100.0000		79,025	79,025	77,840	78,021		1,004		1,004		79,025				2,278	08/13/2027	3.A PL
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		06/15/2023	Redemption 100.0000		1,344,580	1,344,580	1,340,364			4,216		4,216		1,344,580				23,828	08/13/2027	3.A PL
000000-00-0	WHITSONS HOLDING GROUP LLC TERM 08/27/27		04/13/2023	Redemption 100.0000		(5,076,308)	(5,076,308)	(5,012,854)	(5,076,308)						(5,076,308)					08/27/2027	2.C PL
000000-00-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		04/01/2023	Redemption 100.0000		5,000,000	5,000,000	4,953,973	4,954,981		45,019		45,019		5,000,000				139,682	08/27/2027	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	WHITSONS HOLDING GROUP LLC TERM 08/27/27		04/01/2023	Redemption 100.0000		40,549	40,549	40,043	40,549						40,549					08/27/2027	2.C PL
000000-00-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		06/29/2023	Redemption 100.0000		7,200,000	7,200,000	7,133,721	7,135,172		64,828		64,828		7,200,000				330,157	08/27/2027	2.C PL
000000-00-0	WHITSONS HOLDING GROUP LLC DELAYED DRAW 08/27/27		06/30/2023	Redemption 100.0000		5,877	5,877	5,803	5,807		70		70		5,877				313	08/27/2027	2.C PL
000000-00-0	LONG TERM CARE GROUP INC TERM 09/08/27		04/01/2023	Redemption 100.0000		24,894	24,894	24,645	24,685		209		209		24,894				222	09/08/2027	3.A PL
000000-00-0	ACP TARA HOLDINGS INC REVOLVER 09/10/27		04/27/2023	Redemption 100.0000		1,515,000	1,515,000	1,499,850	1,500,549		14,451		14,451		1,515,000				47,138	09/10/2027	3.A PL
000000-00-0	ACP TARA HOLDINGS INC Initial Term Loan 09/10/27		06/30/2023	Redemption 100.0000		68,032	68,032	67,351	67,462		569		569		68,032				2,100	09/10/2027	3.A PL
000000-00-0	NONNI'S FOODS-LLC REVOLVER 09/15/27		06/27/2023	Redemption 100.0000		1,056,000	1,056,000	1,056,000							1,056,000					09/15/2027	4.B FE
000000-00-0	BOARDWALK BUYER LLC Initial Term Loan 09/28/27		06/30/2023	Redemption 100.0000		89,762	89,762	88,864	88,997		765		765		89,762				2,212	09/28/2027	3.A PL
000000-00-0	GENESEE SCIENTIFIC LLC TERM LOAN 09/30/27		04/01/2023	Redemption 100.0000		34,511	34,511	34,166	34,212		300		300		34,511				887	09/30/2027	3.B PL
000000-00-0	GENESEE SCIENTIFIC LLC DELAYED DRAW TERM LOAN 09/30/27		06/30/2023	Redemption 100.0000		8,053	8,053	7,972			81		81		8,053				325	09/30/2027	3.B PL
000000-00-0	GENESEE SCIENTIFIC LLC TERM LOAN 09/30/27		06/30/2023	Redemption 100.0000		34,511	34,511	34,166	34,212		300		300		34,511				1,791	09/30/2027	3.B PL
000000-00-0	STANTON CARPET INTERMEDIATE TERM 10/01/27		06/02/2023	Redemption 100.0000		731,242	731,242	723,930	731,242						731,242					10/01/2027	3.A PL
000000-00-0	LAMARK MEDIA GROUP LLC TERM 10/14/27		04/01/2023	Redemption 100.0000		44,403	44,403	43,959	44,016		387		387		44,403				1,176	10/14/2027	3.A PL
000000-00-0	LAMARK MEDIA GROUP LLC DELAYED DRAW TERM LOAN 10/14/27		04/04/2023	Redemption 100.0000		9,515	9,515	9,420			95		95		9,515				8	10/14/2027	3.A Z
000000-00-0	BRIGHTSIGN LLC REVOLVER 10/14/27		06/12/2023	Redemption 100.0000		3,000,000	3,000,000	2,970,000			30,000		30,000		3,000,000				25,373	10/14/2027	3.A PL
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		06/22/2023	Redemption 100.0000		2,368,421	2,368,421	2,344,749	1,413,320		16,324		16,324		2,368,421				29,765	10/14/2027	3.A PL
000000-00-0	BRIGHTSIGN LLC TERM LOAN 10/14/27		06/30/2023	Redemption 100.0000		107,754	107,754	106,677	106,819		935		935		107,754				5,771	10/14/2027	3.A PL
000000-00-0	LAMARK MEDIA GROUP LLC DELAYED DRAW TERM LOAN 10/14/27		06/30/2023	Redemption 100.0000		9,515	9,515	9,420			95		95		9,515				270	10/14/2027	3.A Z
000000-00-0	LAMARK MEDIA GROUP LLC TERM 10/14/27		06/30/2023	Redemption 100.0000		44,403	44,403	43,959	44,016		387		387		44,403				2,401	10/14/2027	3.A PL
000000-00-0	BRADSHAW INTERNATIONAL INC Initial Term Loan 10/21/27		04/28/2023	Redemption 100.0000		256,297	256,297	249,890	250,737		5,560		5,560		256,297				8,811	10/21/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A 10/29/27		04/14/2023	Redemption 100.0000		(2,157,355)	(2,157,355)	(2,135,781)	(2,138,457)		(18,898)		(18,898)		(2,157,355)					10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental Term Loan 10/29/27		04/14/2023	Redemption 100.0000		(114,270)	(114,270)	(113,127)	(113,256)		(1,014)		(1,014)		(114,270)					10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A 10/29/27		04/14/2023	Redemption 0.0000															1,169	10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental Term Loan 10/29/27		04/01/2023	Redemption 100.0000		16,488	16,488	16,323	16,341		146		146		16,488				44	10/29/2027	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	BCM ONE INC Delayed Draw Term Loan 11/17/27		06/30/2023	Redemption 100.0000		9,913	9,913	9,913	9,538						9,913				452	11/17/2027	3.A PL
000000-00-0	BCM ONE INC Initial Term Loan 11/17/27		06/30/2023	Redemption 100.0000		35,404	35,404	34,978	35,404						35,404					11/17/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		04/01/2023	Redemption 100.0000		36,845	36,845	36,729	34,507		113		113		36,845				968	11/30/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Revolver 11/30/27		05/30/2023	Redemption 100.0000		3,709,360	3,709,360	3,686,058			23,302		23,302		3,709,360					11/30/2027	6. *
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC Tranche 2 Delayed Draw Term 11/30/27		04/01/2023	Tax Free Exchange		1,633,873	1,642,084	1,633,873							1,633,873					11/30/2027	3.A Z
000000-00-0	ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27		04/01/2023	Redemption 100.0000		36,207	36,207	35,845	35,860		347		347		36,207				924	12/01/2027	3.B PL
000000-00-0	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN 12/01/27		04/01/2023	Redemption 100.0000		48,276	48,276	47,793	47,855		421		421		48,276				801	12/01/2027	3.B PL
000000-00-0	ELEMENT 78 PARTNERS LLC Revolver 12/01/27		04/28/2023	Redemption 100.0000		1,250,000	1,250,000	1,240,296			9,704		9,704		1,250,000				14,062	12/01/2027	3.B PL
000000-00-0	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN 12/01/27		06/30/2023	Redemption 100.0000		48,276	48,276	47,793	47,855		421		421		48,276				2,139	12/01/2027	3.B PL
000000-00-0	ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27		06/30/2023	Redemption 100.0000		36,207	36,207	35,845	35,860		347		347		36,207				1,914	12/01/2027	3.B PL
000000-00-0	BUSINESSOLVER.COM INC Delayed Draw 12/01/27		06/30/2023	Redemption 100.0000		909	909	900	900		9		9		909				91	12/01/2027	4.A PL
000000-00-0	BUSINESSOLVER.COM INC Term loan 12/01/27		06/30/2023	Redemption 100.0000		39,394	39,394	39,000	39,043		351		351		39,394				2,024	12/01/2027	4.A PL
000000-00-0	GHR HEALTHCARE LLC Delayed Draw Term Loan 12/09/27		04/01/2023	Redemption 100.0000		8,064	8,064	7,993	7,995		69		69		8,064				207	12/09/2027	2.C PL
000000-00-0	GHR HEALTHCARE LLC Initial Term Loan 12/09/27		04/01/2023	Redemption 100.0000		25,867	25,867	25,608	25,639		228		228		25,867				587	12/09/2027	2.C PL
000000-00-0	GHR HEALTHCARE LLC Delayed Draw Term Loan 12/09/27		06/30/2023	Redemption 100.0000		8,064	8,064	7,993	7,995		69		69		8,064				408	12/09/2027	2.C PL
000000-00-0	GHR HEALTHCARE LLC Initial Term Loan 12/09/27		06/30/2023	Redemption 100.0000		25,867	25,867	25,608	25,639		228		228		25,867				1,232	12/09/2027	2.C PL
000000-00-0	RESA HOLDINGS COMPANY TERM LOAN 12/15/27		04/01/2023	Redemption 100.0000		27,339	27,339	27,066	27,097		242		242		27,339				644	12/15/2027	2.B PL
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		04/01/2023	Redemption 100.0000		3,288	3,288	3,266	2,153		14		14		3,288				111	12/15/2027	2.B PL
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Initial Term Loan 12/17/27		06/30/2023	Redemption 100.0000		26,062	26,062	25,831	19,892		208		208		26,062				965	12/17/2027	3.A PL
000000-00-0	ALTA BUYER LLC DELAYED DRAW TERM LOAN 12/21/27		06/30/2023	Redemption 100.0000		20,151	20,151	19,950	19,954		197		197		20,151				1,145	12/21/2027	2.B PL
000000-00-0	ALTA BUYER LLC TERM LOAN 12/21/27		06/30/2023	Redemption 100.0000		74,560	74,560	73,815	74,560						74,560					12/21/2027	2.B PL
000000-00-0	ITI INTERMODAL INC Term Loan 12/21/27		04/01/2023	Redemption 100.0000		5,469	5,469	5,414	5,420		48		48		5,469				129	12/21/2027	2.C PL
000000-00-0	SPI LLC Initial Term Loan 12/21/27		04/01/2023	Redemption 100.0000		95,000	95,000	94,050	94,155		845		845		95,000				2,667	12/21/2027	2.C PL
000000-00-0	SPI LLC Revolver 12/21/27		06/27/2023	Redemption 100.0000		5,131,442	5,131,442	5,125,528			5,914		5,914		5,131,442				96,734	12/21/2027	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	SPI LLC Initial Term Loan 12/21/27		06/30/2023	Redemption 100.0000		95,000	95,000	94,050	94,155		845		845		95,000				5,080	12/21/2027	2.C PL
000000-00-0	ITI INTERMODAL INC Delayed Draw Term Loan - 1 12/21/27		06/30/2023	Redemption 100.0000		781	781	773			8		8		781				22	12/21/2027	2.C Z
000000-00-0	ITI INTERMODAL INC Term Loan 12/21/27		06/30/2023	Redemption 100.0000		5,469	5,469	5,414	5,420		48		48		5,469				286	12/21/2027	2.C PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		06/08/2023	No Broker		17,944	18,310	17,944							17,944					12/22/2027	3.B PL
000000-00-0	JEG'S AUTOMOTIVE LLC TERM LOAN 12/22/27		06/30/2023	Redemption 100.0000		87,500	87,500	86,625	86,734		766		766		87,500				2,699	12/22/2027	3.A PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		06/08/2023	Redemption 100.0000		4,742	4,742	4,683	4,561		94		94		4,742				72	12/22/2027	3.B PL
000000-00-0	METZ CULINARY MANAGEMENT LLC TERM LOAN 12/23/27		04/01/2023	Redemption 100.0000		16,435	16,435	16,271	16,290		146		146		16,435				21	12/23/2027	3.A PL
000000-00-0	VPET BUYER LLC Third Amendment Term Loan 12/31/27		06/30/2023	Redemption 100.0000		24,901	24,901	24,507	24,555		346		346		24,901				1,336	12/31/2027	3.A PL
000000-00-0	INFUCARE RX INC TERM LOAN 01/04/28		06/30/2023	Redemption 100.0000		167,435	167,435	165,761	167,435						167,435					01/04/2028	2.C PL
000000-00-0	NMP HOLDINGS LLC Term A Loan 01/28/28		05/09/2023	Redemption 100.0000		45,810	45,810	45,352	45,401		409		409		45,810				2,234	01/28/2028	3.A PL
000000-00-0	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28		04/01/2023	Redemption 100.0000		35,547	35,547	35,192	35,213		334		334		35,547				406	03/01/2028	2.C PL
000000-00-0	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		04/01/2023	Redemption 100.0000		6,246	6,246	6,238	6,236		9		9		6,246				162	03/01/2028	2.C PL
000000-00-0	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		04/01/2023	Redemption 100.0000		7,000	7,000	6,930	6,941		59		59		7,000				171	03/02/2028	2.C PL
000000-00-0	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		04/01/2023	Redemption 100.0000		50,000	50,000	49,500	49,577		423		423		50,000				62	03/02/2028	2.C PL
000000-00-0	ACP HYPERDRIVE INC Delayed Draw Term Loan 03/08/28		04/01/2023	Redemption 100.0000		10,648	10,648	10,551	10,554		94		94		10,648				370	03/08/2028	3.A PL
000000-00-0	ACP HYPERDRIVE INC Intial Term Loan 03/08/28		04/01/2023	Redemption 100.0000		87,907	87,907	87,028	87,071		837		837		87,907				2,168	03/08/2028	3.A PL
000000-00-0	ACP HYPERDRIVE INC Delayed Draw Term Loan 03/08/28		06/30/2023	Redemption 100.0000		20,008	20,008	19,818	10,517		188		188		20,008				369	03/08/2028	3.A PL
000000-00-0	ACP HYPERDRIVE INC Intial Term Loan 03/08/28		06/30/2023	Redemption 100.0000		87,907	87,907	87,028	87,071		837		837		87,907				4,592	03/08/2028	3.A PL
000000-00-0	ANTERIAD Term Loan B 03/31/28		06/30/2023	Redemption 100.0000		40,617	40,617	39,805			812		812		40,617				1,176	03/31/2028	5.B GI
000000-00-0	TYTO ATHENE LLC First Lien Initial Term Loan 04/03/28		05/08/2023	Redemption 100.0000		611,138	611,138	605,027	592,217		18,921		18,921		611,138				26,895	04/03/2028	2.C PL
000000-00-0	JAZZ AH HOLDCO LLC Term Loan 04/03/28		04/01/2023	Redemption 100.0000		43,906	43,906	43,467	43,497		409		409		43,906				1,951	04/03/2028	3.B PL
000000-00-0	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		05/19/2023	Redemption 100.0000		750,000	750,000	743,195	586,319		6,670		6,670		750,000				26,683	04/03/2028	3.B PL
000000-00-0	VISION INNOVATION PARTNERS BOR Initial Term Loan 04/07/28		06/30/2023	Redemption 100.0000		32,205	32,205	31,883	31,906		300		300		32,205				1,617	04/07/2028	3.B PL
000000-00-0	NYX HOLDCO INC 2022 Incremental Term Loan 04/08/28		04/01/2023	Redemption 100.0000		17,245	17,245	17,072	17,083		161		161		17,245				415	04/08/2028	3.A PL

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		04/03/2023	Redemption 100.0000		37,115	37,115	36,865	36,809		307		307		37,115				1,579	04/14/2028	2.C PL
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		04/01/2023	Redemption 100.0000		3,576	3,576	3,567	3,567		9		9		3,576				131	04/14/2028	4.A PL
000000-00-0	ELIASSEN GROUP LLC Initial Term Loan 04/14/28		06/30/2023	Redemption 100.0000		104,898	104,898	103,849	103,901		997		997		104,898				5,430	04/14/2028	4.A PL
000000-00-0	OEP GLASS PURCHASER LLC Revolving Credit 04/18/28		05/23/2023	Redemption 100.0000		9,766,548	9,766,548	9,701,438	9,700,266		66,282		66,282		9,766,548				409,323	04/18/2028	2.A PL
000000-00-0	ORTHOALLIANCE MSO LLC Delayed Draw Term Loan 04/21/28		04/01/2023	Redemption 100.0000		13,414	13,414	13,342	13,343		71		71		13,414				326	04/21/2028	3.A PL
000000-00-0	CODING SOLUTIONS ACQUISITION Revolving Credit 05/11/28		05/24/2023	Redemption 100.0000		342,500	342,500	339,844	226,545		2,657		2,657		342,500				8,043	05/11/2028	2.C PL
000000-00-0	CODING SOLUTIONS ACQUISITION Initial Term Loan 05/11/28		06/30/2023	Redemption 100.0000		20,901	20,901	20,692	20,699		202		202		20,901				1,082	05/11/2028	2.C PL
000000-00-0	RFI BUYER Term A Loan 08/05/28		04/03/2023	Redemption 100.0000		23,318	23,318	23,085	23,090		228		228		23,318				709	08/05/2028	4.B PL
000000-00-0	RFI BUYER Delayed Draw Term Loan 08/05/28		04/01/2023	Redemption 100.0000		6,133	6,133	6,133	6,133						6,133				142	08/05/2028	4.B PL
000000-00-0	ADPD HOLDINGS TRANCHE A DELAYED DRAW TERM LO 08/16/28		05/13/2023	No Broker		680,758	687,634	680,758							680,758					08/16/2028	3.B Z
000000-00-0	ADPD HOLDINGS TRANCHE A DELAYED DRAW TERM LO 08/16/28		05/12/2023	Tax Free Exchange		(206)		(206)							(206)					08/16/2028	3.B Z
000000-00-0	CMG HOLDCO LLC Revolver 08/18/28		06/13/2023	Redemption 100.0000		8,228,000	8,228,000	8,160,742	673,394		67,063		67,063		8,228,000				23,809	08/18/2028	3.A PL
000000-00-0	CMG HOLDCO LLC DDTL-1 08/18/28		06/30/2023	Redemption 100.0000		20,620	20,620	20,620	20,620						20,620				997	08/18/2028	3.A PL
000000-00-0	CMG HOLDCO LLC Initial Term Loan 08/18/28		06/30/2023	Redemption 100.0000		34,895	34,895	34,546	34,554		341		341		34,895				1,687	08/18/2028	3.A PL
000000-00-0	NUTRITION 101 BUYER LLC INITIAL TERM LOAN 08/31/28		04/01/2023	Redemption 100.0000		37,500	37,500	37,125	37,130		370		370		37,500				1,516	08/31/2028	3.B PL
000000-00-0	GANNETT FLEMING INC INITIAL TERM LOAN 12/20/28		06/30/2023	Redemption 100.0000		141,373	141,373	138,545	138,512		2,860		2,860		141,373				6,459	12/20/2028	3.A Z
000000-00-0	LEGACY SERVICE PARTNERS LLC CLOSING DATE TERM LOAN 01/09/29		06/30/2023	Redemption 100.0000		61,429	61,429	60,200			1,229		1,229		61,429				1,558	01/09/2029	2.B Z
000000-00-0	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 01/09/29		06/30/2023	Redemption 100.0000		9,000	9,000	8,820			180		180		9,000				112	01/09/2029	2.B PL
000000-00-0	ECKHART BIDCO LLC Initial Term Loan 01/10/29		04/01/2023	Redemption 100.0000		18,535	18,535	18,350	18,369		166		166		18,535				898	01/10/2029	3.A PL
000000-00-0	ECKHART BIDCO LLC Delayed Draw Tem Loan 01/10/29		06/30/2023	Redemption 100.0000		14,258	14,258	14,115	14,116		142		142		14,258				883	01/10/2029	3.A PL
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		05/16/2023	Redemption 100.0000		909,200	909,200	905,704	754,751		3,514		3,514		909,200				21,991	03/01/2029	4.B PL
000000-00-0	LAMARK MEDIA GROUP LLC FIRST AMENDMENT TERM LOAN 03/28/29		04/04/2023	Redemption 100.0000		59,777	59,777	58,581			1,196		1,196		59,777				57	03/28/2029	3.A Z
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S Revolver 03/30/29		05/24/2023	Redemption 100.0000		2,219,061	2,219,061	2,174,680			44,381		44,381		2,219,061				7,586	03/30/2029	3.A Z
000000-00-0	IQN HOLDINGS CORP Term Loan 05/02/29		06/30/2023	Redemption 100.0000		122,842	122,842	121,624	119,760		1,202		1,202		122,842				4,576	05/02/2029	4.C PL

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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	IQN HOLDINGS CORP Delayed Draw Term Loan 05/02/29		04/01/2023	Tax Free Exchange		381,043	382,930	381,015	380,993		50		50		381,043					05/02/2029	3.C Z
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		04/25/2023	Redemption 100.0000		3,935,000	3,935,000	3,923,324	1,614,456		11,748		11,748		3,935,000				72,480	05/27/2029	3.A Z
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		05/15/2023	Redemption 100.0000		10,719,707	10,719,707	10,693,990	3,204,169		25,861		25,861		10,719,707				155,643	05/27/2029	3.A PL
000000-00-0	TSS BUYER LLC Delayed Draw Term Loan 06/22/29		04/01/2023	Redemption 100.0000		8,109	8,109	8,028	4,115		82		82		8,109				118	06/22/2029	3.B PL
000000-00-0	World 50 Inc Incremental Term Loan 01/01/30		06/30/2023	Redemption 100.0000		54,617	54,617	53,798	53,934		683		683		54,617				2,079	01/01/2030	3.C PL
000000-00-0	NJEYE LLC Incremental Delayed Draw Term 01/01/30		04/01/2023	Tax Free Exchange		776,308	776,308	776,308	776,308						776,308				7,893	01/01/2030	2.C PL
000000-00-0	LJ AVALON Holdings LLC TERM LOAN 02/01/30		06/30/2023	Redemption 100.0000		17,788	17,788	17,433			356		356		17,788				674	02/01/2030	5.B GI
000000-00-0	NORTH HAVEN STALLONE BUYER LLC 4TH AMENDMENT TERM LOAN 01/01/40		05/12/2023	Redemption 100.0000		4,655	4,655	4,655							4,655					01/01/2040	3.B Z
000000-00-0	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		06/28/2023	Redemption 100.0000		204,315	204,315	204,315							204,315				44	03/25/2047	3.B PL
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1 01/31/29		06/30/2023	Redemption 100.0000		24,350	24,350	24,098	4,897		260		260		24,350				966	01/31/2029	4.B FE
00130M-AJ-3	Bally's Corp TERM B 08/05/28		06/30/2023	Redemption 100.0000		15,000	15,000	14,925	14,937		63		63		15,000				627	08/05/2028	4.B FE
00132U-AG-9	AI AQUA MERGER INC TERM B 06/17/28		06/30/2023	Redemption 100.0000		22,059	22,059	21,897	9,462		177		177		22,059				829	06/17/2028	4.C FE
00168N-AA-5	MIDLAND INDUSTRIES LLC Term Loan 11/01/24		04/07/2023	Redemption 100.0000		(169,791)	(169,791)	(168,093)	(169,165)		(626)		(626)		(169,791)				759	11/01/2024	2.C PL
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		04/04/2023	Redemption 0.0000															631	09/24/2025	4.C FE
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		06/30/2023	Redemption 100.0000		40,938	40,938	40,289	40,440		499		499		40,938				1,860	09/24/2025	5.B FE
00439#-AD-9	ACCUPAC Initial Term Loan 01/16/26		06/30/2023	Redemption 100.0000		19,643	19,643	19,446	19,525		117		117		19,643				1,026	01/16/2026	3.B PL
00488P-AL-9	ACRISURE LLC Term B 01/31/27		06/30/2023	Redemption 100.0000		70,050	70,050	69,624	69,753		297		297		70,050				2,928	01/31/2027	4.B FE
00771P-AJ-0	AEGION CORP 04/01/28		06/30/2023	Redemption 100.0000		7,501	7,501	7,464	7,468		33		33		7,501				361	04/01/2028	4.C FE
01608U-AE-7	ALI GROUP NORTH AMERICA CORP TERM B 10/13/28		06/30/2023	Redemption 100.0000		530,178	530,178	523,740	523,948		6,230		6,230		530,178				14,389	10/13/2028	3.A FE
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		06/30/2023	Redemption 100.0000		52,576	52,576	52,369	47,315		285		285		52,576				1,939	01/28/2028	4.A FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC 09/30/27		06/30/2023	Redemption 100.0000		45,718	45,718	45,375	45,456		262		262		45,718				1,815	09/30/2027	4.B FE
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE TERM B3 11/12/27		06/30/2023	Redemption 100.0000		31,525	31,525	31,486	31,488		37		37		31,525				1,348	11/12/2027	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TERM B 05/14/28		06/30/2023	Redemption 100.0000		62,830	62,830	62,391	62,456		374		374		62,830				2,729	05/14/2028	4.C FE
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver 02/24/26		06/29/2023	Redemption 100.0000		3,311,941	3,311,941	3,311,941	2,956,564						3,311,941				148,580	02/24/2026	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27		06/30/2023	Redemption 100.0000		78,688	78,688	78,294	78,436		252		252		78,688				2,713	01/15/2027	3.B FE
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		05/24/2023	No Broker		653,846	653,846	653,846							653,846					07/02/2024	4.A PL
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		06/07/2023	Redemption 100.0000		1,576,923	1,576,923	1,576,923	115,785						1,576,923				(105)	07/02/2024	4.A PL
03217F-AJ-8	AMSPEC SERVICES INC Term Loan 07/02/24		06/30/2023	Redemption 100.0000		74,741	74,741	74,162	74,555		186		186		74,741				1,042	07/02/2024	4.A PL
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		06/30/2023	Redemption 100.0000		92,110	92,110	91,709	77,029		591		591		92,110				5,558	09/23/2026	3.C FE
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		06/30/2023	Redemption 100.0000		24,788	24,788	24,648	24,704		84		84		24,788				581	04/01/2026	3.A PL
04268B-AC-8	AROTECH CORPORATION Initial Term Loan 10/22/26		06/30/2023	Redemption 100.0000		45,608	45,608	44,924	45,112		496		496		45,608				1,420	10/22/2026	3.B PL
04538F-AD-1	ASPLUNDH TREE EXPERT LLC TERM B 09/04/27		06/30/2023	Redemption 100.0000		17,575	17,575	17,230			344		344		17,575				341	09/04/2027	3.A FE
04621H-AN-3	ASSUREDPARTNERS INC Term B 02/11/27		06/30/2023	Redemption 100.0000		68,808	68,808	68,802	68,804		4		4		68,808				2,883	02/11/2027	4.B FE
04621H-AS-2	ASSUREDPARTNERS INC TERM B 02/13/27		06/30/2023	Redemption 100.0000		3,969	3,969	3,927	3,935		33		33		3,969				166	02/13/2027	4.B FE
04621H-AT-0	ASSURED PARTNERS INC TERM 02/13/27		06/30/2023	Redemption 100.0000		6,750	6,750	6,733	6,750						6,750					02/13/2027	4.B FE
04621H-AU-7	ASSURED PARTNERS INC TERM B 02/12/27		06/30/2023	Redemption 100.0000		2,375	2,375	2,292	2,291		84		84		2,375				92	02/12/2027	4.B FE
04649V-AX-8	ASURION LLC 12/23/26		06/30/2023	Redemption 100.0000		83,471	83,471	83,613	83,562		(92)		(92)		83,471				3,384	12/23/2026	4.A FE
04649V-AY-6	ASURION LLC 07/29/27		06/30/2023	Redemption 100.0000		89,160	89,160	88,660	88,782		379		379		89,160				4,174	07/29/2027	4.A FE
05350N-AL-8	AVANTOR INC Term B5 11/06/27		06/30/2023	Redemption 100.0000		2,150,444	2,150,444	2,130,371	2,132,868		17,577		17,577		2,150,444				62,912	11/06/2027	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		06/30/2023	Redemption 100.0000		28,908	28,908	28,914	28,911		(2)		(2)		28,908				955	07/31/2027	3.A FE
05377J-AS-1	AVIS BUDGET CAR RENTSL LLC TERM C 03/15/29		06/30/2023	Redemption 100.0000		62,411	62,411	61,623	61,668		743		743		62,411				2,551	03/15/2029	3.A FE
05875C-AB-0	Bally's Corp TERM B 08/06/28		06/30/2023	Redemption 100.0000		50,000	50,000	49,578	49,620		380		380		50,000				2,073	08/06/2028	3.B FE
05988H-AE-7	BOXER PARENT CO INC TERM B 10/02/25		06/30/2023	Redemption 100.0000		14,681	14,681	14,556			125		125		14,681				78	10/02/2025	4.C FE
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO 4th Amendment Term Loan 03/31/25		05/31/2023	Tax Free Exchange		2,986,005	3,000,000	2,970,000	2,981,701		4,303		4,303		2,986,005				(68,506)	03/31/2025	3.A PL
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		06/30/2023	Redemption 100.0000		36,354	36,354	36,278	8,868		306		306		36,354				5,110	07/21/2025	3.A PL
07368R-AF-8	BEACON ROOFING SUPPLY INC 04/23/28		06/30/2023	Redemption 100.0000		27,855	27,855	27,796	27,806		49		49		27,855				988	04/23/2028	3.C FE
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		06/30/2023	Redemption 100.0000		43,750	43,750	43,309	43,210		540		540		43,750				735	11/07/2025	4.C FE
08579J-BG-6	BERRY GLOBAL INC 07/01/26		06/12/2023	Redemption 100.0000		797,973	797,973	791,860	645,842		5,668		5,668		797,973				24,552	07/01/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
08891*-AA-3	BID III NOTE ISSUER L.P. 0.000% 12/15/29		04/14/2023	Redemption 100.0000		889,844	889,844	889,844							889,844				8,390	12/15/2029	1.G PL
08891*-AB-1	BID III NOTE ISSUER L.P. BID III Note Issuer L.P. 0.000% 12/15/29		04/14/2023	Redemption 100.0000		266,953	266,953	266,953							266,953				3,020	12/15/2029	2.B PL
08891*-AC-9	BID III NOTE ISSUER L.P. BID III Note Issuer L.P. 0.000% 12/15/29		04/14/2023	Redemption 100.0000		444,922	444,922	444,922							444,922				5,873	12/15/2029	3.B PL
10153K-AC-3	Boulder scientific Initial Term Loan 12/31/25		04/03/2023	Redemption 100.0000		26,168	26,168	25,921	26,029		140		140		26,168				1,124	12/31/2025	2.C PL
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TERM B 04/22/29		06/30/2023	Redemption 100.0000		30,078	30,078	29,966	29,967		111		111		30,078				849	04/22/2029	4.B FE
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		06/30/2023	Redemption 100.0000		46,844	46,844	46,304	37,249		576		576		46,844				1,679	01/22/2027	4.B FE
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		06/30/2023	Redemption 100.0000		16,919	16,919	16,599	16,624		295		295		16,919				686	01/27/2027	4.B FE
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		06/30/2023	Redemption 100.0000		29,644	29,644	29,347	29,502		141		141		29,644				1,604	06/20/2024	3.B PL
11565H-AB-2	BROWN GROUP HOLDING LLC 04/22/28		06/30/2023	Redemption 100.0000		49,295	49,295	48,668	48,719		576		576		49,295				1,813	04/22/2028	4.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		06/30/2023	Redemption 100.0000		15,000	15,000	14,691	10,321		296		296		15,000				147	06/09/2029	4.B FE
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan 12/24/24		06/30/2023	Redemption 100.0000		93,750	93,750	92,813	93,311		439		439		93,750				3,970	12/24/2024	2.A PL
12510M-AB-5	CORR PARENT INC 03/05/28		06/30/2023	Redemption 100.0000		2,938	2,938	2,923	2,925		12		12		2,938				194	03/05/2028	4.B FE
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B 09/17/28		06/30/2023	Redemption 100.0000		15,076	15,076	14,899	14,903		173		173		15,076				535	09/17/2028	4.A FE
12546F-AF-9	CHG PPC PARENT LLC TERM B 11/17/28		06/30/2023	Redemption 100.0000		42,682	42,682	42,664	42,664		18		18		42,682				1,685	11/17/2028	4.B FE
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27		06/30/2023	Redemption 100.0000		18,311	18,311	18,082	17,406		906		906		18,311				1,933	10/16/2027	4.B FE
12685L-AG-5	CABLE ONE INC 05/03/28		06/30/2023	Redemption 100.0000		18,750	18,750	18,656	18,669		81		81		18,750				642	05/03/2028	3.B FE
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27		04/17/2023	Redemption 100.0000		12,500	12,500	12,531	12,524		(24)		(24)		12,500				331	09/15/2027	4.B FE
12754*-AA-1	NP PHILADELPHIA SUMMERDALE IND 3.350% 02/29/48		06/15/2023	Redemption 100.0000		297,623	297,623	297,623	297,623						297,623				4,156	02/29/2048	1.G
15477B-AB-3	CENTRAL PARENT INC TERM 06/09/29		06/30/2023	Redemption 100.0000		50,775	50,775	49,252	49,311		1,464		1,464		50,775				3,307	06/09/2029	4.A FE
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		04/01/2023	Redemption 100.0000		50,195	50,195	49,205	37,802		979		979		50,195				621	08/18/2028	3.B FE
15677G-AF-1	CERIDIAN HCM HOLDINGS INC 04/30/25		06/30/2023	Redemption 100.0000		55,328	55,328	54,140	54,137		1,191		1,191		55,328				1,539	04/30/2025	4.A FE
15963C-AC-0	CHARIOT BUYER LLC TERM B 10/22/28		06/30/2023	Redemption 100.0000		28,000	28,000	27,930	27,936		64		64		28,000				1,137	10/22/2028	4.B FE
16115E-AQ-0	CHART INDUSTRIES TERM B 12/08/29		06/30/2023	Redemption 100.0000		14,063	14,063	13,711			352		352		14,063				288	12/08/2029	4.A FE
17026Y-AH-2	CHOBANI LLC 10/20/27		06/30/2023	Redemption 100.0000		12,375	12,375	12,282	12,305		70		70		12,375				519	10/20/2027	4.C FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
17148P-AD-3	CHURCHILL DOWNS INC TERM B 12/27/24		04/25/2023	Redemption 100.0000		4,764,594	4,764,594	4,720,670	4,724,203		40,391		40,391		4,764,594				76,867	12/27/2024	3.A FE
17148P-AF-8	Churchill Downs Inc Term B1 03/17/28		06/30/2023	Redemption 100.0000		25,336	25,336	24,632	24,658		678		678		25,336				871	03/17/2028	3.A FE
17178H-AN-2	CIENA CORP TERM B 01/12/30		05/01/2023	Redemption 100.0000		6,250	6,250	6,219			31		31		6,250				114	01/12/2030	3.A FE
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		06/30/2023	Redemption 100.0000		28,701	28,701	28,287	28,297		404		404		28,701				1,174	11/17/2028	4.A FE
18271*-AA-2	CLARUS GLASSBOARDS LLC TERM LOAN 06/06/24		05/24/2023	Tax Free Exchange		6,570	20,636	6,570	6,570						6,570					06/06/2024	3.C PL
18972F-AC-6	NOVOLEX TERM 03/30/29		06/30/2023	Redemption 100.0000		33,925	33,925	33,077	33,115		810		810		33,925				1,546	03/30/2029	4.B FE
19239P-AD-9	COGECO FINANCING 2 LP TERM 07/28/28		05/31/2023	Redemption 100.0000		56,813	56,813	56,670	56,690		122		122		56,813				1,725	07/28/2028	4.A FE
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25		05/26/2023	Redemption 100.0000		388,445	388,445	384,561	386,158		2,287		2,287		388,445				9,580	12/19/2025	2.B PL
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan 06/18/24		06/30/2023	Redemption 100.0000		32,398	32,398	32,074	32,299		99		99		32,398				1,603	06/18/2024	3.B PL
20007*-AD-3	COMAR HOLDING COMPANY LLC First Amendment Term Loan 06/18/24		04/01/2023	Redemption 100.0000		2,540	2,540	2,515	2,530		10		10		2,540				56	06/18/2024	3.B PL
20007*-AE-1	COMAR HOLDING COMPANY LLC First Amendment Delayed Draw T 06/18/24		06/30/2023	Redemption 100.0000		3,460	3,460	3,425	3,444		15		15		3,460				171	06/18/2024	3.B PL
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		06/30/2023	Redemption 100.0000		37,063	37,063	36,692	36,854		208		208		37,063				1,502	04/04/2026	4.B FE
20467@-AB-8	COMPEX LEGAL SERVICES INC Initial Term Loan 02/07/26		06/30/2023	Redemption 100.0000		80,536	80,536	79,730	79,867		669		669		80,536				3,092	02/07/2026	3.A PL
20600R-AB-8	CONAIR HOLDINGS LLC 05/13/28		06/30/2023	Redemption 100.0000		12,500	12,500	12,438	12,444		56		56		12,500				549	05/13/2028	4.C FE
21718@-AB-3	COP GNAP HOLLDINGS INC Term Loan A 11/01/24		06/30/2023	Redemption 100.0000		2,361	2,361	2,338	2,352		9		9		2,361				118	11/01/2024	3.A PL
21718@-AC-1	COP GNAP HOLLDINGS INC Delayed Draw Term Loan 11/01/24		06/30/2023	Redemption 100.0000		1,389	1,389	1,389	1,389						1,389				68	11/01/2024	3.A PL
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan 09/24/26		06/30/2023	Redemption 100.0000		34,375	34,375	34,031	34,134		241		241		34,375				1,750	09/24/2026	2.C PL
22006V-AL-3	CORPORATION SERVICE COMPANY TERM B 11/02/29		06/30/2023	Redemption 100.0000		28,338	28,338	27,750	27,755		583		583		28,338				1,159	11/02/2029	3.C FE
22243#-AA-5	COUNTRY FRESH HLDGS LLC Initial Incremental Term Loan 08/29/23		06/21/2023	Redemption 100.0000		42,275	42,275										42,275	42,275	(927)	08/29/2023	6. *
22243#-AB-3	COUNTRY FRESH HLDGS LLC Revolver 07/30/23		06/21/2023	Redemption 100.0000		104,321	104,321										104,321	104,321	(2,309)	07/30/2023	6. *
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		04/18/2023	Redemption 0.0000					(26,671)										930	11/17/2028	3.A FE
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		06/30/2023	Redemption 100.0000		69,769	69,769	68,665	41,121		1,198		1,198		69,769				2,272	11/17/2028	3.B FE
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		04/18/2023	Redemption 0.0000					(21,127)										(76)	11/17/2028	4.A FE
22704N-AD-4	CROCS INC TERM B 01/27/29		05/31/2023	Redemption 100.0000		4,026,037	4,026,037	4,005,907	4,006,107		19,930		19,930		4,026,037				279,284	01/27/2029	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
22704N-AD-4	CROCS INC TERM B 01/27/29		06/30/2023	Redemption 100.0000		2,038,500	2,038,500	2,028,308	2,028,409		10,091		10,091		2,038,500				107,876	01/27/2029	3.C FE
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		06/30/2023	Redemption 100.0000		19,978	19,978	19,883	19,810		168		168		19,978				769	09/15/2027	4.B FE
23340D-AP-7	DTZ US BORROWER LLC TERM B 08/21/25		04/01/2023	Tax Free Exchange		39,904,498	39,994,995	39,830,790	39,702,391		202,106		202,106		39,904,498				17,432	08/21/2025	3.C FE
23343F-AB-0	Western Institutional Review B WIRB - Copernicus Group 01/08/27		04/14/2023	BARCLAYS BANK PLC		(694)					(430)		(430)		(430)		(264)	(264)	4,442	01/08/2027	4.B FE
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL 03/31/28		06/22/2023	MORGAN STANLEY & CO. INC.		3,339,439	3,403,250	3,389,180	3,391,226		2,972		2,972		3,394,199		(54,760)	(54,760)	146,886	03/31/2028	4.B FE
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		04/03/2023	Redemption 100.0000		8,891	8,891	8,848	5,943		44		44		8,891				332	09/09/2028	3.A PL
23345U-AD-1	DISA HOLDINGS CORP Term A Loan 09/09/28		04/03/2023	Redemption 100.0000		96,435	96,435	94,552	63,535		1,847		1,847		96,435				3,275	09/09/2028	3.A PL
23918V-AY-0	DAVITA INC Term B 08/12/26		06/30/2023	Redemption 100.0000		38,679	38,679	38,263	38,414		265		265		38,679				1,282	08/12/2026	3.A FE
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		06/30/2023	Redemption 100.0000		3,475	3,475	3,432	3,445		30		30		3,475				83	04/01/2026	2.C PL
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver 10/01/25		06/26/2023	Redemption 100.0000		2,739,061	2,739,061	2,739,061	2,739,061						2,739,061				63,973	10/01/2025	2.C PL
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25		06/30/2023	Redemption 100.0000		10,643	10,643	10,510	10,572		70		70		10,643				370	10/01/2025	2.C PL
25213Y-AU-9	DEXKO GLOBAL INC TERM B 09/24/28		06/30/2023	Redemption 100.0000		10,237	10,237	10,188	5,762		71		71		10,237				567	09/24/2028	4.C FE
25213Y-AV-7	DEXKO GLOBAL INC Delayed Draw Term B 10/24/28		04/01/2023	Tax Free Exchange		559,486	561,976	559,166	559,474		12		12		559,486				(1,408)	10/24/2028	4.C FE
25460H-AB-8	DIRECTV HOLDINGS/FING Term 08/02/27		06/30/2023	Redemption 100.0000		318,182	318,182	316,003	316,370		1,812		1,812		318,182				15,713	08/02/2027	3.B FE
25471Y-AK-8	ZOOMINFO LLC TERM B 02/01/26		05/17/2023	Tax Free Exchange		26,174,971	26,252,857	26,144,093	26,152,851		22,120		22,120		26,174,971				721,480	02/01/2026	3.A FE
25471Y-AL-6	ZMINFO TERM B 02/28/30		06/30/2023	Redemption 100.0000		131,264	131,264	130,875			389		389		131,264				1,378	02/28/2030	3.A FE
25849K-AB-3	DOTDASH MEREDITH INC TERM B 11/23/28		04/03/2023	Redemption 100.0000		12,500	12,500	12,438	12,381		119		119		12,500				317	11/23/2028	4.B FE
26209H-AC-0	DRIVEN HOLDINGS LLC TERM B 11/17/28		06/30/2023	Redemption 100.0000		125,045	125,045	123,656	123,508		1,536		1,536		125,045				2,675	11/17/2028	4.C FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		05/10/2023	BANK OF AMERICA		7,775,686	9,703,889	9,499,278	9,600,266		12,222		12,222		9,612,487		(1,836,802)	(1,836,802)	365,461	03/06/2025	5.A FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		06/30/2023	Redemption 100.0000		44,967	44,967	44,726	44,870		97		97		44,967				2,172	03/06/2025	5.A FE
26835C-AC-3	EAB GLOBAL INC TERM B 06/28/28		06/30/2023	Redemption 100.0000		28,797	28,797	28,191	28,230		567		567		28,797				987	06/28/2028	4.C FE
26877M-AC-0	EOS U.S. Finco LLC TERM B 08/03/29		04/04/2023	Redemption 100.0000		14,969	14,969	13,771	13,795		1,174		1,174		14,969				497	08/03/2029	4.B FE
26924@-AB-2	E-TECHNOLOGIES GROUP LLC TERM A LOAN 04/08/24		05/05/2023	Redemption 100.0000		161,034	161,034	159,423	160,550		483		483		161,034				3,245	04/08/2024	3.B PL
26924@-AC-0	E-TECHNOLOGIES GROUP LLC Revolver 04/08/24		04/19/2023	No Broker		2,416,615	2,465,934	2,416,615							2,416,615					04/08/2024	3.B PL
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		06/30/2023	Redemption 100.0000		10,018	10,018	10,026	10,020		(3)		(3)		10,018				345	10/02/2024	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		06/30/2023	Redemption 100.0000		27,231	27,231	27,111	24,520		94		94		27,231				676	11/12/2027	4.B FE
27922J-AB-2	PQ CORP 06/03/28		05/18/2023	Redemption 100.0000		105,456	105,456	104,192	23,885		1,834		1,834		105,456				2,807	06/03/2028	4.A FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27		06/30/2023	Redemption 100.0000		62,741	62,741	61,065	60,720		2,021		2,021		62,741				1,954	08/01/2027	3.B FE
28542C-AC-3	ELECTRON BIDCO INC TERM 10/07/28		06/30/2023	Redemption 100.0000		5,263	5,263	5,236	5,239		23		23		5,263				208	10/07/2028	4.B FE
29081L-AC-8	EMBECTA CORP TERM B 01/27/29		04/01/2023	Redemption 100.0000		6,196	6,196	6,158	6,159		36		36		6,196				145	01/27/2029	4.A FE
29267Y-AS-1	ENERGIZER HOLDINGS INC 12/16/27		05/09/2023	Redemption 100.0000		77,042	77,042	76,657	76,744		298		298		77,042				1,797	12/16/2027	3.B FE
29362L-AL-8	ENTEGRIS INC TERM B 03/02/29		04/01/2023	Tax Free Exchange		34,271,380	34,474,435	34,255,685	34,259,840		11,540		11,540		34,271,380				979,052	03/02/2029	2.C FE
29362L-AM-6	ENTEGRIS INC TERM B 07/06/29		04/03/2023	Redemption 100.0000		86,186	86,186	85,678			508		508		86,186				423	07/06/2029	2.C FE
29426N-AN-4	EPICOR SOFTWARE CORP 07/30/27		06/30/2023	Redemption 100.0000		135,305	135,305	132,429	128,130		2,929		2,929		135,305				1,813	07/30/2027	4.C FE
30233F-AJ-1	EYEMART EXPRESS LLC TERM B 08/05/27		04/01/2023	Redemption 100.0000		37,899	37,899	37,520	37,483		417		417		37,899				799	08/05/2027	4.C FE
31556P-AB-3	FERTITTA ENTERTAINMENT LLC/NV TERM B 01/13/29		06/30/2023	Redemption 100.0000		30,610	30,610	30,353	30,357		253		253		30,610				1,353	01/13/2029	4.B FE
31732F-AR-7	CHARIOT BUYER LLC TERM B 10/19/28		06/30/2023	Redemption 100.0000		7,975	7,975	7,955	7,957		18		18		7,975				274	10/19/2028	4.C FE
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		06/30/2023	Redemption 100.0000		64,415	64,415	63,352	55,875		1,193		1,193		64,415				2,115	04/22/2028	3.A FE
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC 12.000% 01/26/26		05/04/2023	Redemption 100.0000		2,726,075	2,726,075	2,680,566	2,629,537		31,937		31,937		2,726,075				149,605	01/26/2026	5.B Z
34965#-AA-6	FORTUNE INTERNATIONAL LLC Revolver 01/17/25		05/26/2023	Redemption 100.0000		3,539,993	3,539,993	3,519,325	1,760,971		19,359		19,359		3,539,993				41,432	01/17/2025	2.C PL
34965#-AB-4	FORTUNE INTERNATIONAL LLC Initial Term Loan 01/17/26		04/01/2023	Redemption 100.0000		6,952	6,952	6,882	6,909		43		43		6,952				17	01/17/2026	2.C PL
34965#-AC-2	FORTUNE INTERNATIONAL LLC Delayed Draw Term Loan 01/17/26		06/30/2023	Redemption 100.0000		24,352	24,352	24,108	24,188		163		163		24,352				53	01/17/2026	2.C PL
35906E-AQ-3	FRONTIER COMMUNICATIONS HOLDIN TERM B 10/08/27		06/30/2023	Redemption 100.0000		12,626	12,626	11,900	11,941		685		685		12,626				552	10/08/2027	4.B FE
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26		05/05/2023	Redemption 100.0000		268,302	268,302	265,619	266,414		1,889		1,889		268,302				1,608	09/21/2026	2.C PL
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		06/30/2023	Redemption 100.0000		17,091	17,091	17,006	17,024		67		67		17,091				1,631	09/21/2026	2.C PL
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		06/30/2023	Redemption 100.0000		19,000	19,000	18,614	18,593		313		313		19,000				876	11/06/2025	3.B PL
36270B-AB-8	ENTAIN HOLDING GIBRALTAR LTD TEAM B 10/31/29		04/01/2023	Redemption 100.0000		22,500	22,500	22,140	10,529		361		361		22,500				310	10/31/2029	3.A FE
365556-AT-6	GARDNER DENVER INC TERM B 02/28/27		06/30/2023	Redemption 100.0000		17,890	17,890	17,526	17,459		431		431		17,890				582	02/28/2027	2.C FE
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		06/30/2023	Redemption 100.0000		29,750	29,750	29,713	29,725		25		25		29,750				992	02/28/2027	2.C FE
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		04/05/2023			(29,750)	(29,750)	(29,713)	(29,725)		(25)		(25)		(29,750)					02/28/2027	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
36740U-AT-9	GATES GLOBAL LLC 03/31/27		06/30/2023	Redemption 100.0000		82,014	82,014	82,023	81,996		18		18		82,014				3,029	03/31/2027	4.A FE
36740U-AX-0	GATES GLOBAL LLC TERM B 11/16/29		06/30/2023	Redemption 100.0000		16,838	16,838	16,332	16,314		524		524		16,838				701	11/16/2029	4.A FE
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		04/01/2023	Redemption 100.0000		126,465	126,465	125,320	49,057		1,023		1,023		126,465				1,522	07/24/2024	3.A PL
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		06/15/2023	Redemption 100.0000		11,415,370	11,415,370	11,415,370	11,415,370						11,415,370				418,916	10/15/2027	2.B
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I 03/25/28		06/30/2023	Redemption 100.0000		42,690	42,690	42,164	42,111		578		578		42,690				1,657	03/25/2028	5.A FE
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC Term B 10/08/27		04/28/2023	Redemption 100.0000		25,349	25,349	24,732	24,726		622		622		25,349				735	10/08/2027	4.C FE
39843G-AJ-2	GRIFFON CORP TERM B 01/19/29		06/27/2023	Redemption 100.0000		3,500	3,500	3,491	3,492		8		8		3,500				150	01/19/2029	3.B FE
40227U-AC-0	GULF FINANCE LLC TERM B TERM B 08/25/26		04/01/2023	Redemption 100.0000		501	501	461			40		40		501					08/25/2026	5.A FE
40227U-AC-0	GULF FINANCE LLC TERM B TERM B 08/25/26		06/30/2023	Redemption 100.0000		1,003	1,003	922			80		80		1,003					08/25/2026	5.A FE
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		04/01/2023	Redemption 100.0000		53,973	53,973	53,680	51,538		450		450		53,973				3,889	06/10/2028	3.C FE
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		04/01/2023	Redemption 100.0000		107,945	107,945	107,360	103,075		900		900		107,945				288	06/10/2028	4.A FE
41024J-AB-0	HANDGARDS LLC Term Loan A 10/14/26		06/30/2023	Redemption 100.0000		151,125	151,125	148,103	148,921		2,204		2,204		151,125				6,748	10/14/2026	2.C PL
421300-AL-8	HAYWARD INDUSTRIES INC TERM B 05/28/28		06/30/2023	Redemption 100.0000		25,094	25,094	25,050	25,054		40		40		25,094				782	05/28/2028	4.B FE
427430-AP-8	HERMAN MILLER INC TERM B 06/29/28		06/30/2023	Redemption 100.0000		7,500	7,500	7,463	7,467		33		33		7,500				260	06/29/2028	3.A FE
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		06/30/2023	Redemption 100.0000		60,427	60,427	60,372	33,468		416		416		60,427				2,180	06/30/2028	3.B FE
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		04/01/2023	Redemption 100.0000		60,427	60,427	60,372	33,468		416		416		60,427				913	06/30/2028	3.C FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		06/30/2023	Redemption 100.0000		11,142	11,142	11,040	5,253		115		115		11,142				363	01/24/2028	3.B FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		04/13/2023	Redemption 0.0000					(2,887)											01/24/2028	4.A FE
43283L-AH-4	HILTON GRAND VACATIONS BORROWE 05/20/28		06/30/2023	Redemption 100.0000		30,051	30,051	29,875	29,890		160		160		30,051				1,180	05/20/2028	3.A FE
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		06/30/2023	Redemption 100.0000		963,083	963,083	963,952	962,730		353		353		963,083				46,052	08/03/2025	4.A FE
44332E-AV-8	HUB INTERNATIONAL LTD TERM B 11/10/29		06/30/2023	Redemption 100.0000		6,250	6,250	6,000	5,989		262		262		6,250				252	11/10/2029	4.B FE
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		04/01/2023	CITIGROUP GLOBAL MARKETS INC		2,155,405	2,158,103	2,133,824			5,617		5,617		2,139,442		15,964	15,964	21,457	07/01/2024	4.C FE
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		04/01/2023	Redemption 100.0000		5,649	5,649	5,586			64		64		5,649				15	07/01/2024	4.C FE
44931Y-AD-9	ICU MEDICAL INC TERM B 01/08/29		06/30/2023	Redemption 100.0000		85,588	85,588	84,209	84,261		1,327		1,327		85,588				2,143	01/08/2029	3.C FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
44988L-AH-0	IRB HOLDING CORP TERM B 12/15/27		06/30/2023	Redemption 100.0000		35,393	35,393	35,321	35,331		61		61		35,393				1,215	12/15/2027	4.B FE
45173J-AQ-7	II-VI INC Term B 12/08/28		06/30/2023	Redemption 100.0000		292,969	292,969	290,039	290,210		2,758		2,758		292,969				11,174	12/08/2028	3.B FE
45258F-AB-6	INGRAM MICRO INC 04/01/28		06/30/2023	Redemption 100.0000		6,518,316	6,518,316	6,434,097	6,444,031		74,285		74,285		6,518,316				278,278	04/01/2028	3.C FE
45673Y-AH-9	INFORMATICA LLC TERM B 10/14/28		06/30/2023	Redemption 100.0000		75,025	75,025	74,400	73,422		1,603		1,603		75,025				4,023	10/14/2028	4.A FE
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1 07/16/24		05/05/2023	Redemption 100.0000		10,792	10,792	10,792	10,792						10,792				518	07/16/2024	3.C PL
45783U-AB-7	CHARIOT BUYER LLC TERM 10/21/28		04/01/2023	Redemption 100.0000		21,575	21,575	21,184	21,191		384		384		21,575				656	10/21/2028	2.C FE
45784Q-AB-5	INSULET CORP 05/03/28		06/30/2023	Redemption 100.0000		74,311	74,311	73,869	25,754		692		692		74,311				3,351	05/03/2028	4.A FE
45836*-AB-1	INTEGRITY MARKETING ACQUISITIO Amendment No 2 Delayed Draw Te 08/26/25		06/30/2023	Redemption 100.0000		175,000	175,000	172,407	173,460		1,540		1,540		175,000				6,847	08/26/2025	3.C PL
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		06/30/2023	Redemption 100.0000		44,946	44,946	44,289	44,331		616		616		44,946				1,648	07/30/2028	4.A FE
46284N-AQ-2	IRON MOUNTAIN INC TERM B 01/02/26		06/30/2023	Redemption 100.0000		10,838	10,838	10,784			54		54		10,838				328	01/02/2026	3.C FE
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		06/30/2023	Redemption 100.0000		20,638	20,638	20,473	20,565		72		72		20,638				671	06/28/2025	5.A FE
46322E-AD-5	SOUND INPATIENT PHYSICIA 06/28/25		06/30/2023	Redemption 100.0000		10,000	10,000	9,925	9,950		50		50		10,000				350	06/28/2025	5.A FE
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan 03/22/24		04/03/2023	Redemption 100.0000		2,451	2,451	2,451	2,451						2,451				59	03/22/2024	3.C PL
47630E-AJ-7	JENSEN HUGHES INC Incremental Delayed Draw Term 03/22/24		04/03/2023	Redemption 100.0000		6,247	6,247	6,247	6,247						6,247				151	03/22/2024	3.C PL
48114N-AB-7	DOMTAR PERSNAL CARE CORP 02/19/28		06/30/2023	Redemption 100.0000		14,000	14,000	13,930	13,941		59		59		14,000				651	02/19/2028	5.B FE
48244E-AJ-3	KUEHG CORP KUEHG CORP 02/21/25		06/12/2023	Redemption 100.0000		17,593,720	17,593,720	17,492,556	17,552,713		41,007		41,007		17,593,720				694,969	02/21/2025	4.B FE
48254E-AB-7	KKR APPLE BIDCO LLC TERM 07/13/28		06/30/2023	Redemption 100.0000		27,601	27,601	27,117	22,144		517		517		27,601				1,047	07/13/2028	4.B FE
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		04/01/2023	Redemption 100.0000		25,653	25,653	25,396	25,536		117		117		25,653					07/30/2025	3.C PL
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		06/30/2023	Redemption 100.0000		25,653	25,653	25,396	25,536		117		117		25,653				827	07/30/2025	5.A PL
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		06/29/2023	Redemption 100.0000		5,960,784	5,960,784	5,960,784	161,878						5,960,784				78,052	10/01/2025	3.A PL
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		04/21/2023	Redemption 100.0000															2,059	09/08/2025	4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC 10/26/27		06/30/2023	Redemption 100.0000		78,249	78,249	77,750	64,838		639		639		78,249				2,945	10/26/2027	4.B FE
51808@-AA-3	LASIK VISION INSTITUTE SR-UNSEC 07/28/23		05/25/2023	Redemption 100.0000		24,482	24,482				24,482		24,482		24,482					07/28/2023	6. *
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		06/30/2023	Redemption 100.0000		24,103	24,103	24,103	24,103						24,103				855	03/24/2025	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
54317E-AB-0	BELLA HOLDINGS CO LLC 04/01/28		06/30/2023	Redemption 100.0000		25,000	25,000	24,750	24,789		211		211		25,000				1,085	04/01/2028	4.C FE
55314N-AS-3	MKS INSTRUMENTS INC TERM B 04/11/29		06/30/2023	Redemption 100.0000		75,000	75,000	73,500	73,544		1,456		1,456		75,000				3,009	04/11/2029	3.A FE
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		06/30/2023	Redemption 100.0000		24,838	24,838	24,501	24,617		220		220		24,838				765	12/30/2026	3.B FE
55339E-AC-9	MN ACQUISITION INC INITIAL TERM LOAN 08/25/28		04/01/2023	Redemption 100.0000		50,000	50,000	49,338	49,351		649		649		50,000				855	08/25/2028	3.C PL
55759V-AB-4	MADISON IAQ LLC TERM 06/21/28		06/30/2023	Redemption 100.0000		10,000	10,000	9,950	9,956		44		44		10,000				2,848	06/21/2028	4.C FE
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HO TERM B 02/07/29		06/30/2023	Redemption 100.0000		52,125	52,125	51,640	36,796		582		582		52,125				979	02/07/2029	4.B FE
57906H-AD-9	MCAFEE CORP TERM B 02/03/29		04/01/2023	Redemption 100.0000		55,313	55,313	54,567	54,391		921		921		55,313				1,088	02/03/2029	4.C FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDINGS INC TERM 10/07/28		06/02/2023	GOLDMAN SACHS & COMPANY		3,239,699	3,502,377	3,487,679	3,489,448		2,042		2,042		3,491,490		(251,791)	(251,791)	117,531	10/07/2028	4.B FE
58503U-AC-7	MOZART BORROWER LP TERM B 09/30/28		06/30/2023	Redemption 100.0000		150,000	150,000	149,472	149,547		453		453		150,000				6,081	09/30/2028	4.A FE
59909T-AC-8	MILANO ACQUISITION CORP 08/17/27		06/30/2023	Redemption 100.0000		36,250	36,250	35,888	35,977		273		273		36,250				1,624	08/17/2027	4.B FE
605024-AS-7	MISSION BROADCASTING INC 05/27/28		04/03/2023	Redemption 100.0000		2,500	2,500	2,488	2,489		11		11		2,500				59	05/27/2028	3.B FE
60672H-AC-7	Veracode Term 04/20/29		04/18/2023	DEUTSCHE BANK SECURITIES INCOR		(4,117)	(4,380)	(4,358)	(4,358)		(605)		(605)		(4,963)		846	846	108,641	04/20/2029	4.C FE
60672H-AC-7	Veracode Term 04/20/29		04/01/2023	Redemption 100.0000		4,380	4,380	4,358	4,358		22		22		4,380				176	04/20/2029	4.C FE
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25		04/01/2023	Redemption 100.0000		39,538	39,538	39,340	39,453		84		84		39,538				89	03/04/2025	4.A PL
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER 03/04/25		05/12/2023	Redemption 100.0000		1,860,000	1,860,000	1,860,000	658,315						1,860,000				(2,389)	03/04/2025	4.A PL
62886V-AP-5	NCR CORP NCR CORP 08/28/26		05/05/2023	Redemption 100.0000		19,330	19,330	19,235	19,272		58		58		19,330				689	08/28/2026	3.B FE
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		06/20/2023	Redemption 100.0000		2,000,000	2,000,000	2,000,000	635,294						2,000,000				21,603	05/06/2025	3.A PL
62910P-AF-0	NFP CORP TERM B 02/03/27		06/30/2023	Redemption 100.0000		69,027	69,027	68,424	68,634		393		393		69,027				4,162	02/03/2027	4.B FE
62914D-AB-2	NGS US FINCO LLC FIRST LIEN INITIAL TERM LOAN 10/01/25		04/01/2023	Redemption 100.0000		3,393	3,393	3,376	3,385		8		8		3,393				75	10/01/2025	3.B PL
62914D-AF-3	NGS US FINCO LLC 2020 Incremental Term Loan 10/01/25		04/01/2023	Redemption 100.0000		1,566	1,566	1,535	1,546		20		20		1,566				39	10/01/2025	3.B PL
62922E-AC-8	NJEYE LLC Term Loan 09/14/24		04/03/2023	Redemption 100.0000		32,095	32,095	31,774	31,967		128		128		32,095				626	09/14/2024	2.C PL
62922E-AE-4	NJEYE LLC New Term Loan 09/16/24		04/03/2023	Redemption 100.0000		22,137	22,137	21,419	21,811		326		326		22,137				464	09/16/2024	2.C PL
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan 10/31/24		06/06/2023	Redemption 0.0000					(165)		165		165						(155)	10/31/2024	3.B PL
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan 10/31/24		06/06/2023	Redemption 100.0000		(18,039)	(18,039)	(17,858)	(18,206)		167		167		(18,039)				(157)	10/31/2024	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
62984C-AD-5	BENGAL DEBT MERGER SUB LLC TERM 01/20/29		06/16/2023	Redemption 100.0000		15,500	15,500	15,461	15,421		79		79		15,500				307	01/20/2029	4.C FE
63108E-AB-4	NASCAR HOLDINGS LLC TERM B 10/18/26		05/25/2023	Redemption 100.0000		266,841	266,841	263,632	54,213		3,334		3,334		266,841				151	10/18/2026	3.B FE
63773H-AE-5	NATIONAL SPINE AND PAIN CENTER First Lien Initial Term Loan 06/02/24		04/01/2023	Tax Free Exchange		5,337,722	7,625,317	5,337,722	5,337,722						5,337,722				(54,467)	06/02/2024	5.A
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/23		05/24/2023	Redemption 100.0000		32,436	32,436	31,892	32,259		178		178		32,436					12/23/2023	4.B FE
64029B-AE-8	NELLSON NUTRACEUTICAL LLC Refinancing Term A-1 Loan 12/23/23		04/03/2023	Redemption 100.0000		19,749	19,749	19,367	14,476		1,050		1,050		19,749				90	12/23/2023	4.B Z
64029B-AE-8	NELLSON NUTRACEUTICAL LLC Refinancing Term A-1 Loan 12/23/23		04/01/2023	Redemption 100.0000		229,293	229,293	225,280	197,027		13,109		13,109		229,293				(1,496)	12/23/2023	4.B FE
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET 07/17/25		04/17/2023	Redemption 100.0000		7,383	7,383	7,272	7,312		71		71		7,383				557	07/17/2025	4.B FE
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		05/26/2023	Redemption 100.0000		1,627,119	1,627,119	1,626,561			558		558		1,627,119				334	02/02/2026	4.B PL
64556R-AC-8	NEW ILC DOVER INC Initial Delayed Draw Term Loan 01/31/26		04/01/2023	Redemption 100.0000		4,548	4,548	4,548	2,376						4,548				97	01/31/2026	4.B PL
64556R-AD-6	NEW ILC DOVER INC Initial Term Loan 01/31/26		04/01/2023	Redemption 100.0000		28,707	28,707	28,423	28,540		167		167		28,707				706	01/31/2026	4.B PL
66877A-AD-0	NORTON LIFE LOCK INC TERM B 01/28/29		06/30/2023	Redemption 100.0000		6,293,760	6,293,760	6,262,291	6,262,567		31,193		31,193		6,293,760				72,350	01/28/2029	2.C FE
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/24		04/03/2023	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				85,846	07/08/2024	2.B PL
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan 07/08/25		04/03/2023	Redemption 100.0000		8,365	8,365	8,281	8,316		49		49		8,365				253	07/08/2025	2.B PL
68162R-AD-3	WEST CORP WEST CORP 10/10/24		04/01/2023	Tax Free Exchange		1,603,532	1,604,128	1,602,123	1,603,430		102		102		1,603,532					10/10/2024	5.A FE
68217U-AN-9	OMNI INTERMEDIATE HOLDINGS LLC Tranche 4 DDTL Commitment 12/30/26		04/01/2023	Tax Free Exchange		578,963	584,811	578,963							578,963					12/30/2026	3.A Z
68217U-AP-4	OMNI INTERMEDIATE HOLDINGS LLC 2022 Incremental Term Loans 12/30/26		04/01/2023	Redemption 100.0000		36,440	36,440	35,881	35,909		531		531		36,440				(508)	12/30/2026	3.A Z
68276Q-AJ-5	ONEX TSG INTERMEDIATE CORP 02/23/28		06/30/2023	Redemption 100.0000		52,563	52,563	51,511	51,705		857		857		52,563				2,999	02/23/2028	4.B FE
68371Y-AN-3	OPEN TEXT CORP TERM B 01/31/30		06/30/2023	Redemption 100.0000		147,500	147,500	143,722			3,778		3,778		147,500				1,884	01/31/2030	2.C FE
68751B-AC-7	ORTHOALLIANCE MSO LLC DDTL A 07/21/25		04/01/2023	Redemption 100.0000		5,802	5,802	5,686			116		116		5,802				153	07/21/2025	3.A PL
68751B-AF-0	ORTHOALLIANCE MSO LLC DDTL D 07/21/25		04/01/2023	Redemption 100.0000		2,465	2,465	2,440			25		25		2,465				21	07/21/2025	3.A PL
68835H-AH-3	Osmose Utilities Services Inc TERM 06/17/28		06/30/2023	Redemption 100.0000		6,750	6,750	6,716	6,720		30		30		6,750				232	06/17/2028	4.B FE
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		04/01/2023	Redemption 100.0000		33,855	33,855	33,731	33,735		120		120		33,855					03/27/2024	5.A FE
69396@-AB-1	PPT MGMT HLDGS LLC TERM LOAN 07/30/23		04/06/2023	Maturity		(18,593,352)	(18,593,352)	(12,799,215)	(12,799,214)						(12,799,215)		(5,794,137)	(5,794,137)		07/30/2023	4.B Z
69420#-AB-9	PMAB LLC Term Loan 02/06/25		04/01/2023	Redemption 100.0000		50,669	50,669	50,549	50,619		50		50		50,669				1,150	02/06/2025	3.A PL
707388-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24		04/28/2023	Redemption 100.0000		8,447,162	8,447,162	8,477,529	8,454,913		(7,750)		(7,750)		8,447,162				204,697	06/27/2024	4.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
70757D-AZ-2	PENN NATIONAL GAMING INC Term B 04/22/29		06/30/2023	Redemption 100.0000		27,288	27,288	27,217	(25,283)		136		136		27,288				1,423	04/22/2029	3.C FE
70757D-AZ-2	PENN NATIONAL GAMING INC Term B 04/22/29		05/09/2023	Redemption 100.0000		17,500	17,500	17,455	(47)		69		69		17,500				(44)	04/22/2029	4.A Z
71429T-AC-4	Perrigo Investments LLC TERM B 04/07/29		06/30/2023	Redemption 100.0000		9,063	9,063	9,019	9,021		41		41		9,063				329	04/07/2029	3.A FE
71677H-AL-9	PETSMART INC TERM B 02/12/28		04/28/2023	Redemption 100.0000		40,271	40,271	39,484	39,513		758		758		40,271				1,505	02/12/2028	4.A FE
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		06/30/2023	Redemption 100.0000		63,653	63,653	63,388	63,476		177		177		63,653				2,661	03/05/2026	4.B FE
72108P-AT-1	PIKE CORP TERM B 01/21/28		06/30/2023	Redemption 100.0000		8,375	8,375	8,166	8,177		198		198		8,375				102	01/21/2028	4.B FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN 04/12/28		06/30/2023	Redemption 100.0000		41,834	41,834	41,625	41,656		179		179		41,834				1,680	04/12/2028	4.B FE
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		06/30/2023	Redemption 100.0000		7,995	7,995	7,895			100		100		7,995				222	03/15/2028	2.C FE
72819Q-AM-4	PLAZE INC PLAZE INC 08/03/26		04/01/2023	Redemption 100.0000		21,500	21,500	21,393	21,437		63		63		21,500				381	08/03/2026	4.C FE
72819Q-AN-2	PLAZE INC 08/03/26		04/01/2023	Redemption 100.0000		21,072	21,072	20,776	20,863		209		209		21,072				387	08/03/2026	4.C FE
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		04/11/2023	Various		(17,207)	(18,750)	(18,656)	(18,670)		81		81		(18,589)		1,383	1,383	170,732	06/04/2028	4.C FE
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		04/01/2023	Redemption 100.0000		18,750	18,750	18,656	18,670		80		80		18,750				414	06/04/2028	4.C FE
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan 11/26/26		04/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,834		166		166		25,000				595	11/26/2026	3.B PL
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		06/30/2023	Redemption 100.0000		112,008	112,008	110,558	100,485		1,425		1,425		112,008				4,433	12/19/2026	4.B FE
74274N-AG-8	PROLAM PG BORROWER LLC 10/30/25		06/30/2023	Redemption 100.0000		67,678	67,678	67,387	67,495		183		183		67,678				3,769	10/30/2025	4.C FE
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C 03/10/28		06/30/2023	Redemption 100.0000		3,313	3,313	3,296	3,298		14		14		3,313				114	03/10/2028	4.B FE
74345H-AB-7	Proofpoint Inc Term B 08/31/28		06/30/2023	Redemption 100.0000		18,375	18,375	18,283	18,295		80		80		18,375				875	08/31/2028	4.B FE
74839X-AF-6	QUIKRETE HOLDINGS INC Term B 01/29/27		06/30/2023	Redemption 100.0000		74,598	74,598	74,568	74,574		23		23		74,598				2,955	01/29/2027	3.C FE
74919E-AP-9	R1 RCM INC TERM B 06/21/29		06/30/2023	Redemption 100.0000		33,863	33,863	33,533	33,473		390		390		33,863				1,325	06/21/2029	3.B FE
74955B-AC-9	RFI BUYER REVOLVER 08/05/28		05/16/2023	Redemption 100.0000		2,925,000	2,925,000	2,895,750			29,250		29,250		2,925,000				15,201	08/05/2028	3.C Z
74982C-AG-5	RACE WINNING BRANDS INC Term Loan A 11/16/27		04/01/2023	Redemption 100.0000		21,213	21,213	21,001	21,012		201		201		21,213				680	11/16/2027	4.B PL
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN 02/09/28		06/30/2023	Redemption 100.0000		47,163	47,163	46,764	46,829		334		334		47,163				3,488	02/09/2028	5.A FE
75605V-AD-4	REALPAGE INC 04/22/28		06/30/2023	Redemption 100.0000		21,563	21,563	21,501	21,509		54		54		21,563				1,032	04/22/2028	4.B FE
75703U-AH-8	RED VENTURES LLC TERM B 11/08/24		04/01/2023	Tax Free Exchange		1,443,674	1,443,674	1,443,674	1,443,674						1,443,674				30,862	11/08/2024	4.A FE
75915T-AD-4	LIFEPOINT HEALTH INC TERM B 11/16/25		06/07/2023	BARCLAYS BANK PLC		8,208,338	9,046,912	9,023,986	9,028,985		6,636		6,636		9,035,620		(827,282)	(827,282)	376,252	11/16/2025	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
76090L-AE-4	RESIDEO FUNDING INC 02/09/28		06/30/2023	Redemption 100.0000		28,563	28,563	28,354	28,308		255		255		28,563				1,261	02/09/2028	3.A FE
76133M-AB-7	RH TERM B 10/15/28		06/30/2023	Redemption 100.0000		20,000	20,000	19,900	19,911		89		89		20,000				735	10/15/2028	3.C FE
76168J-AS-5	CCC INTELLIGENT SOLUTIONS INC TERM 09/15/28		06/30/2023	Redemption 100.0000		17,613	17,613	17,662	17,655		(42)		(42)		17,613				510	09/15/2028	3.C FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		06/30/2023	Redemption 100.0000		51,341	51,341	50,373	50,016		1,325		1,325		51,341				1,711	01/30/2027	3.A FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		06/29/2023	Redemption 100.0000		1,594,982	1,594,982	1,564,812	833,815		31,305		31,305		1,594,982				80,093	02/16/2026	4.A FE
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TERM B 09/17/28		06/30/2023	Redemption 100.0000		31,338	31,338	30,738	18,446		628		628		31,338				1,184	09/17/2028	4.A FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		06/30/2023	Redemption 100.0000		66,495	66,495	65,653	38,035		9,377		9,377		66,495				3,284	07/23/2027	4.A FE
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		06/30/2023	Redemption 100.0000		69,915	69,915	69,017	69,182		733		733		69,915				2,120	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		06/30/2023	Redemption 100.0000		53,853	53,853	52,657	51,971		1,882		1,882		53,853				860	04/16/2025	3.B FE
78466D-BG-8	SS&C TECHNOLOGIES INC TERM B6 03/22/29		06/30/2023	Redemption 100.0000		10,167	10,167	9,960	4,691		200		200		10,167				317	03/22/2029	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TERM B7 03/22/29		06/30/2023	Redemption 100.0000		14,525	14,525	14,229	6,701		286		286		14,525				496	03/22/2029	3.B FE
78615#-AA-7	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC 3.420% 09/15/36		06/15/2023	Redemption 100.0000		67,444	67,444	67,444	67,444						67,444				943	09/15/2036	1.A
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		04/21/2023	BARCLAYS BANK PLC		4,443,918	4,708,787	4,691,129	4,701,849		940		940		4,702,789		(258,871)	(258,871)	118,383	01/29/2025	4.C FE
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		04/14/2023	WELLS FARGO																10/31/2025	3.A FE
80875A-AT-8	SCIENTIFIC GAMES INTERNA TERM 04/07/29		05/18/2023	Redemption 100.0000		11,250	11,250	11,110	1,437		153		153		11,250				(2,490)	04/07/2029	3.C Z
80875A-AT-8	SCIENTIFIC GAMES INTERNA TERM 04/07/29		06/30/2023	Redemption 100.0000		98,929	98,929	97,669	48,994		1,359		1,359		98,929				3,702	04/07/2029	3.C FE
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP TERM B 02/04/29		06/30/2023	Redemption 100.0000		10,938	10,938	10,910	10,910		28		28		10,938				642	02/04/2029	4.B FE
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		04/01/2023	Tax Free Exchange		21,128,658	21,194,805	21,102,016	19,135,704		47,621		47,621		21,128,658				248,808	12/31/2025	4.B FE
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		04/01/2023	Tax Free Exchange		945,491	955,000	940,078	945,250		240		240		945,491				12,710	09/03/2026	4.B FE
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B 02/24/28		06/30/2023	Redemption 100.0000		55,375	55,375	55,185			189		189		55,375				411	02/24/2028	4.B FE
82563@-AA-3	263 SHUMAN PROPERTIES LLC 4.095% 03/15/57		04/15/2023	Redemption 100.0000		1,105	1,105	1,127			(22)		(22)		1,105				1,109	03/15/2057	1.D Z
82861@-AB-0	Simeio Group Holdings Inc Closing Date Term Loan 02/02/26		05/10/2023	Redemption 100.0000		108,434	108,434	107,350	107,804		630		630		108,434				4,311	02/02/2026	2.C PL
83415Y-AC-4	SOLARAY LLC Term Loan 09/08/23		04/01/2023	Redemption 100.0000		29,174	29,174	28,941	29,141		33		33		29,174				754	09/08/2023	3.C PL
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 09/08/23		04/01/2023	Redemption 100.0000		10,549	10,549	10,549	10,549						10,549				525	09/08/2023	3.C PL
83578B-AN-3	SOPHIA LP 09/23/27		06/21/2023	Redemption 100.0000		(41,251)	(41,251)	(40,941)	(41,251)						(41,251)					09/23/2027	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
83578B-AN-3	SOPHIA LP 09/23/27		06/21/2023	Redemption 100.0000		16,500,313	16,500,313	16,376,560	16,405,702		94,610		94,610		16,500,313				80,257	09/23/2027	4.C FE
84673E-AB-5	PQ GROUP HOLDINGS INC 04/30/28		06/30/2023	Redemption 100.0000		23,788	23,788	23,662	18,527		359		359		23,788				961	04/30/2028	4.A FE
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		06/30/2023	Redemption 100.0000		39,016	39,016	38,967	38,999		18		18		39,016				1,209	01/31/2025	4.C FE
84850X-AK-8	SPIN HOLDCO INC 03/01/28		06/30/2023	Redemption 100.0000		81,713	81,713	81,100	81,178		534		534		81,713				(5,980)	03/01/2028	5.A FE
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		06/30/2023	Redemption 100.0000		262,174	262,174	261,583	183,186		36,250		36,250		262,174				12,520	05/13/2028	4.A FE
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		06/22/2023	Redemption 100.0000		43,123	43,123	42,613	14,436		485		485		43,123				1,705	09/22/2028	2.C FE
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		05/02/2023	Redemption 100.0000		123,438	123,438	121,101	122,118		1,320		1,320		123,438				6,006	04/12/2026	4.C FE
86614D-AJ-7	SUMMIT MATERIALS LLC TERM B 12/09/27		06/30/2023	Redemption 100.0000		37,250	37,250	37,056	13,363		196		196		37,250				881	12/09/2027	3.A FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC 08/31/26		04/05/2023	Redemption 100.0000		(55,976)	(55,976)	(55,950)	(55,944)		(32)		(32)		(55,976)					08/31/2026	4.C FE
87159J-AH-7	SYNAPTICS INC TERM B 10/20/28		06/30/2023	Redemption 100.0000		4,000	4,000	3,990	3,991		9		9		4,000				224	10/20/2028	3.A FE
87305V-AH-3	TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24		05/30/2023	Redemption 100.0000		478,509	478,509	477,313	478,009		500		500		478,509				16,970	09/28/2024	3.A FE
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/24		04/01/2023	Redemption 100.0000		76,624	76,624	75,858	76,117		507		507		76,624				1,864	11/30/2024	3.A PL
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B 02/02/27		06/30/2023	Redemption 100.0000		74,278	74,278	74,212	74,007		271		271		74,278				3,134	02/02/2027	5.A FE
87834J-AC-1	TECHMER BB BIDCO LLC Initial Delayed Draw Term Loan 09/01/28		06/06/2023	Tax Free Exchange		580,738	586,485	580,620			118		118		580,738				5,671	09/01/2028	2.C PL
88023H-AF-7	TEMPO ACQUISITION LLC TERM B 08/31/28		06/30/2023	Redemption 100.0000		81,195	81,195	80,895	66,388		442		442		81,195				4,424	08/31/2028	3.C FE
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		06/30/2023	Redemption 100.0000		108,068	108,068	107,933	108,007		62		62		108,068				3,453	12/31/2025	2.C FE
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		06/30/2023	Redemption 100.0000		100,796	100,796	100,545	85,940		462		462		100,796				3,242	11/13/2026	3.B FE
89334G-AZ-7	TRANS UNION LLC TERM B6 11/18/28		06/30/2023	Redemption 100.0000		413,766	413,766	410,800	390,932		22,834		22,834		413,766				14,721	11/18/2028	3.B FE
89364M-BQ-6	TRANSDIGM INC TERM E 05/30/25		04/05/2023	Tax Free Exchange															84,670	05/30/2025	4.A FE
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		04/05/2023	Tax Free Exchange															(14,804)	12/31/2025	4.A FE
89364M-BU-7	A&E TELEVISION TERM H 02/14/27		06/30/2023	Redemption 100.0000		16,762	16,762	16,762							16,762				677	02/14/2027	4.A FE
89364M-BW-3	A&E TELEVISION TERM B 12/09/25		04/01/2023	Redemption 100.0000		4,647,151	4,647,151	4,616,218			30,932		30,932		4,647,151					12/09/2025	1.G Z
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24		04/01/2023	Redemption 100.0000		35,549	35,549	35,296	35,455		95		95		35,549				588	12/18/2024	3.B PL
90347B-AJ-7	AXALTA COATIG SYSTEMS UD HOLDI TERM B 12/08/29		06/30/2023	Redemption 100.0000		1,550,000	1,550,000	1,534,500	1,227,600		15,500		15,500		1,550,000				20,476	12/08/2029	3.A FE
90351H-AE-8	US FOODS INC TERM B 11/17/28		04/01/2023	Redemption 100.0000		2,799,572	2,799,572	2,780,138	2,775,361		24,211		24,211		2,799,572				21,940	11/17/2028	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
90351N-AJ-4	USI INC/NY TERM B 11/22/29		06/30/2023	Redemption 100.0000		76,477	76,477	75,070	65,264		1,493		1,493		76,477				2,350	11/22/2029	4.B FE
90385K-AK-7	UKG INC TERM 05/03/26		06/30/2023	Redemption 100.0000		20,825	20,825	20,718	20,740		85		85		20,825				1,202	05/03/2026	4.C FE
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		06/25/2023	Redemption 100.0000		3,009,137	3,009,137	2,990,284	2,985,819		23,318		23,318		3,009,137				135,432	04/14/2028	3.B FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC 05/27/28		06/08/2023	WELLS FARGO		22,720,201	22,729,407	22,615,760	22,637,666		5,132		5,132		22,642,799		77,403	77,403	618,269	05/27/2028	2.C FE
91823J-AC-6	ILLUMINATE MERGER SUB CORP TERM 06/30/28		06/30/2023	Redemption 100.0000		10,713	10,713	10,659	10,665		48		48		10,713				661	06/30/2028	4.C FE
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26		04/01/2023	Redemption 100.0000		3,325	3,325	3,325	3,325						3,325				49	07/24/2026	3.C PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26		06/30/2023	Redemption 100.0000		3,325	3,325	3,325	3,325						3,325				133	07/24/2026	4.C PL
92276A-AP-6	VENSURE EMPLOYER SERVICES INC 2022 Delayed Draw Term B Loan 04/01/27		05/17/2023	Tax Free Exchange		14,123,780	14,123,780	14,123,780							14,123,780					04/01/2027	2.B PL
92555W-AD-7	VIASAT INC TERM B 03/02/29		06/30/2023	Redemption 100.0000		25,000	25,000	24,551	24,577		423		423		25,000				1,149	03/02/2029	3.B FE
92943H-AB-5	WR GRACE HOLDINGS INC TERM B 08/11/28		06/30/2023	Redemption 100.0000		26,506	26,506	26,428	26,428		78		78		26,506				1,168	08/11/2028	4.A FE
93625#-AB-2	WARRIOR ACQUISITION INC Initial Term Loan 09/16/26		04/28/2023	Redemption 100.0000		11,171,429	11,171,429	11,031,786	11,074,326		97,103		97,103		11,171,429				381,453	09/16/2026	2.C PL
96208U-AT-8	WEX INC 04/01/28		06/30/2023	Redemption 100.0000		117,551	117,551	116,963	117,039		512		512		117,551				4,190	04/01/2028	3.C FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		06/30/2023	Redemption 100.0000		14,375	14,375	14,370	14,373		2		2		14,375				547	05/16/2025	4.C FE
98082E-AB-0	WOOF HOLDINGS LLC 12/16/27		06/30/2023	Redemption 100.0000		7,938	7,938	7,898	7,905		32		32		7,938				358	12/16/2027	4.C FE
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		06/30/2023	Redemption 100.0000		159,832	159,832	158,234	158,803		1,029		1,029		159,832				5,303	01/10/2027	3.C PL
98149H-AA-6	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		04/19/2023	Redemption 100.0000		(37,500)	(37,500)	(36,750)	(36,945)		(555)		(555)		(37,500)					01/10/2027	5.A
98379E-AE-6	XPO LOGISTICS INC 02/24/25		06/06/2023	Redemption 100.0000		21,759,526	21,759,526	21,738,817	21,747,737		11,789		11,789		21,759,526				702,131	02/24/2025	2.C FE
98415D-A@-3	XIFIN INC Initial Term Loan 02/06/26		06/30/2023	Redemption 100.0000		116,567	116,567	115,413	115,889		678		678		116,567				4,754	02/06/2026	3.A PL
98931Y-AC-7	ZEKELMAN INDUSTRIES INC 01/17/27		06/30/2023	Redemption 100.0000		5,276	5,276	5,054	5,129		147		147		5,276				107	01/17/2027	3.C FE
98932T-AD-5	ZELIS TERM B 09/30/26		04/01/2023	Redemption 100.0000		42,301	42,301	42,025			276		276		42,301					09/30/2026	4.B FE
98932T-AD-5	ZELIS TERM B 09/30/26		06/30/2023	Redemption 100.0000		26,240	26,240	26,076	5,059		168		168		26,240				762	09/30/2026	4.B FE
98932T-AD-5	ZELIS TERM B 09/30/26		06/09/2023	Redemption 0.0000				(64)	(42,203)		178		178						313	09/30/2026	5.B GI
98932T-AE-3	ZELIS TERM B 09/30/26		04/01/2023	Tax Free Exchange		8,299,858	8,354,366	8,293,379	6,392,891		14,219		14,219		8,299,858				(25,822)	09/30/2026	4.B FE
98975V-AM-8	FLUIDRA FINCO SL TERM B 01/21/29		06/30/2023	Redemption 100.0000		22,500	22,500	22,522	22,519		(19)		(19)		22,500				774	01/21/2029	3.B FE
99AAL4-47-9	KENE ACQUISITION INC 2022 Incremental Term Loan 08/10/26		06/30/2023	Redemption 100.0000		73,109	73,109	71,829	71,914		1,195		1,195		73,109				1,691	08/10/2026	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
99AAL4-67-7	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28		04/01/2023	Redemption 100.0000		21,105	21,105	20,894	20,900		205		205		21,105				515	09/01/2028	2.C PL
99AAL4-69-3	TECHMER BB BIDCO LLC REVOLVING LOAN 09/01/28		05/15/2023	Redemption 100.0000		1,065,574	1,065,574	1,055,279	492,859		10,289		10,289		1,065,574				19,081	09/01/2028	2.C PL
99AAL5-13-8	XPRESSMYSELF COM LLC Initial Term Loan 09/07/28		06/30/2023	Redemption 100.0000		29,410	29,410	29,116	29,124		287		287		29,410				1,456	09/07/2028	3.B PL
99AAL5-15-3	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 09/06/28		06/30/2023	Redemption 100.0000		40,350	40,350	39,622	29,604		710		710		40,350				1,421	09/06/2028	3.A PL
99AAL5-16-1	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 09/06/28		06/06/2023	No Broker		446,092	448,333	446,092							446,092					09/06/2028	3.A PL
99AAL5-16-1	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 09/06/28		06/06/2023	Redemption 100.0000		(448,333)	(448,333)	(446,092)			(2,242)		(2,242)		(448,333)					09/06/2028	3.A Z
99AAL5-16-1	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 09/06/28		04/01/2023	Tax Free Exchange		892,213	896,667	892,183			30		30		892,213					09/06/2028	3.A Z
99AAL5-17-9	AB CENTERS ACQUISITION CORPORA Revolving Loan 09/06/28		06/21/2023	Redemption 100.0000		775,862	775,862	760,345			15,517		15,517		775,862				27,297	09/06/2028	3.A PL
99AAM2-79-5	JENSEN HUGHES INC Term Loan 03/22/24		04/03/2023	Redemption 100.0000		1,309	1,309	1,309	1,309						1,309					03/22/2024	3.C PL
99AAM6-07-7	INFOBASE MERGER SUB INC. Term Loan 06/14/28		06/30/2023	Redemption 100.0000		43,658	43,658	43,221	43,234		424		424		43,658				892	06/14/2028	3.A PL
99AAM9-25-3	LIBERTY BUYER INC Initial Term Loan 06/15/28		06/30/2023	Redemption 100.0000		37,042	37,042	36,672	36,683		359		359		37,042				1,447	06/15/2028	3.B PL
99AAM9-26-1	LIBERTY BUYER INC Delayed Draw Term Loan 06/15/28		06/30/2023	Redemption 100.0000		2,778	2,778	2,750	2,751		27		27		2,778				123	06/15/2028	3.B PL
99AAM9-29-5	ACCUPAC Second Amendment Incr Term Loa 01/17/26		06/30/2023	Redemption 100.0000		2,368	2,368	2,344	2,346		21		21		2,368				135	01/17/2026	3.B PL
99AAM9-44-4	TSS BUYER LLC Initial Term Loan 06/22/29		04/01/2023	Redemption 100.0000		51,563	51,563	51,047	51,065		497		497		51,563				2,272	06/22/2029	3.B PL
99AAM9-59-2	ACP TARA HOLDINGS INC Tranche B-1 Term Loan 09/10/27		06/30/2023	Redemption 100.0000		7,058	7,058	6,988	6,991		67		67		7,058				216	09/10/2027	3.A PL
99AAN0-05-3	ELEMENT 78 PARTNERS LLC Term Loan 06/30/27		06/30/2023	Redemption 100.0000		22,478	22,478	22,253	22,261		216		216		22,478				1,775	06/30/2027	3.B PL
99AAN0-06-1	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan 12/01/27		06/30/2023	Redemption 100.0000		12,281	12,281	12,158	9,219		122		122		12,281				431	12/01/2027	3.B PL
99AAN0-26-9	KL BRONCO ACQUISITION INC Term Loan 06/30/28		06/30/2023	Redemption 100.0000		38,354	38,354	38,354	38,354						38,354				824	06/30/2028	4.B PL
99AAN1-75-4	TSS BUYER LLC Revolver 06/22/29		05/02/2023	Redemption 100.0000		1,250,000	1,250,000	1,237,610	1,130,981		12,304		12,304		1,250,000				27,314	06/22/2029	3.B PL
99AAN2-75-2	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Incr Term Loan 12/30/26		04/01/2023	Redemption 100.0000		31,520	31,520	31,204	31,214		305		305		31,520				1,440	12/30/2026	3.A PL
99AAN2-76-0	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Increment DDTL 12/30/26		04/01/2023	Redemption 100.0000		34,970	34,970	34,620	20,176		346		346		34,970				464	12/30/2026	3.A PL
99AAN3-41-2	ITSAVVY LLC TERM A LOAN 08/08/28		06/30/2023	Redemption 100.0000		40,646	40,646	40,240	40,250		397		397		40,646				1,431	08/08/2028	3.A PL
99AAN3-42-0	ITSAVVY LLC Delayed Draw Term Loan 08/08/28		06/30/2023	Redemption 100.0000		221,548	221,548	219,332			2,215		2,215		221,548				8,068	08/08/2028	3.A PL
99AAN5-04-5	OLYMPUS US BIDCO LLC TERM LOAN 08/22/29		04/28/2023	Redemption 100.0000		364,125	364,125	360,484	360,499		3,626		3,626		364,125				12,444	08/22/2029	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
99AAN5-05-2	OLYMPUS US BIDCO LLC REVOLVER 08/22/29		05/09/2023	Redemption 100.0000		(6,301)	(6,301)	(6,250)	(6,250)		(51)		(51)		(6,301)				170,244	08/22/2029	2.A Z
99AAN5-05-2	OLYMPUS US BIDCO LLC REVOLVER 08/22/29		05/09/2023	Redemption 100.0000		3,000,000	3,000,000	2,976,092	2,975,887		24,113		24,113		3,000,000				137,867	08/22/2029	2.A PL
99AAN5-07-8	WELLSPRING PHARMACEUTICAL CORP TERM LOAN 08/22/28		06/30/2023	Redemption 100.0000		21,382	21,382	20,954	20,966		416		416		21,382				1,152	08/22/2028	3.C PL
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		04/01/2023	Redemption 100.0000		134,477	134,477	132,346	90,892		2,124		2,124		134,477				2,905	08/16/2028	3.B PL
99AAN5-78-9	HEIGHTS BUYER LLC INITIAL TERM LOAN 08/25/28		06/30/2023	Redemption 100.0000		144,695	144,695	141,801	141,865		2,830		2,830		144,695				5,715	08/25/2028	3.A PL
99AAN5-80-5	HEIGHTS BUYER LLC INITIAL REVOLVING LOAN 08/25/28		05/04/2023	Redemption 100.0000		2,707,692	2,707,692	2,657,407			50,286		50,286		2,707,692				40,412	08/25/2028	3.A Z
99AAN5-92-0	ECKHART BIDCO LLC First Incr Amendment Term Loan 08/18/29		04/01/2023	Redemption 100.0000		8,326	8,326	8,222	8,223		103		103		8,326				403	08/18/2029	3.A Z
99AAN6-42-3	GHR HEALTHCARE LLC Second Amendment Term Loan 12/09/27		06/30/2023	Redemption 100.0000		33,549	33,549	32,878	32,901		648		648		33,549				1,180	12/09/2027	2.C PL
99AAN6-77-9	DH UNITED HOLDINGS LLC Initial Term Loan 09/16/28		06/30/2023	Redemption 100.0000		45,514	45,514	44,796	35,195		699		699		45,514				1,229	09/16/2028	3.B PL
99AAN6-78-7	DH UNITED HOLDINGS LLC Delayed Draw Term Loan 09/16/28		06/30/2023	Redemption 100.0000		14,486	14,486	14,196	14,196		290		290		14,486				558	09/16/2028	3.B PL
99AAN8-33-8	SCP EYE CARE HOLDCO LLC Initial Term Loan 10/05/29		04/01/2023	Redemption 100.0000		19,235	19,235	18,851	18,856		380		380		19,235				480	10/05/2029	3.B Z
99AAN9-33-6	FSK PALLET HOLDING CORP 5TH INCREMENTAL TERM LOAN 10/31/30		06/30/2023	Redemption 100.0000		100,000	100,000	98,000	97,997		2,003		2,003		100,000				3,810	10/31/2030	1.F Z
99AAN9-41-9	TAILWIND RANDYS HOLDINGS INC INITIAL TERM LOAN 11/01/28		04/15/2023	Redemption 100.0000		10,227	10,227	10,023	10,024		203		203		10,227				737	11/01/2028	5.B GI
99AAP0-36-6	NATIONAL SPINE AND PAIN CENTER 2022 Incremental Term Loan 06/02/24		04/01/2023	Tax Free Exchange		1,047,346	1,047,346	1,047,346	785,509						1,047,346				54,877	06/02/2024	3.C Z
99AAP0-38-2	CALIENGER HOLDINGS LLC INITIAL TERM LOAN 10/23/28		04/03/2023	Redemption 100.0000		11,029	11,029	10,809	10,806		223		223		11,029				396	10/23/2028	3.A Z
99AAP0-62-2	KENCO PPC BUYER LLC INITIAL TERM COMMITMENT 11/15/29		06/30/2023	Redemption 100.0000		93,640	93,640	91,767	91,775		1,865		1,865		93,640				4,073	11/15/2029	2.B PL
99AAP2-05-7	ISG ENTERPRISES LLC TERM LOAN 12/07/28		06/30/2023	Redemption 100.0000		164,773	164,773	161,477	161,471		3,302		3,302		164,773				3,890	12/07/2028	3.A Z
99AAP2-06-5	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28		06/02/2023	Redemption 100.0000		1,400,000	1,400,000	1,372,000			28,000		28,000		1,400,000				42,547	12/07/2028	4.B Z
99AAP2-11-5	B2B INDUSTRIAL PRODUCTS LLC 2022 III Term Loan 10/07/26		06/30/2023	Redemption 100.0000		250	250	244	244		6		6		250				15	10/07/2026	2.B PL
99AAP2-86-7	MIDLAND INDUSTRIES LLC 5th AMENDMENT INCR TERM LOAN 11/04/24		04/01/2023	Redemption 100.0000		24,675	24,675	24,181	24,179		495		495		24,675				1,142	11/04/2024	2.C PL
99AAP4-35-0	INS INTERMEDIATE II LLC Revolving Loan 01/19/29		05/17/2023	Redemption 100.0000		2,500,000	2,500,000	2,455,000			45,000		45,000		2,500,000				12,695	01/19/2029	6. *
99AAP4-37-6	INS INTERMEDIATE II LLC Term A Loan 01/19/29		06/30/2023	Redemption 100.0000		20,053	20,053	19,652			401		401		20,053				616	01/19/2029	3.C PL
99AAP8-08-8	E-TECHNOLOGIES GROUP LLC SECOND AMENDMENT TERM A LOAN 04/08/24		05/05/2023	Redemption 100.0000		36,033	36,033	35,313			721		721		36,033				4	04/08/2024	3.B Z
99AAP9-54-0	IMPACT PARENT CORPORATION TERM LOAN 03/23/29		06/30/2023	Redemption 100.0000		26,668	26,668	26,134			533		533		26,668				737	03/23/2029	5.B GI

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
BL3573-84-9	ICON Luxembourge Sarl Term B 07/03/28		06/30/2023	Redemption 100.0000		1,814,630	1,814,630	1,792,530	(83,214)		73,419		73,419		1,814,630				12,862	07/03/2028	3.A FE
BL3604-49-5	BIRKENSTOCK US BIDCO INC 04/27/28		06/30/2023	Redemption 100.0000		1,294,239	1,294,239	1,292,750	1,292,683		1,556		1,556		1,294,239				29,365	04/27/2028	4.A FE
BL3646-39-7	INDIGI MERGER SUB INC Term B 07/01/28		06/30/2023	Redemption 100.0000		466,583	466,583	461,117	(41,928)		24,019		24,019		466,583				(26,003)	07/01/2028	3.A FE
BL3751-62-7	CARNIVAL CORP TERM B 10/18/28		06/30/2023	Redemption 100.0000		39,850	39,850	39,701	39,716		134		134		39,850				1,615	10/18/2028	3.C FE
BL3789-16-3	Anticimex Global AB TERM B 11/16/28		06/30/2023	Redemption 100.0000		2,000	2,000	1,990	1,924		76		76		2,000				143	11/16/2028	4.B FE
BL3836-72-5	INTELSTA JACKSON HOLDINGS SA TERM EXIT 01/27/29		04/07/2023	Redemption 100.0000		34,025	34,025	32,968	33,021		1,004		1,004		34,025				1,639	01/27/2029	4.A FE
BL4117-08-3	AMERICAN ELECTRIC TERM B 01/25/30		06/30/2023	Redemption 100.0000		20,000	20,000	19,800			200		200		20,000				647	01/25/2030	4.A FE
C0102M-AP-0	AIR CANADA Term B 08/11/28		06/30/2023	Redemption 100.0000		56,425	56,425	55,793	55,829		596		596		56,425				2,294	08/11/2028	3.C FE
C0787F-AB-8	Bausch & Lomb Term B 05/05/27		06/30/2023	Redemption 100.0000		81,363	81,363	78,718	54,761		2,633		2,633		81,363				3,631	05/05/2027	4.C FE
C5400E-AG-6	Maxar Technologies Inc Term B 06/14/29		05/03/2023	Redemption 100.0000		19,303,869	19,303,869	18,450,407	18,484,956		818,913		818,913		19,303,869				730,244	06/14/2029	4.A FE
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		06/30/2023	Redemption 100.0000		125,178	125,178	125,034	125,061		117		117		125,178				4,255	11/19/2026	3.A FE
C8856U-AB-4	HUSKY INJECTION MOLDING TERM 03/28/25		06/30/2023	Redemption 100.0000		21,937	21,937	21,883	21,916		21		21		21,937				1,242	03/28/2025	4.C FE
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B 02/01/27		04/07/2023	BARCLAYS BANK PLC		(59,977)	(82,019)	(1,287,902)			(81,234)	1,208,870	(1,290,104)		(1,290,104)		1,230,128	1,230,128	218,113	02/01/2027	3.C FE
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B 02/01/27		04/07/2023	Redemption 0.0000				(26,662)				26,710	(26,710)		(26,710)		26,710	26,710	(597)	02/01/2027	3.C FE
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B 02/01/27		04/01/2023	Redemption 100.0000		82,019	82,019	61,863			81,234	19,371	61,863		61,863		20,156	20,156	3,463	02/01/2027	4.C FE
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		06/30/2023	Redemption 100.0000		2,324,986	2,324,986	2,300,326	2,128,150		60,275		60,275		2,324,986				(22,837)	03/01/2026	3.C FE
EX9030-42-3	NUEYE LLC THIRD AMENDMENT TERM LOAN 09/14/24		04/03/2023	Redemption 100.0000		1,955	1,955	1,955							1,955				1	09/14/2024	2.C Z
G3679Y-AC-6	Froneri US INC TERM 01/31/27		06/30/2023	Redemption 100.0000		26,768	26,768	26,476	26,567		201		201		26,768				802	01/31/2027	3.C FE
G4770M-AH-7	INEOS US PETROCHEM LLC 01/29/26		06/30/2023	Redemption 100.0000		15,000	15,000	14,925	14,953		47		47		15,000				980	01/29/2026	3.B FE
N6872P-AD-3	AGL CLO 1 LTD Term B 07/12/29		06/30/2023	Redemption 100.0000		52,250	52,250	51,300	51,315		935		935		52,250				3,227	07/12/2029	4.B FE
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		04/01/2023	Redemption 100.0000		101,780	101,780	100,661	101,160		620		620		101,780				145	10/01/2025	4.A FE
N8233B-AC-6	FLUTTER ENTERTAINMENT TERM B 07/21/26		06/30/2023	Redemption 100.0000		47,988	47,988	47,761	42,675		412		412		47,988				2,000	07/21/2026	2.C FE
N8233B-AE-2	FLUTTER ENTERTAINMENT TERM B 07/04/28		06/30/2023	Redemption 100.0000		83,944	83,944	83,148	28,740		782		782		83,944				3,161	07/04/2028	2.C FE
W8189E-AB-6	Seren BidCo AB Term B1 07/21/28		06/30/2023	Redemption 100.0000		7,500	7,500	7,463	7,447		53		53		7,500				306	07/21/2028	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
Z00032-AA-2	HPS CSL II SENIOR NOTE 0.000% 01/27/33		06/14/2023	Redemption 100.0000		2,032,465	2,032,465	2,032,465							2,032,465					01/27/2033	5.B GI
Z00070-04-7	VITAL SMART LLC Closing Date Term Loan 09/30/26		05/11/2023	Redemption 100.0000		318,313	318,313	315,130	316,252		2,061		2,061		318,313				6,901	09/30/2026	2.B PL
Z00074-0F-4	KUSRP Intermediate Inc. NA-SUB-UNSEC 0.000% 07/23/28		06/15/2023	DIRECT		3,464,000	3,464,000	3,392,800	3,403,138		4,926		4,926		3,408,064		55,936	55,936		07/23/2028	4.C Z
Z00093-31-2	HPS CSL II SENIOR NOTE 0.000% 01/27/33		06/14/2023	Redemption 100.0000		4,064,931	4,064,931	4,064,931							4,064,931					01/27/2033	5.B GI
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	06/29/2023	Redemption 100.0000		18,628,739	18,628,739	18,489,596	18,457,083		171,657		171,657		18,628,739				548,104	05/31/2025	3.C FE
000000-00-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	04/01/2023	Redemption 100.0000		45,797	45,797	45,339	45,459		338		338		45,797				1,139	11/16/2026	3.A PL
000000-00-0	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	04/01/2023	Redemption 100.0000		4,702	4,702	4,655	4,666		35		35		4,702				117	11/16/2026	3.A PL
000000-00-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	06/30/2023	Redemption 100.0000		45,797	45,797	45,339	45,459		338		338		45,797				2,353	11/16/2026	3.A PL
000000-00-0	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	06/30/2023	Redemption 100.0000		4,702	4,702	4,655	4,666		35		35		4,702				238	11/16/2026	3.A PL
000000-00-0	CP Turf Parent LLC Term Loan 10/25/27	C	06/30/2023	Redemption 100.0000		60,618	60,618	60,211	60,269		348		348		60,618				2,157	10/25/2027	3.A PL
25471N-AC-0	BAYER ENVIRONMENTAL SCIENCE TERM B 08/04/29	C	06/30/2023	Redemption 100.0000		43,575	43,575	40,089	40,158		3,417		3,417		43,575				1,788	08/04/2029	4.C FE
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	06/30/2023	Redemption 100.0000		43,731	43,731	43,169	42,030		1,701		1,701		43,731				1,216	04/16/2025	3.B FE
99AAN8-00-7	ZONE CLIMATE SERVICES INC Third Amendment DDTL 03/09/28	C	04/01/2023	Redemption 100.0000		9,656	9,656	9,463	8,635		191		191		9,656				65	03/09/2028	3.C Z
BL3423-91-2	CAMELOT FINANCE SA 10/31/26	C	04/28/2023	Redemption 100.0000		1,146,737	1,146,737	1,140,670	1,141,483		5,254		5,254		1,146,737				22,982	10/31/2026	4.A FE
G5080A-AF-9	JAZZ FINANCING LUX SARL 05/05/28	D	06/30/2023	Redemption 100.0000		109,983	109,983	109,967	86,753		9,318		9,318		109,983				4,559	05/05/2028	3.C FE
L2000A-AC-4	CAMEELOT FINANCE SA CAMELOT FINANCE SA 10/30/26	D	04/28/2023	Redemption 100.0000		120,115	120,115	118,614			1,501		1,501		120,115				3,364	10/30/2026	4.A FE
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	06/21/2023	Redemption 100.0000		2,313,393	2,313,393	2,310,501	2,312,285		1,107		1,107		2,313,393				72,244	04/25/2025	3.A FE
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D	06/30/2023	Redemption 100.0000		26,527	26,527	25,940	26,134		393		393		26,527				973	09/09/2024	4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						627,698,895	635,598,850	632,990,024	485,842,292		3,803,457	1,254,951	2,548,506		635,147,683		(7,448,785)	(7,448,785)	14,995,821	XXX	XXX
2509999997. Total - Bonds - Part 4						6,226,980,817	6,405,305,394	6,344,374,705	6,125,304,949	3,773	3,087,748	6,411,865	(3,320,344)	5,142,232	6,334,647,322	(2,656,545)	(108,406,947)	(111,063,492)	142,150,721	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						6,226,980,817	6,405,305,394	6,344,374,705	6,125,304,949	3,773	3,087,748	6,411,865	(3,320,344)	5,142,232	6,334,647,322	(2,656,545)	(108,406,947)	(111,063,492)	142,150,721	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													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													XXX	XXX
302492-10-3	FLYWIRE CORP VOTING		06/16/2023	MERRIL LYNCH PERCE FENER SMITH	1,333.000	41,503		41,636							41,636		(134)	(134)			
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA		05/22/2023	Various	11,586,000.000	1,241,522,877		1,566,067,017	1,221,511,980	344,555,037			344,555,037		1,566,067,017		(324,544,139)	(324,544,139)	16,520,083		
464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP		05/17/2023	Various	5,941,000.000	440,767,852		522,411,645	437,435,830	84,975,815			84,975,815		522,411,645		(81,643,793)	(81,643,793)	8,826,431		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
683712-10-3	OPENDOOR TECHNOLOGIES INC		06/26/2023	MERRIL LYNCH PERCE FENER SMITH	31,139.000	90,516		290,644		235,840		235,840			54,805		35,711	35,711			
76155X-10-0	REVOLUTION MEDICINES INC		04/01/2023	MERRIL LYNCH PERCE FENER SMITH	2,527.000	70,978		71,095							71,095		(117)	(117)			
88556E-10-2	THREDUP INC - CLASS A		06/26/2023	MERRIL LYNCH PERCE FENER SMITH	22,040.000	52,455		444,312		388,551		388,551			55,761		(3,306)	(3,306)			
92915B-10-6	VOYAGER THERAPEUTICS INC		05/26/2023	MERRIL LYNCH PERCE FENER SMITH	39,463.000	444,468		372,484							372,484		71,983	71,983			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		06/15/2023	FEDERAL HOME LOAN BANK	4,512,735.000	451,273,500		451,273,500	34,903,485		4,615,515		4,615,515		451,273,500				1,984,915		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,134,264,149	XXX	2,540,972,333	1,693,851,295	430,155,243	4,615,515	624,391	434,146,367		2,540,347,943		(406,083,795)	(406,083,795)	27,331,429	XXX	XXX
5989999997. Total - Common Stocks - Part 4						2,134,264,149	XXX	2,540,972,333	1,693,851,295	430,155,243	4,615,515	624,391	434,146,367		2,540,347,943		(406,083,795)	(406,083,795)	27,331,429	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						2,134,264,149	XXX	2,540,972,333	1,693,851,295	430,155,243	4,615,515	624,391	434,146,367		2,540,347,943		(406,083,795)	(406,083,795)	27,331,429	XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,134,264,149	XXX	2,540,972,333	1,693,851,295	430,155,243	4,615,515	624,391	434,146,367		2,540,347,943		(406,083,795)	(406,083,795)	27,331,429	XXX	XXX
6009999999 - Totals						8,361,244,966	XXX	8,885,347,038	7,819,156,244	430,159,016	7,703,263	7,036,256	430,826,023	5,142,232	8,874,995,265	(2,656,545)	(514,490,742)	(517,147,287)	169,482,150	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 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
0289999999. Subtotal - Purchased Options - Replications														XXX							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														XXX							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														XXX							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
0779999999. Subtotal - Written Options - Replications														XXX							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														XXX							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
0989999999. Total Written Options														XXX							XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/22/2017	02/15/2047		25,000,000	3.42 /(FLT.)			291,594			(6,639,691)					603,554		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/24/2017	02/15/2047		50,000,000	3.435 /(FLT.)			580,694			(13,526,314)					1,198,308		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/07/2017	02/15/2047		25,000,000	3.2885 /(FLT.)			277,987			(6,996,578)					607,569		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/19/2017	02/15/2047		25,000,000	3.2175 /(FLT.)			265,718			(7,470,550)					602,433		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/28/2017	02/15/2047		25,000,000	3.251 /(FLT.)			273,708			(7,105,445)					608,176		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	02/15/2047		25,000,000	3.241 /(FLT.)			273,098			(7,106,423)					609,138		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/03/2017	02/15/2047		25,000,000	3.3125 /(FLT.)			274,312			(7,285,919)					597,772		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/07/2017	02/15/2047		25,000,000	3.438 /(FLT.)			283,659			(7,152,885)					589,172		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 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	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2017	02/15/2047		25,000,000	3.425 /(FLT.)			284,887			(7,037,350)					593,151		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2017	02/15/2047		25,000,000	3.3525 /(FLT.)			284,199			(6,832,170)					604,981		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2017	02/15/2047		50,000,000	3.395 /(FLT.)			566,670			(14,057,728)					1,192,340		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/08/2017	02/15/2047		25,000,000	3.401 /(FLT.)			291,004			(6,593,995)					606,083		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/28/2017	02/15/2047		25,000,000	3.3025 /(FLT.)			281,604			(6,812,440)					610,320		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/11/2017	02/15/2047		25,000,000	3.286 /(FLT.)			289,239			(6,293,192)					624,683		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2017	02/15/2047		15,600,000	3.305 /(FLT.)			180,191			(3,987,673)					387,128		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2017	02/15/2047		9,400,000	3.305 /(FLT.)			108,577			(2,402,829)					233,270		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/18/2017	02/15/2047		25,000,000	3.325 /(FLT.)			293,100			(6,202,362)					623,001		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/20/2017	02/15/2047		25,000,000	3.365 /(FLT.)			290,807			(6,481,239)					612,283		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/27/2017	02/15/2047		25,000,000	3.4 /(FLT.)			295,201			(6,340,667)					612,265		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2017	02/15/2047		25,000,000	3.401 /(FLT.)			294,654			(6,377,390)					611,302		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.415 /(FLT.)			295,331			(6,385,360)					609,760		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.405 /(FLT.)			294,077			(6,425,354)					609,760		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2017	02/15/2047		25,000,000	3.4125 /(FLT.)			294,531			(6,424,210)					609,067		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	3.412 /(FLT.)			406,119			(9,129,804)					849,491		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	02/15/2047		25,000,000	3.41375 /(FLT.)			292,593			(6,543,285)					606,083		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2017	02/15/2047		25,000,000	3.449 /(FLT.)			293,912			(6,584,453)					601,748		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/26/2017	02/15/2047		25,000,000	3.435 /(FLT.)			292,301			(6,632,536)					601,920		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	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2017	02/15/2047		25,000,000	3.289 /(FLT.)			284,105			(6,613,599)					616,522		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2017	02/15/2047		25,000,000	3.2625 /(FLT.)			285,492			(6,433,581)					623,597		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.342 /(FLT.)			297,112			(6,023,141)					625,671		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.335 /(FLT.)			295,812			(6,075,789)					625,088		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2018	02/15/2047		25,000,000	3.6025 /(FLT.)			319,504			(5,597,214)					610,654		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2018	02/15/2047		25,000,000	3.665 /(FLT.)			323,113			(5,590,097)					605,028		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2018	02/15/2047		25,000,000	3.665 /(FLT.)			321,799			(5,665,486)					603,285		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/20/2018	02/15/2047		25,000,000	3.6625 /(FLT.)			318,400			(5,852,613)					599,184		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	02/15/2047		25,000,000	3.69 /(FLT.)			318,295			(5,944,378)					594,579		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/21/2018	02/15/2047		25,000,000	3.735 /(FLT.)			320,966			(5,929,959)					590,893		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/27/2018	02/15/2047		25,000,000	3.702 /(FLT.)			321,250			(5,812,611)					596,534		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	03/16/2018	02/15/2047		100,000,000	3.632 /(FLT.)			1,273,676			(23,019,763)					2,416,963		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2018	02/15/2047		25,000,000	3.653 /(FLT.)			328,899			(5,219,563)					614,718		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/17/2018	02/15/2047		25,000,000	3.7701 /(FLT.)			330,865			(5,474,709)					598,160		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/23/2018	02/15/2047		50,000,000	3.69 /(FLT.)			653,578			(10,917,104)					1,211,547		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/23/2018	02/15/2047		25,000,000	3.691 /(FLT.)			326,914			(5,454,579)					605,774		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												14,469,547		XXX	(306,452,028)					29,352,955	XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-SEC 5.556% due 10/06/2025	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/30/2005	10/06/2025		37,068,966	5.8275/(5.556)			183,553	4,610,012		4,710,061		(701,200)			279,326		100/100

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CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66815PAA8 NWERN HYDRO AQUISITION CO II L SR-UNSEC 3.877% due 12/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2036		36,455,621	4.243/(3.876999999999999)			(1,330,786)	(532,490)		14,778		(799,042)			670,106		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66816DAA4 NWERN HYDRO AQUISITION CO III SR-UNSEC 3.94% due 12/31/2038	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2038		37,199,613	4.312/(3.93999999999999)			(1,380,001)	(543,357)		137,633		(815,348)			732,631		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJ5PXX6 ROMANIA UNSEC 3.5% due 04/03/2034	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/27/2019	04/03/2034		11,253,000	5.8725/(3.5)			134,852	341,000		1,631,998		(207,500)			184,624		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJJNTR2 ARAB REPUBLIC OF EGYPT SR UNSEC 6.375% due 04/11/2031	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/04/2019	04/11/2031		5,050,350	9.38/(6.375)			76,181	139,950		751,603		(93,375)			70,462		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0881900	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2019	04/15/2025		143,700,000	4.023/(3.704999999999999)			383,845	10,470,000		10,165,788		2,940,000			962,501		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	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2029		16,818,000	3.9525/(1.55)			(709)	450,000		1,514,967		(311,250)			204,657		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	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2031		26,908,800	4.0625/(1.74)			(1,274)	720,000		2,895,337		(498,000)			378,719		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			158,544	2,317,539		1,768,273		723,850			134,845		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		17,361,111	4.38/(1.189)			298,216	4,193,642		3,352,759		1,309,824			286,644		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2039		22,837,307	4.607/(1.385)			404,293	5,511,690		4,583,468		1,723,453			455,415		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			158,544	2,317,539		1,768,273		723,850			134,845		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2039		17,356,353	4.607/(1.385)			304,535	4,188,884		3,483,436		1,309,824			346,115		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		22,843,567	4.38/(1.189)			395,169	5,517,950		4,411,525		1,723,453			377,163		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AD3 UMICORE SA/NV SR-UNSEC 1.77% due 09/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2029		77,938,000	4.07/(1.77)			907,461	1,554,000		6,365,437		(1,452,500)			973,958		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AE1 UMICORE SA/NV SR-UNSEC 1.95% due 09/26/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2031		33,402,000	4.176/(1.95)			377,326	666,000		3,255,406		(622,500)			479,600		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	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2029		24,858,000	4.0975/(2.97)			138,357	(542,000)		1,976,283		(1,221,000)			310,026		100/100

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AE1 FORTH PORTS FINANCE PLC SR-UNSEC 3.03% due 09/17/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2019	09/17/2031		24,860,000	4.18505/(3.0299 9999999999)			141,783	(540,000)		2,471,497		(1,221,000)			356,416		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	219350BM6 CORNING INC SR UNSEC 1.153% due 08/14/2031	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/05/2019	08/14/2031		40,654,250	3.737/(1.153)			582,719	10,854,188		7,212,226		2,964,338			579,547		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AB0 ONE HOUSING GROUP LTD B-SR-UNSEC 2.87% due 11/06/2031	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2031		24,270,000	3.8775/(2.86999 999999999)			102,498	(1,130,000)		1,642,359		(1,221,000)			350,844		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AC8 ONE HOUSING GROUP LTD C-SR-UNSEC 3.11% due 11/06/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2034		36,405,000	4.181/(3.109999 99999999)			162,848	(1,695,000)		3,480,580		(1,831,500)			613,552		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		45,957,460	3.4675/(3.02999 999999999)			108,484	1,225,488		1,111,521		987,105			261,583		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		28,573,700	3.4675/(3.02999 999999999)			67,449	761,938		691,080		613,725			162,637		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		15,056,800	3.4675/(3.02999 999999999)			35,542	401,500		364,162		323,400			85,701		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0879200	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2019	04/15/2027		44,200,000	3.388/(3.075)			75,429	900,250		1,487,177		955,500			430,498		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2019	11/27/2031		19,900,800	3.4065/(1.5)			47,102	252,241		1,430,387		(370,312)			288,672		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	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/27/2019	12/19/2031		96,547,500	3.413/(2.569999 99999999)			406,599	1,297,500		10,639,517		(4,578,750)			1,405,480		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AQ9 PEEL PORTS GROUP LTD SR-UNSEC 2.99% due 12/18/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/05/2019	12/18/2031		74,812,500	3.795/(2.989999 99999999)			322,204	2,422,500		9,431,698		(3,479,850)			1,088,899		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2109949391 ROMANIA ROMANIA 3.375% due 01/28/2050	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/21/2020	01/28/2050		10,091,900	5.55/(3.375)			108,616	160,899		2,159,027		(188,291)			260,246		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4940@AA4 IRISH RESIDENTIAL PROP REIT PL SR-UNSEC 1.83% due 03/10/2030	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2020	03/10/2030		21,782,000	3.839/(1.83)			218,969	(42,000)		1,072,929		(415,000)			281,878		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	124651A#7 C&C GROUP PLC SR-UNSEC 2.74% due 03/26/2030	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/05/2020	03/26/2030		53,012,200	3.193/(2.739999 99999999)			139,337	842,116		4,218,894		(2,507,861)			688,264		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0915700	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/10/2020	04/15/2025		52,470,932	2.4075/(2.85)			(141,438)	(917,660)		(1,611,709)		1,178,132			351,450		100/100

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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	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.939999999999999)			(245,250)	(5,321,894)		(9,129,535)		(2,282,976)			1,371,073		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AF7 NETWORK HOMES LTD SR-UNSEC 2.63% due 07/24/2035	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/22/2020	07/24/2035		40,766,150	3.228/(2.629999999999999)			91,476	(1,778,850)		2,363,201		(2,113,850)			708,263		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AG5 NETWORK HOMES LTD SR-UNSEC 2.86% due 07/24/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2020	07/24/2040		40,769,500	3.62/(2.8599999999999999)			121,773	(1,775,500)		3,751,797		(2,110,500)			842,447		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/18/2020	06/24/2032		21,533,564	2.538/(1.00299999999999999)			192,253	5,593,996		1,859,764		1,585,576			322,856		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/18/2020	06/22/2035		24,335,455	2.845/(1.222)			234,771	6,316,813		1,587,668		1,792,391			421,262		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/22/2020	06/24/2030		8,416,721	2.275/(0.85)			68,849	2,179,499		862,398		620,443			111,256		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2020	06/24/2032		5,611,147	2.529/(1.00299999999999999)			49,822	1,452,999		475,587		413,629			84,129		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q8806@AA7 TEC HEDLAND PTY LTD SR-UNSEC 4.07% due 06/30/2042	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2020	06/30/2042		51,961,589	3.757/(4.069999999999999)			(11,506)	3,597,452		6,011,082		1,028,403			1,132,885		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	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2020	01/31/2033		65,440,000	4.5705/(3.989999999999999)			219,865	1,940,000		6,850,128		(3,052,500)			1,013,647		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/23/2020	03/10/2033		91,462,000	3.5815/(2.919999999999999)			330,535	2,562,000		10,790,020		(4,273,500)			1,424,384		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/30/2020	01/07/2033		51,466,800	3.1575/(1.649999999999999)			418,067	3,454,000		5,089,481		(913,000)			794,471		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AH0 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.55% due 12/08/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2020	12/08/2035		35,445,000	4.145/(2.54999999999999)			319,850	2,709,000		4,681,492		(622,500)			625,313		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AK3 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.94% due 12/08/2040	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2020	12/08/2040		35,445,000	4.678/(2.939999999999999)			350,978	2,709,000		6,028,534		(622,500)			740,427		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2020	01/30/2032		3,269,750	6.5425/(4.875)			31,542	268,950		391,804		(57,063)			47,921		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2053084070 REPUBLIC OF KAZAKHSTAN SERIES 144A 1.5% due 09/30/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/16/2020	09/30/2034		9,116,250	3.172/(1.5)			83,284	954,074		1,441,485		(155,210)			152,954		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/12/2021	06/26/2029		6,101,000	3.162/(1.5)			54,561	645,000		772,396		(103,750)			74,688		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	B1000#AA0 AEDIFICA SA SR-UNSEC 2.58% due 03/03/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2021	03/03/2028		34,312,500	3.2165/(2.58)			151,875	2,562,500		4,452,406		(1,526,250)			371,125		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2239829646 KINGDOM OF MOROCCO SERIES 144A 2% due 09/30/2030	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/04/2021	09/30/2030		3,591,000	3.7575/(2)			34,097	317,400		450,766		(62,250)			48,370		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/04/2021	11/27/2031		4,788,000	3.23/(1.5)			12,461	423,200		616,762		(83,000)			69,453		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/08/2021	01/30/2032		4,820,000	6.9025/(4.875)			57,928	455,200		776,839		(83,000)			70,641		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2021	03/03/2033		12,163,000	3.51/(1.64999999999999)			125,498	1,251,000		1,969,072		(207,500)			189,233		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AA1 MONTEA NV SR-UNSEC 1.28% due 04/27/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/17/2021	04/27/2031		21,434,400	3.2555/(1.28)			219,968	1,792,800		2,917,676		(373,500)			299,893		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/17/2021	06/23/2031		8,335,600	3.2805/(1.28)			87,442	697,200		1,158,033		(145,250)			117,782		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	04/28/2033		36,147,800	3.241/(2.33999999999999)			201,522	3,127,800		6,708,032		(1,587,300)			566,830		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	06/16/2033		36,147,800	3.2535/(2.33999999999999)			203,769	3,127,800		6,775,790		(1,587,300)			570,685		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/14/2041		10,088,225	5.0725/(2.75)			122,402	813,025		2,564,775		(176,375)			212,828		100/100

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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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2031		9,109,127	2.5405/(0.437)			99,414	2,178,880		1,017,944		689,381			127,180		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		5,192,203	3.4025/(0.969)			68,059	1,241,962		529,951		392,947			109,546		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		3,916,925	3.4025/(0.969)			51,343	936,919		399,788		296,434			82,640		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	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	04/09/2021	04/15/2031		8,239,042	2.684/(0.633)			89,549	2,001,820		935,098		620,443			115,032		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		12,720,783	4.12/(1.5599999 9999999)			182,928	3,087,740		1,416,299		958,240			335,406		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		8,327,995	4.12/(1.5599999 9999999)			119,758	2,021,470		927,217		627,337			219,582		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		60,034,776	4.12/(1.5599999 9999999)			863,314	14,572,356		6,684,115		4,522,339			1,582,922		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		8,602,544	4.12/(1.5599999 9999999)			123,707	2,088,112		957,785		648,018			226,821		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2334361354 REPUBLIC OF PHILIPPINES 1.2% Due 4/28/2033 Ann-4/28 1.2% due 04/28/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/21/2021	04/28/2033		9,844,918	3.005/(1.2)			91,654	913,446		1,454,306		(169,839)			154,377		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803405	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/30/2021	04/15/2031		182,707,424	3.921/(2.988299 99999999)			1,097,967	15,870,474		44,427,313		(8,044,925)			2,550,922		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AU0 PEEL PORTS GROUP LTD 3.05% Due 7/1/2033 JJ1 3.05% due 07/01/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/17/2021	07/01/2033		105,817,500	3.791/(3.049999 99999999)			550,135	10,567,500		20,928,153		(4,578,750)			1,674,038		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	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/20/2021	08/19/2036		56,588,000	2.9985/(2.18)			297,957	5,788,000		11,584,538		(2,442,000)			1,025,943		100/100

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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	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	05/25/2021	06/10/2041		60,025,000	3.97/(2.1899999999999)			600,393	6,556,200		12,594,385		(1,016,750)			1,271,868		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	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	05/25/2021	06/08/2033		31,850,000	3.24/(1.54)			295,415	3,478,800		4,955,354		(539,500)			502,280		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	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	05/25/2021	06/08/2031		12,250,000	3.14/(1.48)			110,801	1,338,000		1,712,474		(207,500)			172,647		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	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	06/18/2021	09/16/2033		27,700,000	3.515/(2.79999999999999)			139,259	2,300,000		4,811,725		(1,221,000)			442,809		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	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	06/18/2021	09/16/2036		16,620,000	3.753/(2.96)			91,399	1,380,000		3,253,883		(732,600)			302,199		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	Currency	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/23/2021	06/28/2041		19,865,098	3.339/(1.13399999999999)			244,123	4,618,555		1,243,369		1,516,638			421,499		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100	B-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	07/15/2021	10/15/2028		81,873,000	2.3365/(2.58)			(2,731)	8,596,500		8,250,187		1,617,000			942,307		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 AO15 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/19/2021	04/15/2041		1,827,485	3.285/(1.264)			20,794	441,436		89,608		137,876			38,557		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 AO15 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/20/2021	04/15/2041		4,557,885	3.3/(1.264)			52,149	1,092,762		222,359		344,691			96,163		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	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/16/2021	09/23/2036		6,706,620	3.618/(2.05)			56,762	486,780		872,429		(118,275)			122,034		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	Currency	SMBC CAPITAL MARKETS INC.	TVJ8SHLIZLORGWGDTN03	10/29/2021	11/06/2031		26,389,866	2.2335/(0.23)			268,356	5,599,125		1,863,498		2,068,143			381,489		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	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		90,235,600	3.30475/(2.6399999999999999)			360,060	5,145,600		13,235,906		(4,090,350)			1,468,739		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BP4DQW3 REPUBLIC OF PERU 1.95% Due 11/17/2036 Ann-11/17 1.95% due 11/17/2036	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/10/2021	11/17/2036		5,969,080	3.7175/(1.95)			55,211	294,840		775,206		(107,900)			109,230		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9369*AA7 SR-SEC SR-SEC 2.9% due 03/31/2043	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2021	03/31/2043		59,662,789	3.7415/(2.89999999999999)			299,221	3,175,729		10,340,539		(2,764,852)			1,326,219		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	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/18/2021	03/15/2047		24,677,200	3.257/(4.2199999999999999)			(69,503)	2,028,100		1,329,488		499,800			600,971		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/24/2021	10/15/2028		17,982,500	2.276/(2.9399999999999999)			(43,542)	1,328,750		963,362		367,500			206,967		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/24/2021	12/31/2047		93,282,000	4.1707/(3.23)			520,944	4,382,000		18,559,800		(4,273,500)			2,309,580		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2021	12/20/2041		79,140,000	3.149/(2.1099999999999999)			435,052	2,940,000		15,664,776		(3,663,000)			1,701,403		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	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2021	03/03/2033		3,384,000	3.472/(1.6499999999999999)			32,387	110,400		317,636		(62,250)			52,649		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2021	06/26/2029		7,892,500	3.3075/(1.5)			71,893	254,100		515,993		(145,250)			96,619		100/100
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	MORTGAGE LOAN 0963300	B-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	12/15/2021	01/15/2032		94,360,000	2.011/(3.52)			(573,317)	8,442,000		3,603,459		2,968,000			1,379,617		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2348767323 BIO FINANCE 7 1/2% Due 2/16/2027 Ann-12/16 7.5% due 02/16/2027	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/09/2022	02/16/2027		11,423,000	9.3275/(7.5)			128,310	511,000		767,425		(207,500)			108,903		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	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	02/11/2022	06/30/2051		50,863,897	4.035/(4.55999999999999)			(74,251)	2,102,131		(2,552,682)		(1,073,063)			1,346,193		100/100
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	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/22/2022	05/23/2037		67,760,000	3.32/(2.67999999999999)			282,352	4,260,000		10,897,392		(3,052,500)			1,263,449		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D70028AA5 LHDISTUSDB KDM HOLDING INC 1.97% Due 3/31/2029 MS30 1.97% due 03/31/2029	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2029		16,558,500	3.556/(1.97)			131,638	190,500		533,542		(311,250)			198,636		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D7002@AB3 LHOISTUSDB KDM HOLDING INC 2.38% Due 3/31/2034 MS30 2.38% due 03/31/2034	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/09/2022	03/31/2034		11,037,000	3.76/(2.3799999999999)			76,396	125,000		446,960		(207,500)			181,011		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G6576*AA2 GOLDCUP 100767 AB 2.53% Due 1/9/2032 JAJO9 2.53% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/29/2022	01/09/2032		56,737,500	4.183/(2.52999999999999)			479,026	1,086,300		3,270,683		(1,058,250)			828,749		100/100
CURRENCY SWAP - PAY FIXED NOK RECEIVE FIXED USD	G6576*AB0 GOLDCUP 100767 AB 4.52% Due 1/9/2032 JAJO9 4.52% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/29/2022	01/09/2032		23,134,760	4.2/(4.5199999999999)			58,187	4,501,683		4,102,549		1,781,752			337,923		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	756109A#1 Realty Income Corporation 3.16% Due 6/30/2030 JD30 3.16% due 06/30/2030	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/30/2022	06/30/2030		13,167,000	3.855/(3.16)			53,134	467,000		1,508,712		(610,500)			174,251		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2022	06/30/2032		65,865,000	3.9015/(3.18)			275,211	2,365,000		8,365,968		(3,052,500)			988,426		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2105@AA1 COLORCON-INC. 2.43% Due 6/29/2032 JD29 2.43% due 06/29/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/06/2022	06/29/2032		18,547,000	4.172/(2.43)			161,044	(3,400)		883,913		(352,750)			278,290		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/12/2022	07/12/2032		23,947,000	4.0265/(2.29)			226,265	(59,400)		665,704		(456,500)			360,024		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 4.95% Due 5/12/2034 JD30 3.25% due 05/12/2034	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2022	05/12/2034		23,550,942	4.95/(3.25)			461,381	(90,997)		1,158,828		(449,569)			388,304		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 4.95% Due 5/12/2034 JD30 3.25% due 05/12/2034	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2022	05/12/2034		5,435,000	4.95/(3.25)			85,005	(21,000)		267,430		(103,750)			89,611		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9754*AC1 WAREHOUSES DE PAUW 2.6% Due 5/18/2032 Ann-5/15 2.6% due 05/18/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2022	05/18/2032		108,160,000	4.2165/(2.6)			869,017	(960,000)		3,045,730		(2,075,000)			1,612,492		100/100
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	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/22/2022	05/05/2029		20,539,000	4.722/(2.77999999999999)			191,446	(193,800)		586,525		(394,250)			248,430		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	G6576*AC8 GOLDCUP 100767 AB 4.14% Due 1/9/2032 JAJO9 4.14% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/12/2022	01/09/2032		75,641,026	4.645/(4.13999999999999)			252,040	4,526,041		3,738,691		2,388,707			1,104,867		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/13/2022	01/30/2032		2,073,000	7.045/(4.875)			18,810	(95,861)		1,179		(35,216)			30,382		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2022	01/18/2036		5,064,465	3.938/(2.375)			(5,370)	(237,967)		41,040		(98,060)			89,748		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/18/2022	01/18/2036		3,144,300	3.933/(2.375)			(3,390)	(123,635)		45,880		(59,052)			55,721		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/19/2022	01/18/2036		3,180,000	3.915/(2.375)			(3,603)	(90,155)		77,277		(59,285)			56,353		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/07/2022	01/30/2032		1,604,700	6.63/(4.875)			12,538	(29,107)		18,566		(26,362)			23,518		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/06/2022	01/30/2032		1,604,550	6.665/(4.875)			12,813	(32,250)		22,014		(31,125)			23,516		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/04/2022	08/20/2029		30,645,000	5.265/(3.54)			236,805	(2,091,000)		(1,369,496)		(622,500)			379,837		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	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/04/2022	08/20/2027		30,639,000	5.223/(3.33)			264,939	(2,097,000)		(1,404,474)		(622,500)			311,799		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2022	12/08/2032		43,767,500	5.645/(6.169999999999999)			(602,205)	(8,302,500)		(9,279,596)		(2,503,050)			672,701		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		25,118,805	6.312/(2.382)			478,483	(523,109)		(2,488,857)		2,550,710			680,104		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		14,935,506	6.312/(2.381999999999999)			284,504	(311,038)		(1,479,861)		1,516,638			404,386		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		10,183,299	6.312/(2.381999999999999)			193,980	(212,071)		(1,008,996)		1,034,072			275,718		100/100

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CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BQNLPR3 THERMO FISHER SCIENTIFIC 1.49% Due 10/20/2032 AO20 1.49% due 10/20/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/20/2032		14,932,465	5.975/(1.49)			326,454	(314,079)		(217,575)		1,516,638			227,874		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	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/28/2022	01/25/2033		57,790,000	5.9525/(5.7599999999999)			(93,711)	(5,710,000)		(2,829,460)		(3,052,500)			894,384		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	X8000*AB3 SATO OYJ 5.96% Due 12/15/2027 JD15 5.96% due 12/15/2027	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/09/2022	12/15/2027		52,665,000	7.396/(5.96)			175,162	(1,895,000)		(1,915,558)		(1,037,500)			556,296		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AN7 BRUSSELS AIRPORT CO NV/SA 4.32% Due 2/28/2030 FA29 4.32% due 02/28/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/09/2023	02/28/2030		75,278,000	5.425/(4.32)			263,525	(1,106,000)		(1,791,187)		(1,106,000)			972,168		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD Isavia Ohf TBD	TBD	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/14/2023	08/21/2030		81,180,000	6.043/(4.91)				(660,000)		(611,109)		(660,000)			1,085,200		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												18,930,925	216,482,425	XXX	380,740,923		(50,190,426)			64,971,639	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												33,400,472	216,482,425	XXX	74,288,895		(50,190,426)			94,324,594	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	G7334@AF0 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/21/2023	08/11/2023		31,000,000	(FLT.) / 4.22499999999999			(110,915)	(61,995)		(61,995)	(61,995)				52,579		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	G7334@AF0 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/21/2023	06/13/2030		31,000,000	(FLT.) / 4.22499999999999		(1,025)		(1,736,277)		(1,736,277)	(1,735,252)				408,886		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	G7334@AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/21/2023	08/11/2023		30,000,000	(FLT.) / 4.32399999999999			(105,825)	(59,209)		(59,209)	(59,209)				50,883		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	G7334@AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.12714% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/21/2023	06/13/2033		30,000,000	(FLT.) / 4.32399999999999		(1,398)		(1,895,784)		(1,895,784)	(1,894,387)				473,431		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 5.407% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/21/2023	08/11/2023		55,000,000	(FLT.) / 4.24			(198,572)	(110,974)		(110,974)	(110,974)				93,285		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 5.407% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/21/2023	10/30/2025		55,000,000	(FLT.) / 4.24		(8,178)		(2,171,059)		(2,171,059)	(2,162,881)				420,398		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate											(10,601)	(415,312)	(6,035,298)	XXX	(6,035,298)	(6,024,698)				1,499,462	XXX	XXX
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037	D-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/19/2022	12/20/2023		30,000,000	CREDIT EVENT /(1.00)	(132,710)		(150,833)	(102,793)		(102,793)	37,077		65,727			2CFE	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(132,710)		(150,833)	(102,793)	XXX	(102,793)	37,077		65,727			XXX	XXX

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007536832 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77/(7.5)			15,834	(1,548,920)		(1,548,920)	(516,092)	(415,000)			340,897		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007535237 ORANGE SA SR UNSEC 8.125% due 01/28/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429/(8.125)			24,470	(1,535,658)		(1,535,658)	(546,788)	(415,000)			341,092		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007722846 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% due 11/25/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/05/2004	11/25/2033		12,600,000	6.4075/(6.125)			68,743	1,203,512		1,203,512	(255,620)	(207,500)			203,303		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% due 04/17/2025	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.59/(4.25999999999999)			256,641	8,575,662		8,575,662	502,370	(2,136,750)			350,302		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.886/(4.5099999999999)			84,260	3,532,621		3,532,621	266,693	(427,350)			143,345		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/02/2014	04/15/2027		43,800,000	4/(6.62)			(138,068)	10,931,735		10,931,735	(269,045)	1,060,000			426,602		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AF5 CSL FINANCE PTY LTD B-SR 1.93% due 11/12/2024	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2024		25,926,000	3.7725/(1.929999999999)			276,366	4,088,152		4,088,152	(51,804)	(415,000)			151,872		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% due 11/12/2026	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2026		25,930,000	3.875/(2.1)			271,164	4,401,021		4,401,021	(202,195)	(415,000)			238,098		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/08/2014	12/20/2029		19,280,400	4.584/(4.069999999999999)			129,251	5,276,210		5,276,210	511,702	(732,600)			245,389		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/28/2015	07/16/2035		127,211,742	4.825/(4.099999999999999)			909,474	32,848,325		32,848,325	4,284,666	(5,474,511)			2,208,146		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AD4 THE 1887 CO LTD D-SR-SEC 2.91% due 04/29/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2027		30,808,000	3.50625/(2.91)			167,322	6,619,666		6,619,666	631,394	(1,221,000)			301,575		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2015	06/27/2027		6,150,971	3.86/(4.876)			(12,869)	600,455		600,455	1,403	95,037			61,468		0002
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	Q1297#AJ7 CSL FINANCE PTY LTD SR 0.955% due 10/08/2025	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/11/2015	10/08/2025		51,203,277	3.8025/(0.955)			698,894	(4,933,406)		(4,933,406)	(306,445)	(1,788,286)			386,297		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0720700	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103/(3.66)			1,022,025	35,868,194		35,868,194	2,544,555	(7,608,356)			1,511,868		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/18/2015	02/17/2031		98,512,500	3.883/(2.179999999999999)			817,385	1,368,643		1,368,643	(1,617,190)	(1,919,375)			1,361,567		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		52,530,829	4.805/(4.25)			336,862	11,277,556		11,277,556	1,175,760	(2,499,015)			721,734		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL-INC. CHANEL LTD. Senior 2.044% due 03/30/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.5775/(2.044)			623,906	1,426,198		1,426,198	(805,216)	(1,556,250)			894,850		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% due 05/04/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/04/2016	05/04/2031		65,655,000	4.145/(3.569999 99999999)			333,473	13,251,129		13,251,129	2,231,345	(2,747,250)			919,716		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% due 05/04/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/04/2016	05/04/2028		21,885,000	3.966/(3.46)			102,152	3,954,073		3,954,073	575,672	(915,750)			240,967		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G9006@AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669/(1.929999 99999999)			647,495	4,467,043		4,467,043	(967,510)	(1,348,750)			886,792		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035		21,118,472	3.964/(3.9259999 9999999)			9,083	63,553		63,553	27,648	(473,521)			359,592		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	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2016	10/26/2028		75,000,000	3.44/(2.7799999 9999999)			459,779	15,573,591		15,573,591	(395,216)	1,973,720			865,655		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725/(2.779099 99999999)			335,794	5,742,131		5,742,131	1,332,165	(2,912,085)			571,110		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	06/14/2028		5,614,000	6.0125/(3.75)			65,345	422,677		422,677	(85,849)	(103,750)			62,525		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 3.6991% due 07/02/2040	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2016	07/01/2040		133,182,213	3.5/(5.8491)			(937,004)	(3,793,122)		(3,793,122)	1,070,380	2,375,037			2,746,949		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2016	06/14/2028		5,600,000	6.055/(3.75)			66,110	417,892		417,892	(86,638)	(103,750)			62,369		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2016	06/14/2028		16,596,000	5.95/(3.75)			183,523	954,291		954,291	(247,728)	(311,250)			184,836		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2016	01/11/2028		14,007,278	3.69/(1.79)			133,092	529,867		529,867	(149,622)	(263,820)			149,179		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	031100H#0 AMETEK INC SERIES Q 1.53% due 10/31/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/31/2028		22,036,000	3.324/(1.53)			196,589	858,895		858,895	(264,603)	(415,000)			254,668		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100J80 AMETEK-INC. SERIES S 2.7% due 11/23/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031		8,554,000	3.4725/(2.7)			29,750	496,971		496,971	373,874	(427,350)			124,000		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026		12,295,000	3.393/(2.62)			40,801	274,979		274,979	308,826	(610,500)			112,805		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD30 3.05113% due 03/31/2043	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/01/2016	12/31/2029		19,777,497	4.1225/(8.226963)			407,664	(3,360,260)		(3,360,260)	(735,064)	(988,066)			252,301		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		10,130,906	5.74375/(4.25)			71,195	1,272,276		1,272,276	405,009	(495,404)			139,191		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0804100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		171,374,000	4.6375/(3.1989)			1,149,453	7,193,041		7,193,041	3,862,110	(8,547,000)			1,618,356		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834800	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415/(3.199999999999999)			480,428	2,365,533		2,365,533	2,086,604	(4,414,678)			827,326		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834200	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585/(3.1547)			1,100,633	10,099,209		10,099,209	4,172,430	(8,554,204)			1,698,799		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD8QJR0 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% due 03/27/2024	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/20/2017	03/27/2024		10,750,000	4.161/(1.75)			127,360	(117,579)		(117,579)	(20,920)	(207,500)			46,314		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AA9 UMICORE SA/NV SR-UNSEC 1.84% due 12/07/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		42,660,000	4.0125/(1.839999999999999)			458,288	706,035		706,035	(498,197)	(830,000)			449,506		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AB7 UMICORE SA/NV SR-UNSEC 2.05% due 12/07/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2029		69,322,500	4.1275/(2.049999999999999)			711,504	2,049,952		2,049,952	(1,090,414)	(1,348,750)			879,866		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032		75,080,443	3.6874/(0.65)			1,179,759	11,872,849		11,872,849	(2,494,481)	5,790,800			1,118,121		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027		70,075,080	3.3465/(0.3)			1,081,238	11,912,805		11,912,805	(1,223,002)	5,404,747			688,891		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZQ839 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% due 05/04/2026	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2017	05/04/2026		22,380,000	4.955/(2.75)			241,624	1,073,169		1,073,169	(180,683)	(415,000)			188,795		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD8P052 IVORY COAST SR UNSEC 5.125% due 06/15/2025	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/09/2017	06/15/2025		2,233,000	7.63/(5.125)			28,109	93,966		93,966	(18,049)	(41,500)			15,638		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0841800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024		59,423,640	4.02/(2.6499999999999999)			413,716	1,563,117		1,563,117	352,373	(2,849,814)			338,231		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		13,489,463	4.503/(3.76579750670279)			89,429	2,010,733		2,010,733	537,746	(650,510)			234,151		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0844700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		155,433,222	7.4235/(6.1097)			714,736	7,519,882		7,519,882	1,286,262	(7,256,403)			884,704		0002
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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032		21,667,273	4.2175/(2.29)			225,661	2,464,306		2,464,306	(227,332)	(377,273)			330,552		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/20/2036		47,668,000	4.51/(2.76)			462,513	6,458,753		6,458,753	(812,964)	(830,000)			869,788		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803401	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.7625/(2.6997)			444,442	6,867,993		6,867,993	1,592,117	(3,543,073)			691,354		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q6568@AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJO3	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/(5.2691)			(224,423)	1,586,447		1,586,447	(633,927)	1,102,500			733,034		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.19% due 09/30/2039	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/11/2017	09/30/2039		83,685,300	4.168/(4.87)			(105,220)	10,462,310		10,462,310	(534,243)	1,481,176			1,687,406		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AK9 MCCAIN FOODS LTD SR-UNSEC 3.68% due 10/23/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2018	10/23/2030		16,079,756	3.735/(3.679999999999999)			26,070	771,825		771,825	19,464	(326,139)			217,531		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AL7 MCCAIN FOODS LTD SR-UNSEC 3.79% due 10/23/2032	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2018	10/25/2032		26,531,597	3.83/(3.79)			42,106	1,199,908		1,199,908	9,200	(538,130)			405,178		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1737@AB5 BUUK INFRAST ISSUER PLC SR-UNSEC 2.83% due 03/14/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2032		31,427,000	4.23/(2.83)			273,424	7,572,133		7,572,133	1,083,471	(1,343,100)			463,810		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 3.02% due 03/14/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/25/2018	03/14/2033		27,160,500	4.455/(3.02)			244,453	6,973,590		6,973,590	1,002,002	(1,159,950)			423,223		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 2.9% due 03/14/2030	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		15,720,100	4.306/(2.899999999999999)			137,998	3,488,322		3,488,322	476,822	(671,550)			203,598		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		203,101,500	4.3235/(2.843599999999999)			1,790,594	24,821,554		24,821,554	1,167,446	(8,852,250)			1,280,120		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036		78,298,709	4.705/(2.47)			1,021,710	14,334,386		14,334,386	(2,459,102)	(1,641,711)			1,398,550		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.819999999999999)			2,677,581	57,269,546		57,269,546	7,197,356	(14,047,605)			3,360,459		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803402	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312/(2.889799999999999)			197,395	3,798,075		3,798,075	373,899	(976,190)			205,672		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0859500	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2033		72,664,800	4.397/(2.9087)			644,660	17,467,445		17,467,445	2,748,701	(3,174,600)			1,137,384		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568@AH4 NETWORK FINANCE CO PTY LTD SR-SEC 4.36% due 12/13/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/13/2018	12/13/2028		49,322,000	4.205/(4.3599999999999999)			85,581	6,523,923		6,523,923	(525,389)	955,500			576,259		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.2695/(2.7)			621,318	5,356,815		5,356,815	466,629	(3,374,035)			461,165		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7996#AD2 SEGRO PLC SR-UNSEC 1.82% due 10/12/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2018	10/12/2028		36,177,000	4.277/(1.82)			458,813	4,419,296		4,419,296	(540,906)	(643,250)			416,052		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2018	07/15/2024		15,177,500	5.938/(4.2820999999999999)			136,096	663,944		663,944	21,828	(712,759)			77,533		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD456G9 IVORY COAST SR UNSEC 6.625% due 03/22/2048	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/06/2018	03/22/2048		3,485,700	9.9225/(6.625)			64,193	1,377,655		1,377,655	(96,996)	(62,250)			86,697		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033		38,580,998	4.425/(4.1129999999999999)			74,521	336,522		336,522	(120,030)	(858,318)			625,450		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0867700	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/01/2018	10/15/2023		14,873,200	4.324/(3.8849999999999999)			50,775	1,127,620		1,127,620	74,636	302,820			40,264		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803403	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/22/2018	10/15/2026		20,828,152	4.6775/(2.988)			185,006	2,062,527		2,062,527	375,022	(980,158)			189,063		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/05/2018	11/09/2028		10,036,400	5.181/(2.375)			144,838	1,200,921		1,200,921	(174,535)	(182,600)			116,257		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0711700	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2018	10/25/2025		129,098,927	4.3275/(4.13126999999999999)	(6,310,395)		1,234,479	8,402,534		8,402,534	1,481,323	(6,176,716)			983,885		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AA2 DENFIELD AMALCO GP I A-SR-UNSEC 4.087% due 09/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	09/30/2034		26,836,904	4.45/(4.08699999999999999)			54,843	63,228		63,228	15,092	(607,396)			450,274		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 DENFIELD AMALCO GP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034		26,624,473	4.45/(4.08699999999999999)			50,226	68,466		68,466	(54,457)	(607,795)			441,682		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/04/2018	07/15/2024		16,588,000	5.9/(4.2331)			143,171	427,444		427,444	28,058	(793,650)			84,738		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	479142D#5 JOHNSON MATTHEY PLC SR-UNSEC 2.54% due 12/19/2025	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2018	12/19/2025		29,049,000	3.965/(2.54)			199,345	1,404,141		1,404,141	436,697	(1,404,150)			228,454		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/12/2018	06/15/2032		39,782,538	4.1825/(2.74)			280,587	4,132,775		4,132,775	1,253,424	(1,936,832)			595,647		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2019	01/15/2024		77,096,979	4.732/(1.899999999999999)			1,097,361	2,979,507		2,979,507	(260,305)	(1,414,342)			284,634		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2019	01/15/2024		24,702,021	4.668/(1.899999999999999)			346,923	954,122		954,122	(75,478)	(453,158)			91,197		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0884800	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/29/2019	07/20/2027		190,378,650	3.523/(2.35)			1,060,585	7,950,892		7,950,892	5,340,356	(9,493,275)			1,917,429		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887600	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2019	10/15/2024		104,558,011	3.292/(2.5)			382,014	(1,541,572)		(1,541,572)	1,070,738	(5,195,984)			595,129		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887601	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2019	10/15/2024		48,623,977	3.53/(1.45)			490,594	505,252		505,252	(77,652)	(919,733)			276,761		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	10/15/2024		14,617,202	2.5/0.8/(3.455/1.735)			67,807	640,280		640,280	135,550	(683,869)			83,199		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2104985598 REPUBLIC OF PHILIPPINES 0.7% Due 2/3/2029 Ann-2/3 0.7% due 02/03/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	02/03/2029		9,974,700	2.65/(0.7)			96,498	545,967		545,967	(125,585)	(186,750)			118,051		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803404	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2020	10/15/2026		86,339,669	3.0475/(2.899999999999999)			36,554	363,017		363,017	2,338,050	(4,278,439)			783,731		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/06/2020	01/30/2025		53,439,700	3.095/(2.94999999999999)			37,833	(649,309)		(649,309)	847,470	(2,640,413)			336,823		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/20/2020	10/15/2024		9,438,256	2.68/(2.5)			6,437	(226,790)		(226,790)	123,687	(469,988)			53,721		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/01/2020	07/09/2032		11,255,000	2.584/(1.375)			68,835	456,715		456,715	(168,304)	(207,500)			169,133		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2020	07/09/2032		11,336,000	2.625/(1.375)			72,187	566,264		566,264	(170,249)	(207,500)			170,350		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2020	07/09/2040		11,315,000	3.303/(2)			75,616	879,554		879,554	(121,723)	(207,500)			233,528		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	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/07/2020	07/09/2040		9,605,000	3.2755/(2)			62,751	701,862		701,862	(102,740)	(176,375)			198,235		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0920000	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/04/2020	10/31/2025		61,513,596	2.817/(2.6)			91,424	2,728,576		2,728,576	1,224,650	(2,890,107)			470,461		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	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/25/2020	10/15/2040		5,812,500	2.75/(1.375)			41,975	655,073		655,073	(45,542)	(103,750)			120,904		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	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/25/2020	10/15/2050		12,779,800	3.19/(1.625)			105,198	2,292,187		2,292,187	13,953	(228,250)			333,944		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	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/28/2020	10/15/2050		11,657,000	3.23/(1.625)			98,572	2,218,562		2,218,562	26,192	(207,500)			304,604		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2020	10/15/2040		5,827,000	2.78375/(1.375)			43,151	693,305		693,305	(45,259)	(103,750)			121,206		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2020	10/15/2050		15,234,700	3.22/(1.625)			128,681	2,937,637		2,937,637	36,039	(272,706)			398,092		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	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/29/2020	10/15/2040		5,857,500	2.78/(1.375)			43,464	718,301		718,301	(44,165)	(105,555)			121,840		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2288825263 BANQUE OUEST AFRICAINE D 2 3/4% Due 1/22/2033 Ann-1/22 2.75% due 01/22/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/14/2021	01/22/2033		12,704,065	4.6725/(2.75)			136,371	2,164,720		2,164,720	(249,172)	(216,838)			196,529		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	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2021	01/22/2051		19,243,675	3.304/(1.25)			206,500	5,823,445		5,823,445	66,138	(329,406)			505,339		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G6001*AA7 LONDONIA BIDCO. LTD. 7.3% Due 11/9/2028 MN9 7.3% due 11/09/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	11/09/2028		101,268,125	5.147/(9.197835)			(1,261,314)	(4,142,835)		(4,142,835)	(403,811)	(4,471,913)			1,173,042		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2021	10/15/2031		102,338,100	2.672/(1.1489)			807,261	9,735,435		9,735,435	(1,399,776)	(1,805,250)			1,474,044		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2021	10/15/2031		48,452,400	2.835/(1.2302)			398,293	3,312,038		3,312,038	(716,237)	(892,250)			697,892		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887604	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	10/15/2024		6,855,810	2.74/(2.60539999999999)			6,483	311,230		311,230	88,112	(316,985)			39,022		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887606	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		68,624,706	3.02/(1.45)			553,926	3,482,961		3,482,961	(687,589)	(1,263,835)			789,828		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04100002	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/21/2021	10/15/2028		65,643,988	3.0175/(1.45)			529,082	3,332,461		3,332,461	(656,935)	(1,208,833)			755,521		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN TBD	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		49,998,036	3.275/(1.6024)				1,188,045		1,188,045	414,854	(919,733)			575,446		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/22/2021	10/15/2028		86,692,331	3.16/(2.5156999 9999999)				4,017,315		4,017,315	6,042,102	(3,974,891)			997,775		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803406	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2022	04/15/2031		24,681,814	3.051/(2.480999 99999999)			89,452	3,082,450		3,082,450	966,321	(1,120,649)			344,602		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962901	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/09/2022	01/15/2032		116,437,062	3.1785/(2.64739 999999999)			614,589	15,494,641		15,494,641	17,280,554	(5,244,564)			1,702,400		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2022	01/15/2032		59,747,301	3.2175/(2.54729 999999999)				3,851,519		3,851,519	4,547,343	(2,691,936)			873,552		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/28/2022	01/30/2025		5,578,065	4.84/(4.2308)			21,893	270,563		270,563	54,060	(260,332)			35,158		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04100000	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2022	10/15/2028		56,656,260	4.925/(3.2816)			387,990	(2,688,795)		(2,688,795)	(651,782)	(1,148,513)			652,078		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	7481630*1 QUEBEC INC. 9 1/2% Due 3/14/2028 MS14 9.5% due 03/14/2028	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	09/15/2022	03/14/2028		33,467,405	9.666/(9.5)			65,595	15,997		15,997	(47,882)	(719,137)			363,148		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04102700	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/21/2022	10/15/2024		61,465,250	5.689/(5.743399 99999999)			(213,077)	(7,018,579)		(7,018,579)	829,170	(3,311,963)			349,852		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04103000	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/30/2022	10/27/2025		128,886,324	5.995/(4.2469)			782,643	(14,143,877)		(14,143,877)	(362,608)	(2,736,510)			983,422		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944801	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/07/2022	10/15/2025		68,460,000	6.058/(4.44045)			215,075	(7,972,443)		(7,972,443)	(6,825,308)	(1,452,500)			518,660		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	11/28/2022	01/27/2026		9,389,857	9.466414/(8.799 433)			30,136	(540,355)		(540,355)	(45,186)	(475,885)			75,424		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/19/2022	10/21/2024		56,275,585	9.394919/(8.740 897)			190,425	(2,498,786)		(2,498,786)	(177,372)	(2,821,173)			322,338		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2023	01/31/2026		17,372,160	4.81/(4.7)		(412,448)	(526)	2,219,179		2,219,179	3,135,019	(503,393)			139,837		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2023	04/30/2033		162,864,000	4.81/(4.7)				4,056,684		4,056,684	12,642,684	(8,586,000)			2,554,564		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Forth Ports PLC TBD	TBD	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/22/2023	08/22/2033		19,344,000	5.7825/(5.61)				1,076,426		1,076,426	2,052,426	(976,000)			308,193		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Forth Ports PLC TBD	TBD	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/22/2023	02/22/2034		6,045,000	5.8805/(5.75)				303,672		303,672	608,672	(305,000)			98,672		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		62,724,983	6.8025/(6.58729999999999)			(19)	(2,406,995)		(2,406,995)	(254,725)	(2,152,270)			548,398		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0TBD	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		37,506,632	6.7075/(6.57779999999999)				(160,515)		(160,515)	1,163,248	(1,323,763)			327,917		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123400	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/02/2023	04/30/2030		88,930,800	6.198/(4.92089999999999)		(215,970)	281,330	(3,840,170)		(3,840,170)	(1,110,170)	(2,513,523)			1,162,781		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/22/2023	10/21/2024		6,124,804	9.303919/(8.740897)			8,715	(252,577)		(252,577)	(15,119)	(237,458)			35,082		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855400	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/28/2023	04/24/2025		39,610,080	6/(5.72159999999999)			6,609	(706,246)		(706,246)	558,625	(1,264,871)			267,124		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/18/2023	10/21/2024		8,466,113	9.307419/(8.740897)			10,287	(196,694)		(196,694)	(12,796)	(183,898)			48,493		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/16/2023	01/27/2026		10,248,000	9.402016/(9.068328)			2,525	102,497		102,497	14,497	88,000			82,317		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(6,310,395)	(628,418)	35,440,238	466,214,881	XXX	466,214,881	75,922,962	(195,530,457)			71,772,259	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(6,443,105)	(639,019)	34,874,093	460,076,790	XXX	460,076,790	69,935,341	(195,530,457)	65,727		73,271,721	XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	91283#AD5 Asset Swap Pay Fix Receive 2.158%	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2016	07/15/2026		10,000,000	0.125 /(FLT.)			100,902			(2,542,961)					87,920	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.4565%	81379LA85 Interest Rate Swap Pay SOFR Receive 0.4565%	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/26/2020	08/28/2030		25,000,000	0.4565 /(FLT.)			(562,978)			(5,039,646)					334,644	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.476%	81379LA*7 Interest Rate Swap Pay SOFR Receive 0.476%	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/26/2020	08/28/2030		25,000,000	0.476 /(FLT.)			(561,593)			(5,009,716)					334,644	1A	N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												(1,023,669)		XXX	(12,592,323)					757,208	XXX	XXX
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*ZK9 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2018	12/20/2023		47,291,346	5.00/CREDIT EVENT	9,581,226		1,188,852	899,074		1,084,746		(935,975)			47,291,346	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*A83 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	320,000		125,694	29,911		106,792		(31,181)			25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*B25 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		23,645,673	5.00/CREDIT EVENT	4,707,853		630,551	443,672		542,373		(489,784)			23,645,673	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*B66 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	312,500		125,694	29,245		106,792		(30,485)			25,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*D23 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2018	12/20/2023		47,291,346	5.00/CREDIT EVENT	9,403,622		1,188,852	888,827		1,084,746		(925,108)			47,291,346	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*E30 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/02/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	327,500		125,694	30,784		106,792		(32,091)			25,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*E48 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	357,500		125,694	33,708		106,792			(35,144)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	12518*J50 CDX.NA.IG31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	347,500		125,694	32,771		106,792			(34,166)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	12518*J84 CDX.NA.HY31 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/13/2018	12/20/2023		47,291,346	5.00/CREDIT EVENT	9,406,248		1,188,852	895,442		1,084,746			(932,123)		47,291,346	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@CT5 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	550,000		251,389	157,952		565,356			(52,626)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@DC1 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2019	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,080,000		502,778	311,305		1,130,712			(103,717)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@EJ5 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,800,000		502,778	557,119		1,130,712			(185,920)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@EM8 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	900,001		251,389	278,709		565,356			(93,010)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@EN6 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	815,001		251,389	252,536		565,356			(84,246)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@ES5 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		45,000,000	1.00/CREDIT EVENT	454,500		229,583	141,295		508,821			(47,711)		45,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	12607@EU0 CDX.NA.IG33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	565,000		251,389	175,573		565,356			(58,511)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	12607@EY2 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,896,078		1,226,101	3,086,260		3,407,752			(1,028,706)		48,773,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	12607@FB1 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,883,885		1,226,101	3,082,700		3,407,752			(1,027,471)		48,773,077	2CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	12607@FC9 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,776,584		1,226,101	3,051,350		3,407,752			(1,016,599)		48,773,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	12607@FF2 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,463,894		1,226,101	2,961,303		3,407,752			(985,420)		48,773,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	12607@FH8 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,483,404		1,226,101	2,967,032		3,407,752			(987,402)		48,773,077	2BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	12607@FJ4 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,483,404		1,226,101	2,967,032		3,407,752			(987,402)		48,773,077	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	12607@FL9 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/10/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	8,639,777		1,226,101	2,723,724		3,407,752			(903,498)		48,773,077	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	12607@FM7 CDX.NA.HY33 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	6,974,573		1,226,101	2,225,544		3,407,752			(733,322)		48,773,077	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KM1 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/25/2020	12/20/2025		25,000,000	1.00/CREDIT EVENT	287,500		125,694	137,483		379,555			(27,206)		25,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KN9 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2020	12/20/2025		25,000,000	1.00/CREDIT EVENT	255,000		125,694	121,984		379,555			(24,130)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KP4 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/15/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	425,000		251,389	205,516		759,109			(40,635)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KQ2 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	450,000		251,389	218,027		759,109			(43,115)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KR0 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/26/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	430,000		251,389	209,096		759,109			(41,344)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KS8 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/27/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	355,000		251,389	172,810		759,109			(34,155)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY35 SR. TRANCHE	12607@KT6 CDX.NA.HY35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2020	12/20/2025		98,896,154	5.00/CREDIT EVENT	19,828,679		2,486,427	9,679,758		10,837,471			(1,910,963)		98,896,154	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KU3 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	65,000		251,389	31,743		759,109			(6,263)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KV1 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/20/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	505,000		251,389	248,722		759,109			(49,203)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KW9 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	510,000		251,389	255,325		759,109			(50,513)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KX7 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	550,000		251,389	275,294		759,109			(54,477)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KY5 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/22/2020	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,140,000		502,778	570,861		1,518,218			(112,980)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@KZ2 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2020	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,000,000		502,778	500,933		1,518,218			(99,099)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@MT4 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/27/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,322,778		502,778	675,176		1,518,218			(133,710)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@MU1 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	651,389		251,389	332,661		759,109			(65,875)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@MV9 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	01/28/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	626,389		251,389	319,933		759,109			(63,345)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@MW7 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	576,389		251,389	294,631		759,109			(58,317)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@ MX5 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,447,779		502,778	749,417		1,518,218			(148,479)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@ MY3 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/22/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	725,000		251,389	375,270		759,109			(74,351)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	12607@NJ5 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,460,000		502,778	755,698		1,518,218			(149,729)		100,000,000	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076NC0 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/23/2021	12/20/2025		60,000,000	1.00/CREDIT EVENT	859,667		301,667	445,242		910,931			(88,210)		60,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076PE4 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	02/23/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	700,001		251,389	362,587		759,109			(71,827)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076MZ0 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2021	12/20/2025		25,000,000	1.00/CREDIT EVENT	350,694		125,694	181,849		379,555			(36,024)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076ND8 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	02/25/2021	12/20/2025		180,000,000	1.00/CREDIT EVENT	2,408,000		905,000	1,248,879		2,732,793			(247,352)		180,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076NA4 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/25/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	646,389		251,389	335,269		759,109			(66,394)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076NE6 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/04/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	621,390		251,389	323,610		759,109			(64,076)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076NB2 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/05/2021	12/20/2025		25,000,000	1.00/CREDIT EVENT	308,195		125,694	160,593		379,555			(31,797)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076NF3 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/05/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	631,389		251,389	328,977		759,109			(65,143)		50,000,000	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076NG1 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	05/12/2021	12/20/2025		75,000,000	1.00/CREDIT EVENT	1,310,416		377,083	709,031		1,138,664			(140,643)		75,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076NH9 CDX.NA.IG35 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2021	12/20/2025		75,000,000	1.00/CREDIT EVENT	1,297,500		377,083	704,949		1,138,664			(139,829)		75,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076NS5 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	930,000		251,389	620,783		563,557			(87,403)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076NQ9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/24/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	1,395,000		377,083	931,175		845,335			(131,105)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076RL6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,860,000		502,778	1,241,566		1,127,114			(174,806)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076NR7 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	1,350,000		377,083	901,228		845,335			(126,859)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076NT3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/24/2021	12/20/2026		200,000,000	1.00/CREDIT EVENT	3,600,000		1,005,556	2,403,275		2,254,228			(338,291)		200,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076NX4 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	900,000		251,389	600,819		563,557			(84,573)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076NY2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	896,250		251,389	599,247		563,557			(84,350)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076NZ9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	862,500		251,389	577,044		563,557			(81,204)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PA2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	820,000		251,389	548,689		563,557			(77,189)		50,000,000	1GFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@ PD6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	788,750		251,389	528,379		563,557			(74,314)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@PB0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	790,000		251,389	529,214		563,557			(74,432)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@PC8 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	770,000		251,389	515,851		563,557			(72,541)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@NW6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	765,000		251,389	513,569		563,557			(72,219)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@ PF1 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	755,000		251,389	506,873		563,557			(71,272)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@ PG9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	734,500		251,389	493,145		563,557			(69,330)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@ PH7 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	725,000		251,389	487,034		563,557			(68,466)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@ PJ3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	712,500		251,389	478,657		563,557			(67,282)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@ PK0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	711,250		251,389	477,819		563,557			(67,164)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@PL8 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	667,500		251,389	448,727		563,557			(63,053)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@PM6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2021	12/20/2026		98,896,154	5.00/CREDIT EVENT	21,884,483		2,486,427	14,723,585		14,374,083			(2,074,429)		98,896,154	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@PN4 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/08/2021	12/20/2026		98,896,154	5.00/CREDIT EVENT	21,884,483		2,486,427	14,723,585		14,374,083			(2,074,429)		98,896,154	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@PP9 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/12/2021	12/20/2026		98,896,154	5.00/CREDIT EVENT	21,806,602		2,486,442	14,702,333		14,374,083			(2,071,196)		98,896,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@PQ7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,900,829		1,243,214	7,349,554		7,187,042			(1,035,353)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@SM3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/12/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	963,750		377,083	649,952		845,335			(91,312)		75,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@SN1 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2021	12/20/2026		98,896,154	5.00/CREDIT EVENT	21,786,823		2,486,427	14,696,803		14,374,083			(2,070,355)		98,896,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@PR5 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/13/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	638,750		251,389	431,001		563,557			(60,550)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@PS3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/18/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,435,000		502,778	970,532		1,157,930			(136,433)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@PT1 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	757,500		251,389	513,049		563,557			(72,145)		50,000,000	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

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CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@QS2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	722,500		251,389	492,217		563,557			(69,199)		50,000,000	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@QT0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,789,570		1,243,214	7,350,699		7,187,042			(1,035,527)		49,448,077	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@QU7 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/22/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,485,000		502,778	1,022,834		1,127,114			(143,829)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@ QV5 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/23/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	700,000		251,389	482,465		628,499			(67,820)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@ QW3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/23/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,395,000		502,778	961,492		1,127,114			(135,155)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@RN2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/26/2021	12/20/2026		200,000,000	1.00/CREDIT EVENT	2,050,000		1,005,556	1,416,049		2,513,997			(198,760)		200,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@QZ6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,020,000		502,778	704,577		1,256,999			(98,894)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@QY9 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026		197,792,308	5.00/CREDIT EVENT	41,833,073		4,972,855	28,893,765		28,748,167			(4,064,782)		197,792,308	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@QX1 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2021	12/20/2026		197,792,308	5.00/CREDIT EVENT	41,803,404		4,972,855	28,873,889		28,748,167			(4,061,767)		197,792,308	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@RP7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/29/2021	12/20/2026		98,896,154	5.00/CREDIT EVENT	21,119,274		2,486,427	14,605,181		14,374,083			(2,056,427)		98,896,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@RA0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/29/2021	12/20/2026		98,896,154	5.00/CREDIT EVENT	21,119,274		2,486,427	14,605,181		14,374,083			(2,056,427)		98,896,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@ RW2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/29/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,245,000		502,778	861,039		1,256,999			(120,964)		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@RQ5 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,515,134		1,243,214	7,276,487		7,187,042			(1,024,248)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@RS1 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,473,103		1,243,214	7,248,273		7,187,042			(1,019,964)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@RT9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	515,000		251,389	356,487		563,557			(50,039)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@RV4 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/30/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,433,544		1,243,214	7,221,713		7,187,042			(1,015,933)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@ RC6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/30/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,175,000		502,778	813,150		1,256,999			(114,205)		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@RR3 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/30/2021	12/20/2026		98,896,154	5.00/CREDIT EVENT	20,956,095		2,486,427	14,503,186		14,374,083			(2,040,936)		98,896,154	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@TT7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,515,134		1,243,214	7,280,237		7,187,042			(1,024,817)		49,448,077	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@TU4 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/01/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,482,992		1,243,214	7,258,650		7,187,042			(1,021,539)		49,448,077	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@TV2 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	525,000		251,389	363,589		563,557			(51,040)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@TY6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	515,000		251,389	356,675		563,557			(50,065)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@UT5 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	487,500		251,389	337,838		563,557			(47,411)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@UU2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,423,655		1,243,214	7,222,508		7,187,042			(1,016,054)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@TX8 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,440,961		1,243,221	7,234,143		7,187,042			(1,017,819)		49,448,077	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@TW0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/02/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	985,000		502,778	682,595		1,256,999			(95,796)		100,000,000	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12518*2A7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/03/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,465,685		1,243,214	7,254,501		7,187,042			(1,020,909)		49,448,077	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@TZ3 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,447,884		1,243,214	7,242,529		7,187,042			(1,019,092)		49,448,077	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@US7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/14/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,398,931		1,243,214	7,369,796		7,187,042			(1,038,432)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@UA6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/18/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,359,372		1,243,214	7,358,164		7,187,042			(1,036,662)		49,448,077	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@UB4 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/20/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,309,924		1,243,214	7,331,814		7,187,042			(1,032,655)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@UC2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/20/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,271,849		1,243,214	7,305,485		7,187,042			(1,028,653)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@UD0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/21/2022	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,055,000		502,778	750,990		1,256,999			(105,437)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@UE8 CDX.NA.IG37 SR. TRANCHE	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	338,737		563,557			(47,537)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@ UF5 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/24/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,130,675		1,243,214	7,223,184		7,187,042			(1,016,156)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@UM0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/24/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,122,021		1,243,214	7,217,182		7,187,042			(1,015,246)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@UN8 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,092,353		1,243,214	7,204,279		7,187,042			(1,013,289)		49,448,077	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@UP3 CDX.NA.IG37 SR. TRANCHE	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	323,069		563,557			(45,330)		50,000,000	1GFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@UR9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/27/2022	12/20/2026		25,000,000	1.00/CREDIT EVENT	166,750		125,694	119,167		314,250			(16,704)		25,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@UQ1 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/27/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,998,401		1,243,214	7,142,817		7,187,042			(1,003,973)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@VE7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/03/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,937,086		1,243,214	7,126,792		7,187,042			(1,001,546)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@VK3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/03/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	342,000		251,389	245,342		628,499			(34,393)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@VM9 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/04/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,845,112		1,243,214	7,066,336		7,187,042			(992,396)		49,448,077	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@VF4 CDX.NA.IG37 SR. TRANCHE	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	154,398		563,557			(21,622)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@VG2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,798,631		1,243,214	7,045,160		7,187,042			(989,193)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@VH0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/10/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	295,000		251,389	212,478		628,499			(29,775)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@VL1 CDX.NA.IG37 SR. TRANCHE	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	169,302		563,557			(23,713)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@VJ6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,834,234		1,243,214	7,081,495		7,187,042			(994,689)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@VS6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,785,774		1,243,214	7,047,498		7,187,042			(989,547)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@VN7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/11/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,631,496		1,243,214	6,942,936		7,187,042			(973,753)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@VP2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,613,695		1,243,214	6,941,615		7,187,042			(973,554)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@VQ0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/14/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,597,872		1,243,214	6,930,477		7,187,042			(971,873)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@VR8 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/14/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,551,885		1,243,214	6,898,102		7,187,042			(966,991)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@WR7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/10/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,045,042		1,243,214	6,626,088		7,187,042			(926,091)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@WS5 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,045,042		1,243,214	6,626,088		7,187,042			(926,091)		49,448,077	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@WT3 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/11/2022	12/20/2026		24,724,038	5.00/CREDIT EVENT	4,487,413		621,607	3,289,700		3,593,521			(459,547)		24,724,038	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@WV8 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/14/2022	12/20/2026		24,724,038	5.00/CREDIT EVENT	4,467,016		621,607	3,280,437		3,593,521			(458,159)		24,724,038	1GFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@WU0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2022	12/20/2026		24,724,038	5.00/CREDIT EVENT	4,314,345		621,607	3,258,089		3,593,521			(454,814)		24,724,038	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@WX4 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2022	12/20/2026		24,724,038	5.00/CREDIT EVENT	4,172,429		621,607	3,165,482		3,593,521			(440,983)		24,724,038	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@WW6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2022	12/20/2026		24,724,038	5.00/CREDIT EVENT	4,067,104		621,607	3,104,597		3,593,521			(431,917)		24,724,038	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@XC9 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	06/10/2022	12/20/2026		24,724,038	5.00/CREDIT EVENT	4,041,144		621,607	3,122,348		3,593,521			(434,558)		24,724,038	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@XD7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	06/13/2022	12/20/2026		49,448,077	5.00/CREDIT EVENT	7,661,980		1,243,214	5,935,615		7,187,042			(823,262)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@XE5 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2022	12/20/2026		24,724,038	5.00/CREDIT EVENT	3,688,579		621,607	2,865,827		3,593,521			(396,580)		24,724,038	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@YU8 CDX.NA.IG37 SR. TRANCHE	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	(27,323)		56,356			3,807		5,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@YW4 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(34,250)		25,139	(27,935)		56,356			3,892		5,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	12607@YV6 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(34,000)		25,139	(27,731)		57,896			3,864		5,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@YY0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/12/2022	12/20/2026		4,944,808	5.00/CREDIT EVENT	789,587		124,321	645,819		718,704			(90,096)		4,944,808	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@YZ7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2022	12/20/2026		4,944,808	5.00/CREDIT EVENT	789,587		124,321	645,819		718,704			(90,096)		4,944,808	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12607@YX2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	12/20/2026		4,944,808	5.00/CREDIT EVENT	789,587		124,321	645,819		718,704			(90,096)		4,944,808	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZA1 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,005,000)		251,389	(1,726,839)		44,680			182,797		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZB9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/27/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,225,000)		502,778	(3,641,244)		380,790			385,019		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZC7 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,267,500)		251,389	(1,954,660)		44,680			206,352		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZD5 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,310,000)		502,778	(3,718,431)		380,790			392,999		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZF0 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,255,000)		251,389	(1,945,780)		44,680			205,436		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZE3 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/29/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,202,500)		251,389	(1,900,330)		44,680			200,747		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@A34 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,011,000)		502,778	(3,484,030)		380,790			368,740		100,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070ZQ6 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	10/05/2022	12/20/2027		99,973,077	5.00/CREDIT EVENT	15,009,958		2,513,500	12,996,254		16,622,647			(1,372,536)		99,973,077	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070ZR4 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	10/06/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	7,679,182		1,256,750	6,650,719		8,311,323			(703,555)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070A75 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/11/2022	12/20/2027		99,973,077	5.00/CREDIT EVENT	14,573,575		2,513,500	12,659,716		16,622,647			(1,334,531)		99,973,077	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070A26 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	10/13/2022	12/20/2027		99,973,077	5.00/CREDIT EVENT	14,136,193		2,513,500	12,295,514		16,622,647			(1,293,544)		99,973,077	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070A67 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/07/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,765,750)		251,389	(1,528,618)		44,680			162,195		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070ZV5 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/19/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	7,682,931		1,256,750	6,697,192		8,311,323			(708,830)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070B41 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/11/2022	12/20/2027		99,973,077	5.00/CREDIT EVENT	14,576,067		2,513,500	12,661,860		16,622,647			(1,334,773)		99,973,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070ZW3 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/14/2022	12/20/2027		74,979,808	5.00/CREDIT EVENT	10,904,313		1,885,125	9,486,664		12,466,985			(999,982)		74,979,808	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070ZP8 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/05/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	7,600,453		1,256,750	6,579,955		8,311,323			(695,532)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070ZS2 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/06/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,564,000)		251,389	(1,352,886)		44,680			143,847		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070B58 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	10/11/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,777,778)		502,778	(3,277,602)		380,790			347,318		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070ZU7 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/07/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,387,500)		502,778	(2,932,268)		380,790			311,361		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070B66 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/12/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,643,500)		502,778	(3,162,389)		380,790			335,339		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070A42 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	10/07/2022	12/20/2027		99,973,077	5.00/CREDIT EVENT	15,115,929		2,513,500	13,100,085		16,622,647			(1,384,288)		99,973,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070ZT0 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/20/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	7,522,483		1,256,750	6,561,954		8,311,323			(693,493)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070B74 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	11/03/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,376,000)		251,389	(1,206,997)		44,680			128,556		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070D31 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	11/09/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,237,500)		251,389	(1,088,669)		44,680			116,114		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126070ZX1 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	11/17/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	8,307,763		1,256,750	7,343,151		8,311,323			(782,649)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126070ZY9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	11/28/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(663,500)		251,389	(589,086)		44,680			63,197		50,000,000	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126076A59 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	8,441,727		1,256,750	7,502,601		8,311,323			(801,012)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126076D49 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/02/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(587,500)		251,389	(522,665)		44,680			56,114		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126076C81 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	8,587,687		1,256,750	7,646,866		8,311,323			(817,675)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126076A83 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/05/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(585,500)		251,389	(521,716)		44,680			56,013		50,000,000	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126076A91 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/05/2022	12/20/2027		74,979,808	5.00/CREDIT EVENT	12,730,072		1,885,125	11,354,206		12,466,985			(1,213,095)		74,979,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126076B25 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/06/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	8,438,228		1,256,750	7,530,493		8,311,323			(804,230)		49,986,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126076B33 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/06/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	8,429,480		1,256,750	7,522,755		8,311,323			(803,337)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126076B82 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/06/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(763,500)		251,389	(680,834)		44,680			72,962		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126076B90 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	8,621,678		1,256,750	7,728,731		8,311,323			(827,151)		49,986,538	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126076C24 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/15/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(521,500)		251,389	(467,147)		44,680			50,186		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126076C32 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/15/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	8,554,696		1,256,750	7,669,196		8,311,323			(820,258)		49,986,538	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126076C40 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	8,375,245		1,256,750	7,513,557		8,311,323			(802,276)		49,986,538	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126076C57 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/16/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(777,500)		251,389	(697,037)		44,680			74,684		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126076C65 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	8,275,271		1,256,750	7,440,068		8,311,323			(793,795)		49,986,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126076C73 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(855,000)		251,389	(768,217)		44,680			82,248		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	126076C99 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/22/2022	12/20/2027		49,986,538	5.00/CREDIT EVENT	8,399,738		1,256,750	7,558,991		8,311,323			(807,495)		49,986,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	126076D23 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(691,000)		251,389	(621,405)		44,680			66,654		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	TBD CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	01/11/2023	12/20/2027		25,000,000	1.00/CREDIT EVENT		(97,500)	117,361	(88,552)		22,340			8,948		25,000,000	1BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	TBD CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/11/2023	12/20/2027		24,993,269	5.00/CREDIT EVENT		4,390,068	586,708	3,991,269		4,155,662			(399,981)		24,993,269	2AFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BA4 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/11/2023	12/20/2027		25,000,000	1.00/CREDIT EVENT		(79,000)	117,361	(71,742)		22,340			7,258		25,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776* BB2 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/20/2027		24,993,269	5.00/CREDIT EVENT		4,426,308	586,708	4,023,962		4,155,662			(403,538)		24,993,269	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BC0 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(144,500)	225,000	(131,707)		44,680			12,793		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BD8 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(251,000)	223,611	(228,970)		44,680			22,030		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776* BE6 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,677,663	1,117,861	7,923,830		8,311,323			(756,170)		49,986,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776* BG1 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	01/25/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(170,000)	215,278	(155,548)		44,680			14,452		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BH9 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	01/30/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(114,999)	208,333	(105,481)		44,680			9,518		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BJ5 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/30/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,817,125	1,041,472	8,097,932		8,311,323			(721,567)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776* BF3 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/09/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		10,000	194,444	9,298		44,680			(702)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BK2 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,812,627	972,028	8,137,690		8,311,323			(677,310)		49,986,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BL0 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,747,160	965,098	8,077,630		8,311,323			(671,886)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	TBD CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,722,151	937,306	8,076,560		8,311,323			(647,940)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BM8 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,693,659	930,361	8,054,717		8,311,323			(641,283)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BN6 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/16/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(90,500)	184,722	(83,778)		44,680			6,722		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*BP1 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/17/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(166,500)	183,333	(154,282)		44,680			12,218		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BQ9 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/17/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,608,182	916,472	7,984,681		8,311,323			(625,819)		49,986,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BR7 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,539,700	888,694	7,938,797		8,375,345			(603,203)		49,986,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	TBD CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/21/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(225,000)	177,778	(208,988)		44,680			16,012		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*BS5 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2023	12/20/2027		24,993,269	5.00/CREDIT EVENT		4,248,606	444,347	3,949,764		4,155,662			(299,986)		24,993,269	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776* BZ9 CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/01/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,500,211	833,139	7,936,876		8,375,345			(565,624)		49,986,538	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776* BX4 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(233,900)	166,667	(218,238)		44,680			15,662		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	TBD CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/08/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(178,000)	156,944	(166,729)		44,680			11,271		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	TBD CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/08/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,527,703	784,528	7,993,028		8,375,345			(536,972)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	TBD CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/09/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(335,000)	155,556	(314,025)		44,680			20,975		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	TBD CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/10/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(560,500)	154,167	(525,798)		44,680			34,702		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	TBD CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/10/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		8,177,798	770,639	7,675,092		8,311,323			(504,908)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	TBD CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/13/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		7,985,350	749,806	7,507,659		8,311,323			(479,841)		49,986,538	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	TBD CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(898,750)	150,000	(844,723)		44,680			54,027		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	TBD CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(961,250)	150,000	(903,503)		44,680			57,747		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	TBD CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/15/2023	12/20/2027		49,986,538	5.00/CREDIT EVENT		7,851,386	735,917	7,390,373		8,311,323			(463,127)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	TBD CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2023	12/20/2027		24,993,269	5.00/CREDIT EVENT		3,992,675	361,014	3,762,079		4,155,662			(231,672)		24,993,269	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	TBD CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/17/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(827,000)	144,444	(779,001)		44,680			47,999		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	TBD CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2023	12/20/2027		24,993,269	5.00/CREDIT EVENT		3,951,436	361,014	3,723,392		4,155,662			(229,108)		24,993,269	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	TBD CDX.NA.HY39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/23/2023	12/20/2027		24,993,269	5.00/CREDIT EVENT		3,950,436	340,182	3,734,827		4,155,662			(216,673)		24,993,269	1FFE	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										941,267,151	130,296,845	172,353,987	750,635,052	XXX	879,306,607			(101,676,256)		13,187,672,393	XXX	XXX
TOTAL RETURN SWAP - Treasury Total Return Swap T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/05/2024		25,000,000	TTL TRTN/FLT			27,496			(944,848)					109,482	1GFE	N/A
1209999999. Subtotal - Swaps - Replication - Total Return												27,496		XXX	(944,848)					109,482	XXX	XXX
1229999999. Subtotal - Swaps - Replication										941,267,151	130,296,845	171,357,814	750,635,052	XXX	865,769,436			(101,676,256)		13,188,539,083	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate											(10,601)	13,030,566	(6,035,298)	XXX	(325,079,649)	(6,024,698)				31,609,625	XXX	XXX
1369999999. Total Swaps - Credit Default										941,134,441	130,296,845	172,203,154	750,532,259	XXX	879,203,814	37,077		(101,610,529)		13,187,672,393	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(6,310,395)	(628,418)	54,371,163	682,697,306	XXX	846,955,804	75,922,962	(245,720,883)			136,743,898	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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1389999999. Total Swaps - Total Return												27,496		XXX	(944,848)					109,482	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										934,824,046	129,657,826	239,632,379	1,427,194,267	XXX	1,400,135,121	69,935,341	(245,720,883)	(101,610,529)		13,356,135,398	XXX	XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521B Iconic OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/10/2021	12/15/2023		859,436,000	0.8610				43,919,084		43,919,084	9,854,476	(15,359,935)			2,915,357		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/17/2022	12/15/2023		9,710,047	0.8527				582,794		582,794	112,233	(171,865)			32,938		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/22/2022	12/15/2023		4,211,708	0.8548				243,582		243,582	48,586	(74,724)			14,287		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/22/2022	12/15/2023		974,503	0.8722				38,069		38,069	11,053	(17,643)			3,306		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6211A Erlangen Arcaden GmbH & Co. KG OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/01/2022	12/15/2023		3,104,247	0.8698				129,480		129,480	35,293	(56,043)			10,530		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	04/07/2022	12/15/2023		3,983,691	0.8815				116,225		116,225	44,775	(72,885)			13,513		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8872A Gouden Bocht OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/19/2022	12/15/2023		18,647,635	0.8906				360,583		360,583	207,693	(344,723)			63,256		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/16/2022	12/15/2023		4,038,481	0.9241				(67,106)		(67,106)	43,478	(77,463)			13,699		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9640A Grao, Valencia OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2022	12/15/2023		8,905,390	0.9008				74,351		74,351	98,174	(166,518)			30,209		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A01D European Core-Plus Logistics Fund SCSp OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/27/2022	12/15/2023		2,669,214	0.9021				18,764		18,764	29,389	(49,979)			9,054		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/21/2022	12/15/2023		8,935,807	0.9151				(62,566)		(62,566)	97,091	(169,738)			30,312		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9223A Via Milanese, 1 OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/13/2022	12/15/2023		15,015,739	0.9251				(266,170)		(266,170)	161,487	(288,341)			50,936		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o. OIA	D-2-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2022	12/15/2023		4,969,914	0.9480				(209,974)		(209,974)	52,189	(97,791)			16,859		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o. OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/15/2022	12/15/2023		5,716,129	0.9577				(300,960)		(300,960)	59,410	(113,624)			19,390		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o. OIA	D-2-2	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/05/2022	12/15/2023		4,779,324	0.9416				(169,018)		(169,018)	50,528	(93,405)			16,212		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A01D European Core-Plus Logistics Fund SCSp OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/12/2022	12/15/2023		1,331,261	0.9390				(43,368)		(43,368)	14,113	(25,946)			4,516		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9266A Grand Central OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/22/2022	08/25/2023		615,570,000	0.9747				(40,431,303)		(40,431,303)	6,961,967	(12,454,001)			1,205,577		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/24/2022	08/25/2023		12,822,544	0.9826				(952,648)		(952,648)	143,797	(261,534)			25,113		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/07/2022	09/08/2023		7,932,880	138.6634				230,279		230,279	195,496	758,319			17,370		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A050A Poliseda OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	10/20/2022	08/25/2023		11,700,432	0.9979				(1,062,664)		(1,062,664)	129,072	(242,346)			22,915		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A050A Poliseda OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2022	12/15/2023		1,013,816	0.9864				(84,641)		(84,641)	10,214	(20,757)			3,439		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	01/11/2023	07/14/2023		232,575,425	1.4404				9,341,578		9,341,578	1,519,834	7,821,744			227,746		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8864 A'Beckett Street, Melbourne OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/13/2023	07/14/2023		5,037,315	1.4293				239,377		239,377	32,388	206,989			4,933		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	93620IA Branas Naeringspark 2 OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/18/2023	07/14/2023		46,718,896	9.7391				4,307,845		4,307,845	364,084	3,943,761			45,749		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0718500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/25/2024		188,582,263	0.8087				(4,787,769)		(4,787,769)	1,495,618	(6,283,387)			713,506		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8063A 12-14 New Fetter Lane OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/08/2023	08/11/2023		206,380,850	0.8237				(9,518,529)		(9,518,529)	851,903	(10,370,432)			350,040		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN TBD	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/15/2023	02/20/2024		22,863,708	0.9185				(318,365)		(318,365)	181,492	(499,857)			91,728		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A050A Poliseda OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	03/14/2023	12/15/2023		43,071,213	0.9198				(518,609)		(518,609)	199,781	(718,389)			146,105		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A127A Storage Enterprise JV Limited OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	03/22/2023	08/11/2023		10,351,639	0.8126				(331,885)		(331,885)	24,367	(356,252)			17,557		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855000	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2023	07/03/2023		24,647,104	0.8088				(668,070)		(668,070)	42,018	(710,087)			11,172		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/13/2023	07/17/2023		108,964,684	0.7965				(1,264,237)		(1,264,237)	187,998	(1,452,235)			117,580		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2023	07/17/2023		250,698,322	0.7972				(3,141,481)		(3,141,481)	434,640	(3,576,121)			270,520		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2023	07/20/2023		187,600,757	0.9085				1,482,771		1,482,771	794,672	688,099			219,570		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0849400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2023	07/25/2023		197,540,551	0.8039				(4,149,212)		(4,149,212)	326,324	(4,475,536)			258,494		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0860000	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2023	07/25/2023		228,023,753	0.8036				(4,713,063)		(4,713,063)	378,107	(5,091,171)			298,383		0002

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1741531P46 JPAN TREASURY DISC BILL Due 7/31/2023 JJ31 0% due 07/31/2023	DA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/21/2023	07/31/2023		75,569,339	132.3288				5,969,389		5,969,389	800,606	5,168,783			110,116		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04134500	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/26/2023	07/31/2023		102,655,226	0.7992				(1,542,178)		(1,542,178)	170,161	(1,712,339)			149,584		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8864 A'Beckett Street, Melbourne OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/02/2023	07/14/2023		2,053,022	1.4905				14,071		14,071	4,957	9,114			2,010		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	MORTGAGE LOAN 0718500	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	05/09/2023	01/25/2024		23,434,778	0.7929				138,961		138,961	(76,617)	215,579			70,299		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/11/2023	07/20/2023		25,455,578	0.9126				87,840		87,840	75,823	12,017			29,794		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023		571,436,250	1.5312				(12,264,078)		(12,264,078)	1,255,993	(13,520,071)			1,168,036		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	38D732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	05/25/2023	08/30/2023		404,206,875	0.9277				(6,051,362)		(6,051,362)	1,037,159	(7,088,521)			826,213		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	stiinfr TIAA Infrastructure - Aquila GBP Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023		30,878,425	0.8096				(873,483)		(873,483)	44,581	(918,064)			63,117		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	27D84628F TorQuest Partners Fund IV, LP CAD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	05/26/2023	08/30/2023		18,391,210	1.3593				(492,141)		(492,141)	29,239	(521,380)			37,592		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	CF1323486 TorQuest Partners Fund (U.S.) V, L.P. CAD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	05/26/2023	08/30/2023		18,376,340	1.3604				(506,881)		(506,881)	29,303	(536,184)			37,562		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/06/2023	12/08/2023		3,145,057	10.8106				(29,292)		(29,292)	5,679	(34,972)			10,444		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/08/2023	12/12/2023		19,849,663	1.4841				137,406		137,406	2,528	134,878			66,730		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/14/2023	12/15/2023		175,013,717	10.5706				2,126,048		2,126,048	109,054	2,016,994			593,677		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	9772OIA Height OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/21/2023	01/19/2024		22,007,173	6.7251				37,490		37,490	9,162	28,327			82,061		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855000	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/29/2023	10/02/2023		25,322,316	0.7926				(171,133)		(171,133)	3,138	(174,272)			64,253		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	9724GBP T-C Lux Fund Holdings LLC OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/12/2023	08/11/2023		4,508,087	0.7986				(64,722)		(64,722)	3,903	(68,625)			7,646		0002
1439999999. Subtotal - Forwards - Hedging Other													(25,460,921)	XXX	(25,460,921)	28,698,409	(67,262,552)			10,611,005	XXX	XXX
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/04/2023	04/05/2024		25,000,000	101.623538						(1,120,679)					680,671	1FFE	N/A

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TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/30/2023	06/04/2024		25,000,000	96.377457						195,670					683,464	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2023	06/04/2024		50,000,000	97.873608						(323,304)					1,366,928	1GFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2023	06/04/2024		50,000,000	97.814650						(295,142)					1,366,928	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2023	06/04/2024		50,000,000	97.593017						(189,278)					1,366,928	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.741319						(239,697)					1,366,928	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.715042						(227,379)					1,366,928	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.693061						(217,076)					1,366,928	1BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/02/2023	06/04/2024		50,000,000	97.517586						(134,824)					1,366,928	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/05/2023	06/04/2024		50,000,000	97.315195						(39,956)					1,366,928	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/05/2023	12/05/2024		50,000,000	97.185992						20,607					1,366,928	2CFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/05/2023	12/05/2024		50,000,000	96.935773						124,657					1,366,928	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2023	12/17/2024		50,000,000	96.899812						141,834					1,366,928	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/07/2023	12/17/2024		50,000,000	96.940687						135,591					1,366,928	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/07/2023	12/17/2024		50,000,000	96.925324						142,792					1,366,928	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/07/2023	06/11/2024		50,000,000	96.491988						340,816					1,366,928	1GFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/07/2023	06/11/2024		50,000,000	96.527688						324,101					1,366,928	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/12/2023	12/17/2024		50,000,000	96.389080						388,999					1,366,928	1GFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/13/2023	03/20/2025		100,000,000	96.687552						491,752					2,733,857	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/13/2023	03/20/2025		50,000,000	95.783445						677,395					1,366,928	2BFE	N/A

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TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/13/2023	06/18/2024		50,000,000	96.519850						327,771					1,366,928	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/14/2023	03/20/2025		100,000,000	96.493773						591,732					2,733,857	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/16/2023	06/18/2024		50,000,000	96.261376						403,745					1,366,928	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2023	06/26/2025		50,000,000	96.208127						476,973					1,366,928	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/22/2023	06/26/2025		50,000,000	97.054756						35,457					1,366,928	1AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2023	12/05/2024		50,000,000	97.045847						77,445					1,366,928	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2023	12/05/2024		50,000,000	98.042998						(469,935)					1,366,928	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/02/2023	12/05/2024		50,000,000	97.804139						(360,030)					1,366,928	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/29/2023	07/03/2025		50,000,000	97.696494						(315,494)					1,366,928	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/29/2023	07/03/2025		50,000,000	97.314730						(139,927)					1,366,952	1A	N/A
1449999999. Subtotal - Forwards - Replication														XXX	824,616					42,372,001	XXX	XXX
1479999999. Subtotal - Forwards													(25,460,921)	XXX	(24,636,305)	28,698,409	(67,262,552)			52,983,006	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												33,400,472	216,482,425	XXX	74,288,895		(50,190,426)			94,324,594	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(6,443,105)	(639,019)	34,874,093	434,615,869	XXX	434,615,869	98,633,750	(262,793,009)	65,727		83,882,726	XXX	XXX
1719999999. Subtotal - Replication										941,267,151	130,296,845	171,357,814	750,635,052	XXX	866,594,052			(101,676,256)		13,230,911,084	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										934,824,046	129,657,826	239,632,379	1,401,733,346	XXX	1,375,498,816	98,633,750	(312,983,435)	(101,610,529)		13,409,118,404	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

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

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
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	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	182,082,739		158,487,632	(11,340,703)		204,564,496	(41,651,551)		498,896,189	463,960,379
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y			37,490	(15,741,024)		37,490	(15,741,024)		1,322,567	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y			3,488,322	(4,787,769)		3,488,322	(5,732,617)		1,026,586	
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	79,780,000		69,233,317	(360,676)		78,635,562			601,825,836	590,918,476
CITIBANK N.A. NEW YORK	E570DZWZ7FF32TWEFA76	Y	Y	130,928,373		273,603,901	(48,399,445)	94,276,083	323,520,178	(227,067,122)		2,264,170,472	2,264,170,472
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Y	Y	160,570,000		160,531,118	(78,054,536)		216,033,030	(74,931,842)		33,314,362	
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	247,712,688		222,890,203	(18,823,594)		246,167,694			4,500,161,058	4,456,514,979
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	497,396,161		465,354,485	(24,538,766)		517,778,904	(57,107,553)		1,918,613,929	1,862,033,487
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	220,694,899		260,839,346	(31,573,705)	8,570,742	286,196,833	(82,125,779)		3,556,553,158	3,556,553,158
MIZUHO CAPITAL MARKETS LLC	OV6W8SGQX2D1J857QP30	Y	Y	3,270,000		2,126,048			5,033,329	(1,314,365)	448,964	25,881,852	24,737,900
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	4,830,000		5,144,040		314,040	4,710,061			279,326	279,326
THE TORONTO-DOMINION BANK	PT30B789TSUIDF371261	Y	Y	3,390,000		12,255,502	(8,542,692)	322,810	10,153,371	(10,402,847)		3,362,827	3,362,827
SMBC CAPITAL MARKETS, INC.	TVJ8SHLIZLORGWGDTN03	Y	Y	7,340,000		16,042,943		8,702,943	6,402,055			1,876,137	1,876,137
0299999999. Total NAIC 1 Designation				1,537,994,860		1,650,034,347	(242,162,910)	112,186,618	1,902,721,325	(516,074,700)	448,964	13,407,284,299	13,224,407,141
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							(6,138,091)			(11,147,807)		1,834,105	
0999999999 - Gross Totals				1,537,994,860		1,650,034,347	(248,301,001)	112,186,618	1,902,721,325	(527,222,507)	448,964	13,409,118,404	13,224,407,141
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,650,034,347	(248,301,001)						

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 9R7GPTSO7KV3UQJZQ078	Treasury	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	5,725,760	5,435,700	6,709,930	02/15/2047	I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1,501,041	1,425,000	1,759,047	02/15/2047	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	09247X-AP-6	BLK 3 1/4 04/30/29	648,100	699,000	695,475	04/30/2029	V
MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J8570P30	Corporate	09247X-AP-6	BLK 3 1/4 04/30/29	826,119	891,000	886,506	04/30/2029	V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	737679-DC-1	POTOMAC ELECTRIC POWER 1ST MORTG	3,693,131	3,028,000	3,061,126	12/15/2038	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	539,799	506,000	505,040	01/15/2038	I
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Cash			12,470,000		12,470,000		V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Cash			11,985,258		11,985,258		V
0199999999 - Total				37,389,208	11,984,700	38,072,382	XXX	XXX

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	Cash			79,780,000		XXX		V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Cash			130,928,373		XXX		V
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Cash			160,570,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			247,160,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			497,396,161		XXX		V
MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J8570P30	Cash			3,270,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			217,820,000		XXX		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			4,830,000		XXX		V
SMBC CAPITAL MARKETS, INC. TVJ8SHLIZL0RGWGDTN03	Cash			7,340,000		XXX		V
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Cash			3,390,000		XXX		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	91282C-FG-1	T 3 1/4 08/31/24	504,437	517,000	XXX	08/31/2024	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	912828-YB-0	T 1 5/8 08/15/29	218,671	251,000	XXX	08/15/2029	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	91282C-CB-5	T 1 5/8 05/15/31	180,570,495	212,861,600	XXX	05/15/1931	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	91282C-AE-1	T 0 5/8 08/15/30	789,136	992,000	XXX	08/15/1930	V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	378272-AT-5	GLENLN 4 1/8 03/12/24	30,016	30,000	XXX	03/12/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	88579Y-BE-0	MMM Float 02/14/24	80,440	80,000	XXX	02/14/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	74460W-AB-3	PSA Float 04/23/24	77,668	77,000	XXX	04/23/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	718172-BE-8	PM 3.6 11/15/23	209,355	210,000	XXX	11/15/2023	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	928563-AG-0	VMW 0.6 08/15/23	14,942	15,000	XXX	08/15/2023	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	37045X-DC-7	GM Float 11/17/23	1,170,487	1,161,000	XXX	11/17/2023	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	785592-AJ-5	SPLLLC 5 3/4 05/15/24	162,913	162,000	XXX	05/15/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	097023-CC-7	BA 2.8 03/01/24	1,976	2,000	XXX	03/01/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	59523U-AA-5	MAA 4.3 10/15/23	197,352	197,000	XXX	10/15/2023	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	55903V-AW-3	WBD 3.428 03/15/24	89,098	90,000	XXX	03/15/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	59523U-AL-1	MAA 3 3/4 06/15/24	137,973	141,000	XXX	06/15/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	20030N-CR-0	CMCSA 3.7 04/15/24	374,359	377,000	XXX	04/15/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	548661-CZ-8	LOW 3 7/8 09/15/23	77,603	77,000	XXX	09/15/2023	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	78355H-KK-4	R 3 7/8 12/01/23	165,583	164,000	XXX	12/01/2023	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	89236T-JJ-5	TOYOTA Float 06/18/24	85,134	85,000	XXX	06/18/2024	I

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)
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	912828-B2-5	TII 0 5/8 01/15/24	128	100	XXX	01/15/2024	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	912828-ZJ-2	TII 0 1/8 04/15/25	1,452	1,300	XXX	04/15/2025	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	912820-L4-7	SP 0 02/15/24	550,977	569,800	XXX	02/15/2024	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	912828-VM-9	TII 0 3/8 07/15/23	130	100	XXX	07/15/2023	I
0299999999 - Total				1,537,994,859	218,060,900	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 and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						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			751,735,802	751,735,802	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				751,735,802	751,735,802	XXX
9999999999 - Totals				751,735,802	751,735,802	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (576,409,560) Book/Adjusted Carrying Value $ (576,409,560)
2. Average balance for the year Fair Value $ 1,347,882,818 Book/Adjusted Carrying Value $ 1,347,882,818
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)

1 CUSIP Identification	2 Description	3 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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A.	London, UK			141,053		(77,308,554)	22,172,838	58,924,789	XXX
Citibank, N.A.	New Castle, DE					(5,911,467)	(6,285,447)	(5,818,492)	XXX
Citibank, N.A.	New York, NY			886		264,657,773	919,259,362	606,890,527	XXX
Harris, N.A.	Chicago, IL					244,919	253,947	228,519	XXX
JPMorgan Chase Bank, N.A.	Houston, TX					12,105,601	9,486,412	18,136,176	XXX
JPMorgan Chase Bank, N.A.	New York, NY			5,126,747		263,308,808	196,679,292	152,879,546	XXX
The Northern Trust Company	Chicago, IL					270,501	339,993	333,477	XXX
Wells Fargo, N.A.	Minneapolis, MN					(16,226,404)	(12,538,069)	(13,644,119)	XXX
Wells Fargo, N.A.	San Francisco, CA					11,953	11,947	18,485	XXX
Bank of America	New York, NY			3,945,291		201,740,080	202,537,584	203,319,949	XXX
Carver Federal Savings FSB	New York, NY CD Matures November 24, 2023		4.000		26,838	6,356,481	6,356,481	6,356,481	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	9,213,976	26,838	649,249,692	1,338,274,342	1,027,625,339	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	9,213,976	26,838	649,249,692	1,338,274,342	1,027,625,339	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	9,213,976	26,838	649,249,692	1,338,274,342	1,027,625,339	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US TREASURY BILL		06/29/2023	5.000	07/06/2023	284,848,831		146,401
	CASH MGMT BILL		06/27/2023	4.920	07/05/2023	110,916,333		60,667
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						395,765,164		207,068
0109999999. Total - U.S. Government Bonds						395,765,164		207,068
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
	FED FARM CRD DISCOUNT NT		06/30/2023	4.800	07/03/2023	1,751,533		234
	FED FARM CRD DISCOUNT NT		06/27/2023	4.900	07/05/2023	264,853,056		380,278
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 07		06/30/2023	0.000	07/03/2023	195,937,729		26,125
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 07		06/26/2023	0.000	07/05/2023	804,597,984		4,163,039
	FREDDIE MAC DISCOUNT NT		06/27/2023	5.000	07/05/2023	1,199,333		667
	FANNIE DISCOUNT NOTE SERIES BB		06/30/2023	4.950	07/06/2023	3,837,360		528
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,272,176,995		4,570,871
0909999999. Total - U.S. Special Revenues Bonds						1,272,176,995		4,570,871
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,667,942,159		4,777,939
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						1,667,942,159		4,777,939
8609999999 - Total Cash Equivalents						1,667,942,159		4,777,939