QUARTERLY STATEMENT

OF THE

TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2023

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

2023

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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, Chief Institutional Client Officer	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, TIAA,and President, TIAA Wealth Management	Michelle Louise Onvural #, SEVP, Chief Marketing & Communications 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	Ramona Emilia Romero #	Kim Michele Sharan
La June Montgomery Tabron		

State of New York
County of New York SS:

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

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

Subscribed and sworn to before me this 30th day of October 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	197,445,601,508	38,621,719	197,406,979,788	202,239,600,714
2.	Stocks:				
	2.1 Preferred stocks	961,839,804		961,839,804	405,636,038
	2.2 Common stocks	2,602,991,166	17,145,075	2,585,846,091	7,511,134,621
3.	Mortgage loans on real estate:				
	3.1 First liens	39,045,681,256		39,045,681,256	35,514,697,458
	3.2 Other than first liens	2,032,280,467		2,032,280,467	2,144,931,063
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 21,634,486 encumbrances)	308,063,779		308,063,779	310,844,272
	4.2 Properties held for the production of income (less $ 655,694,579 encumbrances)	3,490,771,630		3,490,771,630	3,560,646,317
	4.3 Properties held for sale (less $ encumbrances)	69,842,928		69,842,928	
5.	Cash ($ 865,249,528), cash equivalents ($ 222,772,387) and short-term investments ($ 236,084,191)	1,324,106,106		1,324,106,106	1,203,942,465
6.	Contract loans (including $ premium notes)	546,246,156	17,050	546,229,106	730,956,306
7.	Derivatives	1,874,463,803		1,874,463,803	1,919,545,526
8.	Other invested assets	41,579,333,467	353,554,313	41,225,779,154	36,311,435,489
9.	Receivables for securities	207,799,748		207,799,748	572,895,126
10.	Securities lending reinvested collateral assets	679,297,894		679,297,894	1,328,145,362
11.	Aggregate write-ins for invested assets	112,199,150		112,199,150	126,970,219
12.	Subtotals, cash and invested assets (Lines 1 to 11)	292,280,518,861	409,338,157	291,871,180,703	293,881,380,976
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	2,074,899,681		2,074,899,681	1,922,905,518
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,304,154		1,304,154	1,326,701
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	30,520,863	48,219	30,472,644	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	4,531,681		4,531,681	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	4,301,679,000	2,875,832,000	1,425,847,000	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	278,947,165	221,945,744	57,001,421	48,919,491
21.	Furniture and equipment, including health care delivery assets ($)	304,728,800	304,728,800		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	267,067,276	271,570	266,795,706	215,386,945
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	1,602,059,782	390,206,781	1,211,853,001	763,962,328
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	301,155,091,801	4,202,371,272	296,952,720,529	298,175,199,911
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	47,154,205,515		47,154,205,515	50,382,240,694
28.	Total (Lines 26 and 27)	348,309,297,316	4,202,371,272	344,106,926,044	348,557,440,605
	DETAILS OF WRITE-INS				
1101.	Derivative collateral - receivable	111,624,405		111,624,405	12,314,263
1102.	Receivable for securities lending	528,957		528,957	677,994
1103.	Investments in process	45,788		45,788	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)	112,199,150		112,199,150	126,970,219
2501.	Sundry receivables	1,385,063,224	173,210,223	1,211,853,001	763,962,328
2502.	Prepaid expenses	209,303,964	209,303,964		
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)	1,602,059,782	390,206,781	1,211,853,001	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 $ 228,865,532,728 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	228,865,532,728	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)	7,384,667,590	8,293,741,620
4.	Contract claims:		
	4.1 Life	1,166,955,440	986,010,608
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 5,842,536 and coupons $ ..... due and unpaid	5,842,536	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)	1,177,880,783	2,262,934,018
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)	1,310,652,644	
	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	437,453	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 $ 3,480,706 ceded	3,480,706	4,326,658
	9.4 Interest Maintenance Reserve	2,138,367,507	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	876,623,339	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)	1,708,298	(460,500)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	49,252,345	42,950,265
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	98,793,320	45,875,482
15.2	Net deferred tax liability		
16.	Unearned investment income	4,161,135	3,705,043
17.	Amounts withheld or retained by reporting entity as agent or trustee	579,287,807	536,636,720
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	286,649,742	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	120,442,352	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	6,629,524,709	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	371,114,885	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	111,815,788	327,061,443
	24.09 Payable for securities	336,609,630	731,448,578
	24.10 Payable for securities lending	679,297,894	1,328,145,362
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	2,652,951,718	2,571,927,219
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	254,852,051,692	255,588,912,376
27.	From Separate Accounts Statement	46,804,491,239	50,246,726,379
28.	Total liabilities (Lines 26 and 27)	301,656,542,931	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	6,291,070,372	6,290,846,644
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	36,156,262,741	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 $ 350,332,080 in Separate Accounts Statement)	42,447,883,113	42,719,301,850
38.	Totals of Lines 29, 30 and 37	42,450,383,113	42,721,801,850
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	344,106,926,044	348,557,440,605
	DETAILS OF WRITE-INS		
2501.	Derivative collateral - payable	1,460,378,718	1,408,903,252
2502.	Miscellaneous liabilities	724,641,261	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)	2,652,951,718	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 **	36,156,262,741	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)	36,156,262,741	36,427,905,206

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $139,540,853 and for the Access account is $72,457,403.

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	11,909,896,750	10,963,847,648	15,356,152,195
2.	Considerations for supplementary contracts with life contingencies	48,741,999	45,721,533	64,110,059
3.	Net investment income	9,638,561,586	9,206,598,773	12,471,693,802
4.	Amortization of Interest Maintenance Reserve (IMR)	313,494,739	413,599,653	532,182,416
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	24,925,739	22,701,935	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	219,501,275	216,323,836	285,002,256
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	3,382,170,260	2,064,155,390	3,365,040,849
9.	Totals (Lines 1 to 8.3)	25,537,292,348	22,932,948,768	32,106,736,132
10.	Death benefits	40,983,934	44,661,686	58,342,802
11.	Matured endowments (excluding guaranteed annual pure endowments)	211,169	64,483	95,467
12.	Annuity benefits	6,045,808,328	5,892,736,513	8,070,615,731
13.	Disability benefits and benefits under accident and health contracts	7,608,197	7,660,598	9,929,269
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	12,942,611,582	8,383,240,260	13,204,832,026
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	189,923,588	77,023,029	114,501,679
18.	Payments on supplementary contracts with life contingencies	128,803,478	95,522,471	136,696,123
19.	Increase in aggregate reserves for life and accident and health contracts	2,525,554,508	2,186,105,510	2,968,973,915
20.	Totals (Lines 10 to 19)	21,881,504,784	16,687,014,550	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	1,081,126,158	867,780,966	1,208,452,872
24.	Insurance taxes, licenses and fees, excluding federal income taxes	39,483,542	44,559,872	57,318,451
25.	Increase in loading on deferred and uncollected premiums	(781,395)	(991,498)	(919,158)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,377,508,653)	356,933,618	(407,026,093)
27.	Aggregate write-ins for deductions	265,253,557	362,443,073	418,197,184
28.	Totals (Lines 20 to 27)	20,889,077,992	18,317,740,581	25,840,010,268
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	4,648,214,356	4,615,208,187	6,266,725,864
30.	Dividends to policyholders and refunds to members	3,763,810,713	2,882,600,888	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)	884,403,643	1,732,607,299	2,125,928,513
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(8,768,664)	(101,437,486)	(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)	893,172,307	1,834,044,785	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)	(1,356,975,926)	(752,213,615)	(2,614,140,878)
35.	Net income (Line 33 plus Line 34)	(463,803,619)	1,081,831,170	(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)	(463,803,619)	1,081,831,170	(407,818,936)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 31,836,286	42,655,447	13,657,599	(613,438,302)
39.	Change in net unrealized foreign exchange capital gain (loss)	54,149,346	(153,689,315)	1,124,591
40.	Change in net deferred income tax	268,190,399	(265,600,195)	271,226,522
41.	Change in nonadmitted assets	(107,381,537)	(70,133,088)	(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	(60,568,327)	185,207,417	1,775,708,325
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(189,886,790)		
47.	Other changes in surplus in Separate Accounts Statement	189,274,223		
48.	Change in surplus notes	223,728	223,728	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)	(1,739,584)	10,398,760
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(271,418,737)	789,757,732	(250,878,471)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	42,450,383,113	43,762,438,053	42,721,801,850
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	2,082,277,509	1,288,090,189	2,098,558,345
08.302.	Consideration on annuity product rollovers	1,211,358,350	687,063,043	1,146,456,374
08.303.	Policyholder reinvestment of annuity benefits	46,436,051	51,057,818	68,536,112
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	42,098,349	37,944,340	51,490,018
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,382,170,260	2,064,155,390	3,365,040,849
2701.	Miscellaneous deductions	265,222,119	362,442,572	418,195,661
2702.	Miscellaneous fines and penalties	31,438	501	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)	265,253,557	362,443,073	418,197,184
5301.	Post retirement benefit obligation liability	(4,271,608)	(1,739,584)	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)	(1,739,584)	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	13,219,463,469	11,751,784,319	16,639,831,692
2.	Net investment income	9,479,893,446	9,060,109,062	12,333,370,222
3.	Miscellaneous income	257,954,938	254,701,955	337,798,618
4.	Total (Lines 1 to 3)	22,957,311,853	21,066,595,336	29,311,000,533
5.	Benefit and loss related payments	19,245,533,013	14,576,451,454	21,863,970,861
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,189,790,661)	359,686,845	(394,246,605)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,246,903,667	1,104,487,645	1,265,558,938
8.	Dividends paid to policyholders	1,455,806,947	1,332,381,749	1,778,737,694
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(61,442,899)	(201,310,747)	(133,525,638)
10.	Total (Lines 5 through 9)	19,697,010,067	17,171,696,946	24,380,495,251
11.	Net cash from operations (Line 4 minus Line 10)	3,260,301,786	3,894,898,390	4,930,505,282
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	20,593,527,707	22,032,478,838	29,725,653,718
	12.2 Stocks	7,171,145,724	7,720,597,452	9,244,793,952
	12.3 Mortgage loans	1,484,741,652	2,332,874,288	2,787,443,528
	12.4 Real estate	51,047,718	34,952,431	36,276,630
	12.5 Other invested assets	1,927,207,758	3,523,540,377	4,378,414,020
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(4,033,700)	(98,676,828)	(33,250,606)
	12.7 Miscellaneous proceeds	1,013,942,846	2,572,993,374	2,434,173,522
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	32,237,579,705	38,118,759,933	48,573,504,764
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	15,695,127,556	28,722,211,245	35,064,992,365
	13.2 Stocks	3,007,911,729	8,397,655,087	9,737,809,410
	13.3 Mortgage loans	5,261,932,416	3,306,900,499	4,114,704,809
	13.4 Real estate	208,302,060	75,011,879	249,955,498
	13.5 Other invested assets	7,720,480,442	4,731,712,108	6,656,599,158
	13.6 Miscellaneous applications	548,916,406	357,887,320	878,758,893
	13.7 Total investments acquired (Lines 13.1 to 13.6)	32,442,670,609	45,591,378,137	56,702,820,134
14.	Net increase (or decrease) in contract loans and premium notes	(185,646,519)	(290,278,008)	(363,661,032)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(19,444,385)	(7,182,340,197)	(7,765,654,338)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	223,728	223,727	380,833
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	(100,000,000)	1,037,000,000	25,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,095,227,335)	4,029,248,992	4,828,999,732
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(1,925,690,154)	(1,035,147,127)	(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)	(3,120,693,761)	4,031,325,592	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)	120,163,641	743,883,785	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)	1,324,106,106	1,372,284,697	1,203,942,465

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

20.0001. Exchange/transfer/conversion/distribution of invested assets	3,011,367,946	2,120,388,262	3,677,717,236
20.0002. Capitalized interest	165,304,750	223,614,224	301,691,170
20.0003. Additional amounts credited or applied to annuities	2,082,277,509	1,288,090,189	2,098,558,343
20.0004. Interest credited on deposit type contracts	188,626,081	43,381,909	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	116,171,564	128,133,735	170,424,238
3.	Ordinary individual annuities	4,223,867,047	4,355,506,802	5,577,161,233
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	7,569,895,355	6,480,278,237	9,608,661,366
7.	A & H - group	201,846	207,387	274,646
8.	A & H - credit (group and individual)			
9.	A & H - other	8,177,399	8,620,101	11,131,907
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	11,918,313,211	10,972,746,262	15,367,653,391
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	11,918,313,211	10,972,746,262	15,367,653,391
14.	Deposit-type contracts	253,199,972	247,953,767	316,431,793
15.	Total (Lines 13 and 14)	12,171,513,183	11,220,700,029	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 September 30, 2023 and December 31, 2022, but treated as bonds for AVR, IMR and RBC, are $96,467,937 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	09/30/2023	12/31/2022
Net Income, New York SAP				$ (463,803,619)	$ (407,818,936)
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	1,594,824	1,312,276
Additional Reserves for Variable Annuities	51R	4	19	—	10,914
Net Income, NAIC SAP				$ (465,398,443)	$ (409,142,126)
Capital and Contingency Reserves, New York SAP				$ 42,450,383,113	$ 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	(10,432)	(20,243)
Additional Reserves for Term Conversions	51R	3	1	(14,600,087)	(16,194,911)
Additional Reserves for Variable Annuities	51R	3	1	—	—
Capital and Contingency Reserves, NAIC SAP				$ 42,464,993,632	$ 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 September 30, 2023 and December 31, 2022 would not have triggered a regulatory event without the use of the New York SAP prescribed practices.

NOTES TO FINANCIAL STATEMENTS

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 September 2023, the NAIC adopted certain accounting practices within Interpretation 2023-02, Third Quarter 2023 Reporting of the Inflation Act (the "Act") - Corporate Alternative Minimum Tax ("CAMT") ("INT 23-02"). The Act imposes a CAMT to the excess of 15% of a corporation's adjusted financial statement income over its corporate alternative minimum foreign tax credit. INT 23-02 addresses the third 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 September 30, 2023, a reasonable estimate is not determinable for third quarter 2023 financial statements for the calculations impacted by the CAMT. INT 23-02 specifies that reporting entities shall not recognize impacts related to CAMT 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.

In September 2023, the NAIC adopted Interpretation 2023-03, Inflation Reduction Act - Corporate Alternative Minimum Tax ("INT 23-03") to provide CAMT adoption guidance. The interpretation provides guidance for CAMT reporting on or after year-end 2023 and includes accounting, the statutory valuation allowance, admissibility, and transition. The Company is still evaluating the impact of the adoption of the CAMT.

In September 2023, the NAIC adopted revisions to SSAP No. 43R, Loan-Backed and Structured Securities, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Companies, to clarify the scope and reporting for investment structures that represent residual interests or a residual security tranche (collectively referred to as residuals). The revisions are effective for year-end December 31, 2023. The Company is still evaluating the impact of the adoption of these revisions.

In August 2023, the NAIC adopted revisions to SSAP 26R, SSAP 43R, and other SSAPs as part of the principles-based bond definition project. These revisions incorporate principle concepts on what should be reported as a long-term bond, and the accounting and reporting guidance for such bonds. Eligible bonds must qualify as either

an issuer credit obligation or an asset backed security. The revisions are effective January 1, 2025. Investments that were reported as a bond on Schedule D-1: Long-Term Bonds as of December 31, 2024, that do not qualify under the principle-based bond concepts shall be reported as a disposal from that schedule, with a reacquisition on the appropriate reporting schedule as of January 1, 2025. The Company is still evaluating the impact of the adoption of the principles-based bond definition.

In August 2023, the NAIC adopted revisions to clarify how paid-in-kind ("PIK") interest is calculated for relevant disclosures. The revisions also provide a practical expedient for determining the PIK interest in the cumulative balance by subtracting the original principal or par value from the current principal or par value. The guidance is effective for 2023 year-end reporting. The adoption is not expected to have a material impact to the financial statements.

In August 2023, the NAIC adopted Interpretation 23-01, Net Negative (Disallowed) Interest Maintenance Reserves (“INT 23-01”) which provides a temporary option to allow reporting entities with risk-based capital (“RBC”) greater than 300% of authorized control level (after certain adjustments) to admit net negative IMR. This admittance of net negative (disallowed) IMR is limited to 10% of adjusted capital and surplus. INT 23-01 also includes guidance on the accounting for losses from fair value derivatives and negative IMR at separate accounts, and specific reporting and disclosure requirements. INT 23-01 is effective until December 31, 2025. The Company adopted INT 23-01 and it did not have a material impact to the financial statements.

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 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.

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	9.99%	Minimum	3.17%
Mezzanine Loans	Maximum	17.50%	Minimum	17.50%
Residential Loans	Maximum	8.50%	Minimum	—%

(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: 111% commercial loans, 66% mezzanine loans and 230% 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 9/30/2023							
1.	Recorded Investment (All)							
(a)	Current	$ —	$ —	$ 4,071	$ —	$ 34,795	$ 2,047	$ 40,913
(b)	30-59 days past due	$ —	$ —	$ 2	$ —	$ —	$ —	$ 2
(c)	60-89 Days Past Due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d)	90-179 Days Past Due	$ —	$ —	$ 11	$ —	$ 480	$ —	$ 491
(e)	180+ Days Past Due	$ —	$ —	$ 9	$ —	$ 51	$ —	$ 60
2.	Accruing Interest 90 – 179 Days Past Due							
(a)	Recorded Investment	$ —	$ —	$ 11	$ —	$ 480	$ —	$ 491
(b)	Interest Accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3.	Accruing Interest 180+ Days Past Due							
(a)	Recorded Investment	$ —	$ —	$ 9	$ —	$ 51	$ —	$ 60
(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	$ —	$ —	$ —	$ —	$ 4,874	$ 2,047	$ 6,921
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 9/30/2023							
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ 948	$ —	$ 948
2. No Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ 133	$ 98	$ 231
3. Total (1+2)	$ —	$ —	$ —	$ —	$ 1,081	$ 98	$ 1,179
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	$ —	$ —	$ —	$ —	$ 235	$ 98	$ 333
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 9/30/2023							
1. Average Recorded Investment	$ —	$ —	$ —	$ —	$ 1,081	$ 98	$1,179
2. Interest Income Recognized	$ —	$ —	$ —	$ —	$ 25	$ 9	$ 34
3. Recorded Investments on Non-accrual Status	$ —	$ —	$ —	$ —	$ 531	$ —	$ 531
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

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.

NOTES TO FINANCIAL STATEMENTS

(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	$ 82,546,303	$ 1,588,780	$ —	$ 80,957,523
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)	$ 82,546,303	$ 1,588,780	$ —	$ 80,957,523
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)		$ 1,845,352	$ 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 September 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
61749WAH0	799,529	694,066	(105,463)	694,066	694,066	9/30/2023
Total			**$ (19,030,070)**			

(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 $ 407,657,794
2. 12 Months or Longer $ 5,899,488,988

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

1. Less than 12 Months $ 5,067,608,109
2. 12 Months or Longer $36,297,797,308

NOTES TO FINANCIAL STATEMENTS

(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 $679,297,894. This collateral is cash and was not sold or re-pledged as of September 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	679	—	—	—	679	1,332	(653)	—	679	0.195%	0.197%
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	320	—	—	—	320	369	(49)	—	320	0.092%	0.093%
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)	7,769	—	—	—	7,769	8,780	(1,011)	—	7,769	2.230%	2.258%
m. Pledged as collateral not captured in other categories	916	—	—	—	916	31	885	—	916	0.263%	0.266%
n. Other restricted assets	—	—	37	—	37	45	(8)	—	37	0.011%	0.011%
o. Total restricted assets (Sum of a through n)	$ 9,701	$ —	$ 37	$ —	$ 9,738	$10,573	$ (836)	$ —	$ 9,737	2.796%	2.830%

(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	$ 1,454	$ 1,454	0.483 %	0.490 %
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	679	679	0.226 %	0.229 %
i. Other	—	—	— %	— %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 2,133	$ 2,133	0.709 %	0.719 %
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	—	—	— %	— %
s. Other Separate Account	—	—	— %	— %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ —	$ —	— %	— %

* 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)	$ 2,133	0.837 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %

*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 23-02, 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 third 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-B. On July 31st, 2023, the Company finalized the sell of a majority of its common stock ownership of TIAA FSB Holdings, Inc. (“FSB”) to various third-party investors. FSB is a federally chartered savings and loan holding company. After the sale FSB was renamed Everbank Financial Corporation (Everbank). The Company retained a non-controlling stake and an ongoing business relationship in Everbank, in which nearly all of Everbank’s current assets and business lines were acquired by the new ownership, with the exception of the TIAA Trust. The final amount recognized for the sale was materially consistent with the estimated impact reported as of December 31, 2022.

C-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 $17,205,346,302. The Company calculated this amount using 5% of total net admitted assets at the current reporting date.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Total

	1 Total (2+3)	2 General Account	3 Separate Account
1. Current Year as of September 30, 2023			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	50,000,000	50,000,000	—
c) Activity Stock	270,432,000	270,432,000	—
d) Excess Stock	—	—	—
e) Aggregate Total (a+b+c+d)	$ 320,432,000	$ 320,432,000	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 17,205,346,302	$ 17,205,346,302	$ —
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			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months or Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 50,000,000	$ 50,000,000	$ —	$ —	$ —	$ —

(3) Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 6,809,168,127	$ 7,768,929,092	$ 6,009,600,000
2. Current Year General Account Total Collateral Pledged	$ 6,809,168,127	$ 7,768,929,092	$ 6,009,600,000
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	6,009,600,000	6,009,600,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 6,009,600,000	$ 6,009,600,000	$ —	$ —
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	
	September 30, 2023	December 31, 2022	September 30, 2023	December 31, 2022
a. Service cost	$ —	$ —	$ —	$ —
b. Interest cost	514,513	686,017	1,662,696	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	495,543	660,724	—	1,662,231
f. Amount of prior service cost recognized	—	—	(3,203,706)	(4,271,608)
g. Amount of gain or loss recognized due to a settlement or curtailment	—	—	—	—
h. Total net periodic benefit cost	$ 1,010,056	$ 1,346,741	$ (1,541,010)	$ (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 $663,591,142. The fair value of cash collateral received as of September 30, 2023, was $679,297,894. This collateral is reported in “Securities lending reinvested collateral assets” with an offsetting collateral liability of $679,297,894 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 $908,715,718 and total unfunded commitments was $221,505,586 at September 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 September 30, 2023:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
U.S. Government	$ —	$ 1,128,490,088	$ —	$ —	$ 1,128,490,088
Industrial and Miscellaneous	—	44,373,152	1	—	44,373,153
Total Bonds	$ —	$ 1,172,863,240	$ 1	$ —	$ 1,172,863,241
Common Stocks					
Industrial and Miscellaneous	$ 949,581,605	$ 197,135,395	$ 458,583,069	$ —	$ 1,605,300,069
Total Common Stocks	$ 949,581,605	$ 197,135,395	$ 458,583,069	$ —	$ 1,605,300,069
Total Preferred Stocks	$ 8,705,618	$ 700,197,266	$ 64,315,070	$ —	$ 773,217,954
Derivatives:					
Foreign exchange contracts	$ —	$ 770,011,941	$ —	$ —	$ 770,011,941
Total Derivatives	$ —	$ 770,011,941	$ —	$ —	$ 770,011,941
Separate Account Assets, Net	$ 17,585,624,901	$ 222,386,367	$ 25,443,933,263	$908,715,718	$ 44,160,660,249
Total assets at fair value/NAV	$ 18,543,912,124	$ 3,062,594,209	$ 25,966,831,403	$908,715,718	$ 48,482,053,454
Liabilities at fair value:					
Derivatives					
Interest Rate Contracts	$ —	$ 8,584,872	$ —	$ —	$ 8,584,872
Foreign exchange contracts	—	42,979,247	—	—	42,979,247
Credit default swaps	—	51,667	—	—	51,667
Total liabilities at fair value	$ —	$ 51,615,786	$ —	$ —	$ 51,615,786

(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 September 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 09/30/2023
Bonds	$ —	$ 9.9	a $ (3.7)	$ (8.5)	$ 2.3	$ —	$ —	$ —	$ —	$ —
Common Stock	511.2	—	—	—	(4.2)	2,276.5	—	(2,324.9)	—	458.6
Preferred Stock	65.5	—	—	2.1	8.8	—	—	(12.1)	—	64.3
Separate Account	28,460.3	—	—	55.9	(3,228.5)	(385.5)	—	—	541.7	25,443.9
Total	$29,037.0	$ 9.9	$ (3.7)	$ 49.5	$ (3,221.6)	$ 1,891.0	$ —	$(2,337.0)	$ 541.7	$ 25,966.8

(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 September 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	$170,389,145,359	$197,406,979,788	$ —	$168,187,042,000	$ 2,202,103,359	$ —	$ —
Common Stock	1,605,300,069	1,605,300,069	949,581,605	197,135,395	458,583,069	—	—
Preferred Stock	951,598,770	961,839,804	8,705,618	801,929,819	140,963,333	—	—
Mortgage Loans	36,233,771,163	41,077,961,723	—	—	36,233,771,163	—	—
Derivatives	909,820,767	1,874,463,803	—	100,714,132	809,106,635	—	—
Other invested assets	225,356,328	221,938,544	—	225,356,328	—	—	—
Contract Loans	546,229,106	546,229,106	—	—	546,229,106	—	—
Separate Accounts	46,886,673,285	47,154,205,515	17,608,116,254	2,925,908,050	25,443,933,263	908,715,718	—
Cash, Cash Equivalents and Short Term Investments	1,325,194,603	1,324,106,106	858,893,046	416,182,528	50,119,028	—	—
Total	$259,073,089,450	$292,173,024,458	$19,425,296,523	$172,854,268,252	$65,884,808,956	$908,715,718	$ —

Liabilities:	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 7,384,667,590	$ 7,384,667,590	$ —	$ —	$ 7,384,667,590	$ —	$ —
Separate Accounts	46,804,491,239	46,804,491,239	—	—	46,804,491,239	—	—
Derivatives	57,031,558	111,815,788	—	63,377,540	(6,345,982)*	—	—
Total	$ 54,246,190,387	$ 54,300,974,617	$ —	$ 63,377,540	$54,182,812,847	$ —	$ —

*Positive market value is associated with derivative liabilities that are booked at cost. The holdings in the liabilities are traded at a discount.

D. Not applicable.

E. See 20.A.

21. Other Items

No material change

22. Events Subsequent

Subsequent events have been considered through November 10, 2023 for the statutory statement issued on November 10, 2023. No subsequent events were noted.

23. Reinsurance

No material change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of September 30, 2023 were $875. As of September 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

NOTES TO FINANCIAL STATEMENTS

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, however, the Company provides mortality, expense, and liquidity guarantees to TIAA Real Estate Account ("REA") and is compensated for these guarantees. The Company guarantees that once REA participants begin receiving lifetime annuity income benefits, monthly payments will never be reduced as a result of adverse mortality experience. The Company also guarantees that expense charges to REA participants will never rise above the maximum amount stipulated in the contract. The Company provides REA with a liquidity guarantee to ensure it has funds available to meet participant transfer or cash withdrawal requests. If REA cannot fund participant requests, the Company's general account will fund them by purchasing Accumulation Units in REA. The Company guarantees that participants will be able to redeem their Accumulation Units at the then current daily Accumulation Unit Value.

Pursuant to the liquidity guarantee obligation, TIAA General Account owned $190 million and 374,269 accumulation units issued by the TIAA Real Estate Account as of September 30, 2023. The Company has purchased an additional $164 million and approximately 325,205 accumulation units during October 2023.

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-CREF Individual & Institutional Services, LLC	New York, NY				YES
Nuveen Securities, LLC	Chicago, Illinois				YES
TIAA Trust, N.A.	Charlote, NC		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 $320,432,000; State Deposits: $16,010,308; Pledged as collateral to FHLB (including assets backing funding agreements): $7,768,929,092; Forward Loan Purchase Agreements: $10,000,000;Fair value of derivative collateral: $2,192,237,445 .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....$..... 11,085,123,773

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	$	$ 154,649,238
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 2,934,916,469	$ 980,546,022
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 24,549,621,563	$ 27,717,953,856
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 27,484,538,032	$ 28,853,149,115
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. ..... $ 679,297,894

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 679,297,894

16.3 Total payable for securities lending reported on the liability page. ..... $ 679,297,894

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 September 30, 2023, there were 263 bond instruments & 9 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. 190 instruments are pending submission to the Securities Valuation Office (SVO) and 82 instruments are pending submission to CUSIP Global Services. Exceptions totaled $5,800,689,718 or 2.60% 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	$ 4,058,517,167
1.13 Commercial Mortgages	$ 36,649,946,732
1.14 Total Mortgages in Good Standing	$ 40,708,463,900
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	$ 16,053,744
1.33 Commercial Mortgages	$ 350,043,567
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 366,097,311
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$ 3,400,514
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 3,400,514
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 41,077,961,725
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

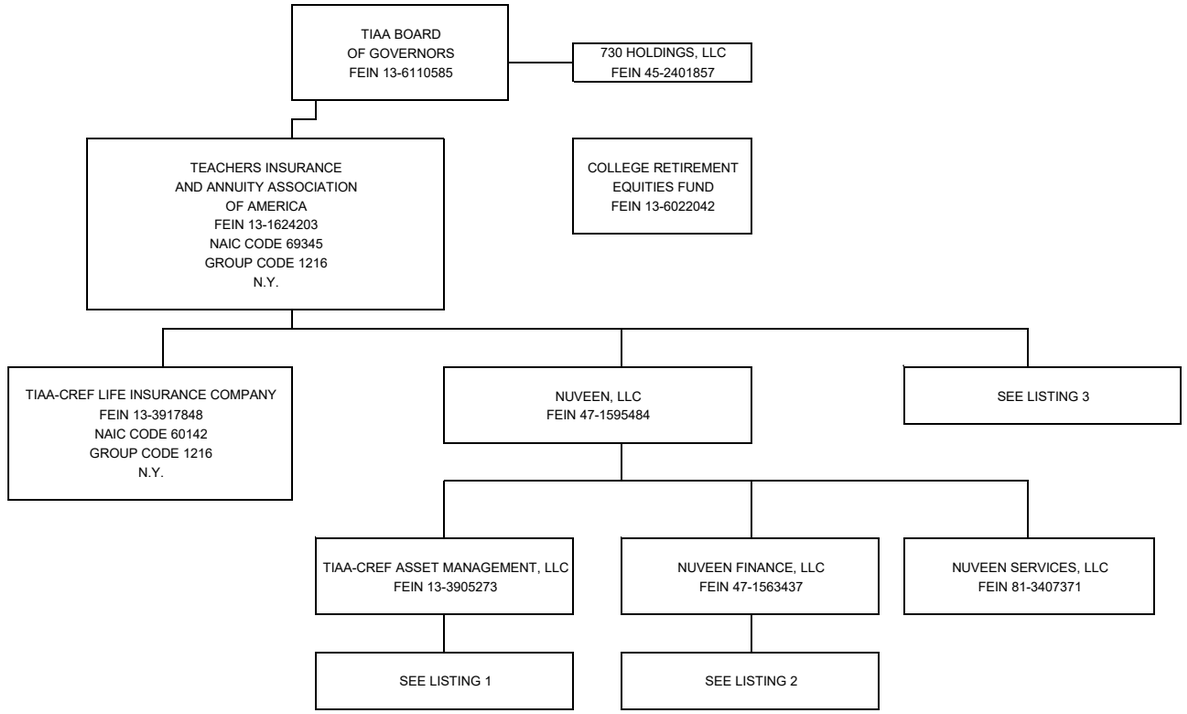
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,469,365	100,678,592	94,932		102,242,889	1,223,984
2. Alaska	AK	L	169,367	8,756,217	9,297		8,934,881	146,989
3. Arizona	AZ	L	1,303,599	166,616,360	125,208		168,045,167	6,160,789
4. Arkansas	AR	L	878,319	71,068,106	47,156		71,993,582	1,053,087
5. California	CA	L	7,689,544	555,704,068	430,405		563,824,017	21,994,857
6. Colorado	CO	L	1,761,665	208,072,971	33,866		209,868,502	4,056,401
7. Connecticut	CT	L	2,518,516	303,152,810	139,511		305,810,836	5,062,667
8. Delaware	DE	L	509,801	31,250,694	27,718		31,788,213	730,757
9. District of Columbia	DC	L	503,188	147,220,469	71,686		147,795,342	608,739
10. Florida	FL	L	4,466,768	315,899,047	549,412		320,915,227	16,420,468
11. Georgia	GA	L	1,896,892	213,991,325	65,194		215,953,412	5,999,647
12. Hawaii	HI	L	489,512	26,631,084	92,259		27,212,855	1,035,665
13. Idaho	ID	L	314,054	29,331,846	20,813		29,666,713	3,795,888
14. Illinois	IL	L	4,239,274	381,001,616	454,606		385,695,495	6,072,408
15. Indiana	IN	L	1,979,669	99,614,857	145,569		101,740,095	1,785,420
16. Iowa	IA	L	1,488,050	221,024,173	135,465		222,647,689	2,598,090
17. Kansas	KS	L	712,764	73,904,113	75,545		74,692,422	786,866
18. Kentucky	KY	L	1,380,385	105,131,860	98,033		106,610,278	2,630,495
19. Louisiana	LA	L	887,426	53,139,786	38,823		54,066,035	1,471,303
20. Maine	ME	L	814,304	44,290,755	73,072		45,178,131	2,022,011
21. Maryland	MD	L	4,254,769	298,338,454	174,772		302,767,996	4,899,044
22. Massachusetts	MA	L	6,202,981	475,225,307	411,655		481,839,943	15,546,001
23. Michigan	MI	L	3,622,417	674,775,749	369,850		678,768,015	7,242,407
24. Minnesota	MN	L	1,015,588	421,843,968	64,505		422,924,061	3,674,383
25. Mississippi	MS	L	254,307	17,904,275	21,609		18,180,191	1,240,698
26. Missouri	MO	L	1,564,682	140,543,120	173,757		142,281,560	8,358,332
27. Montana	MT	L	267,648	15,614,204	7,264		15,889,116	354,365
28. Nebraska	NE	L	697,952	61,684,104	34,961		62,417,017	381,524
29. Nevada	NV	L	317,254	60,020,526	34,662		60,372,441	2,345,081
30. New Hampshire	NH	L	1,167,082	53,552,538	64,766		54,784,386	1,779,503
31. New Jersey	NJ	L	7,248,916	709,991,591	598,739		717,839,246	13,387,740
32. New Mexico	NM	L	483,768	38,786,866	72,181		39,342,816	1,609,467
33. New York	NY	L	16,357,854	2,489,291,248	1,160,635		2,506,809,737	25,801,504
34. North Carolina	NC	L	3,491,820	275,066,211	97,622		278,655,653	3,190,779
35. North Dakota	ND	L	218,525	23,720,158	30,251		23,968,934	12,531
36. Ohio	OH	L	2,648,898	325,014,060	211,107		327,874,065	6,247,320
37. Oklahoma	OK	L	729,692	41,206,101	51,799		41,987,591	3,433,645
38. Oregon	OR	L	972,257	83,497,634	77,823		84,547,714	3,618,706
39. Pennsylvania	PA	L	7,932,545	791,836,947	726,931		800,496,423	17,105,246
40. Rhode Island	RI	L	793,389	79,068,189	19,404		79,880,982	743,260
41. South Carolina	SC	L	1,236,774	74,337,426	16,115		75,590,315	1,447,269
42. South Dakota	SD	L	189,122	5,295,997	7,550		5,492,669	508,783
43. Tennessee	TN	L	2,150,473	101,313,281	174,478		103,638,233	2,594,716
44. Texas	TX	L	3,825,407	334,537,771	130,737		338,493,915	7,276,659
45. Utah	UT	L	751,880	135,281,982	67,038		136,100,901	2,233,520
46. Vermont	VT	L	755,407	61,448,876	95,559		62,299,842	1,560,436
47. Virginia	VA	L	3,769,324	261,027,835	371,640		265,168,799	8,055,571
48. Washington	WA	L	1,966,433	217,884,641	206,742		220,057,816	11,786,766
49. West Virginia	WV	L	628,555	229,814,471	146,771		230,589,797	2,439,616
50. Wisconsin	WI	L	1,217,266	84,965,083	22,070		86,204,419	2,004,896
51. Wyoming	WY	L	155,917	17,965,245	7,680		18,128,842	706,103
52. American Samoa	AS	N						
53. Guam	GU	N		52,183			52,183	
54. Puerto Rico	PR	L	51,556	8,616,156			8,667,712	3,719,790
55. U.S. Virgin Islands	VI	L	9,616	749,340			758,956	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N		1,879,302			1,879,302	816,661
58. Aggregate Other Aliens	OT	XXX	19,554	6,525,845			6,545,399	1,421,119
59. Subtotal		XXX	112,442,091	11,775,157,431	8,379,245		11,895,978,767	253,199,972
90. Reporting entity contributions for employee benefits plans		XXX		18,604,971			18,604,971	
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	7,605,746				7,605,746	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	120,047,837	11,793,762,402	8,379,245		11,922,189,484	253,199,972
96. Plus Reinsurance Assumed		XXX						
97 Totals (All Business)		XXX	120,047,837	11,793,762,402	8,379,245		11,922,189,484	253,199,972
98. Less Reinsurance Ceded		XXX	38,822		8,377,638		8,416,461	
99. Totals (All Business) less Reinsurance Ceded		XXX	120,009,015	11,793,762,402	1,607		11,913,773,023	253,199,972
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	19,554	6,525,845			6,545,399	1,421,119
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	19,554	6,525,845			6,545,399	1,421,119
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.

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



STATEMENT AS OF SEPTEMBER 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	
Churchill DLC Advisor 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	
PACEWell 10 LLC	93-3609614	SUBSIDIARY	
NGC P 1 LLC	93-3532558	SUBSIDIARY	
NGC TT 1 LLC	92-0315265	SUBSIDIARY	
PACE Financial Servicing LLC	46-4998151	SUBSIDIARY	
Nuveen CPACE Lending GP LLC	93-1847737	SUBSIDIARY	
Nuveen EIC Administration LLC	93-1778449	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Global Farmland Fund GP, LLC	84-1819349	SUBSIDIARY	
Nuveen Global Farmland Fund Lux GP S.à r.l.	98-1638974	SUBSIDIARY	
Nuveen Global Impact Fund GP, LLC	84-5180164	SUBSIDIARY	
Nuveen Global Impact Fund Lux GP S.à r.l.		SUBSIDIARY	
Nuveen International Holdings LLC	26-2719001	SUBSIDIARY	
Nuveen Canada Company		SUBSIDIARY	
Nuveen Japan Co., 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 AM LLC		SUBSIDIARY	
Arcmont Asset Management France SAS		SUBSIDIARY	
Arcmont Asset Management Germany Gmbh		SUBSIDIARY	
Arcmont Asset Management Ltd.		SUBSIDIARY	
Private Debt Carried Interest General Partner II S.a.r.l.		SUBSIDIARY	
CAM HR Holdco LLC		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 Co-Investment Partners II (Lux) GP S.a.r.l.		SUBSIDIARY	
Churchill Co-Investment Partners II (US) GP, LLC	47-3156644	SUBSIDIARY	
Churchill Feeder Fund GP II S.a.r.l.		SUBSIDIARY	
Churchill Fund GP II LLC	83-1177850	SUBSIDIARY	
Churchill Fund GP II Sarl	98-1449979	SUBSIDIARY	
Churchill Fund V GP LLC		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 Lux GP, S.a r.l.		SUBSIDIARY	
Churchill MMSLF Special GP LLC	85-3272173	SUBSIDIARY	
Churchill Secondary Partners GP, LLC		SUBSIDIARY	
Churchill Special Member LLC	82-0735838	SUBSIDIARY	
Churchill Warehouse LLC	82-3784145	SUBSIDIARY	
CMIC Funding GP LLC	87-2329839	SUBSIDIARY	
Churchill BDC 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	
Omni New York LLC	20-1149846	SUBSIDIARY	
Paths Construction LLC	92-2846553	SUBSIDIARY	
Paths Development LLC	92-2847109	SUBSIDIARY	
Paths Management Services LLC	92-0783544	SUBSIDIARY	
Paths RMS LLC	92-2847517	SUBSIDIARY	
Reliant Safety LLC	92-2886561	SUBSIDIARY	
Nuveen Development Management Services LLC	84-2502695	SUBSIDIARY	
Nuveen Industrial Development Management Services LLC	93-2780998	SUBSIDIARY	
Nuveen Global Investments LLC	26-2748598	SUBSIDIARY	
Nuveen GP Holding Company LLC	82-2986445	SUBSIDIARY	
NRE US Strategic Self-Storage Fund GP Holdco LLC	93-2717106	SUBSIDIARY	
NRE US Strategic Self-Storage Fund GP LLC	93-2717285	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%

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

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	
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	

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 SEPTEMBER 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 Digital Infra LLC	93-3668565	SUBSIDIARY	
730 Fiber, LLC		SUBSIDIARY	
Arcadian Infracom 1, LLC	85-2250697	SUBSIDIARY	
730 Lighting, LLC	92-0957956	SUBSIDIARY	
Freeway Lighting Partners Holding Company, LLC		SUBSIDIARY	
Freeway Lighting Partners, LLC		SUBSIDIARY	
730 Power Development, LLC	47-2616735	SUBSIDIARY	
730 Carroll, LLC	47-2622825	SUBSIDIARY	
730 Cricket, LLC		SUBSIDIARY	
730 Rail LLC		SUBSIDIARY	
730 Cthrail LLC		SUBSIDIARY	
Cathcart Rail Holdco, 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	
Foley Butte, LLC		SUBSIDIARY	
Red River Pine, LLC		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	
Ceres Agricultural Properties, LLC	56-2672630	SUBSIDIARY	
Ceres FFI LLC	93-3033108	SUBSIDIARY	
Premiere Agricultural Properties, LLC	37-1555322	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(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	
Tricahue Farms SpA		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II, L.P.	85-4120472	SUBSIDIARY	
Churchill Middle Market CLO IV Ltd.	98-1402136	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
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	
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	
EverBank Financial Corp.	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	
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	
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	

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 Agricolas 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	
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	
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 European Core Renewable Infrastructure Fund SCA SICAV-RAIF		SUBSIDIARY	
Nuveen Global Impact Fund LP	84-5180286	SUBSIDIARY	
Nuveen High Yield Municipal Opportunitites Fund LP	83-4357309	SUBSIDIARY	
Nuveen Municipal Opportunities Fund LP	83-4341275	SUBSIDIARY	
Nuveen Real Estate U.S. Impact Housing Fund LP	88-1470999	SUBSIDIARY	
Nuveen Real Estate U.S. Impact Housing Fund Holdings LP	93-2601876	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 Tressa GP LLC	92-3365983	SUBSIDIARY	
USIHF Tressa LP LLC	92-3365006	SUBSIDIARY	
USIHF GP NY Holdco LLC	92-1460099	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 SEPTEMBER 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 AcquCo 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	
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	
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	

COMPANY	FEIN	RELATIONSHIP	
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	
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 Asset Trust 6		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	
Nordsjællandshusene 2 ApS		SUBSIDIARY	
Nordsjællandshusene 3 ApS		SUBSIDIARY	
T-C Europe LuxCo 1 S.a.r.l		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	

(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%).

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

LISTING 3 (CONTINUED):

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 Eskilstuna AB		SUBSIDIARY
24Storage Property Export Kommanditbolag		SUBSIDIARY
24Storage Property Farsta AB		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 Åby 1 AB		SUBSIDIARY
Green S Andelar AB		SUBSIDIARY
Green S Blixtljuset 15 AB		SUBSIDIARY
Green S Bygg AB		SUBSIDIARY
Green S Domherren 5 AB		SUBSIDIARY
Green S Ekfatet 4 AB		SUBSIDIARY
Green S Förgasaren 5 AB		SUBSIDIARY
Green S Huvudsta 3 29 AB		SUBSIDIARY
Green S Insekten KB		SUBSIDIARY
Green S Kopparen 3 AB		SUBSIDIARY
Green S Nicklet 2 AB		SUBSIDIARY
Green S Ny 20 AB		SUBSIDIARY
Green S Pelargonian 8 AB		SUBSIDIARY
Green S Portfölj 1 AB		SUBSIDIARY
Green S Portfölj 2 AB		SUBSIDIARY
Green S Rasten 2 AB		SUBSIDIARY
Green S Skälby 2 14 AB		SUBSIDIARY
Green S Sminkören 1 AB		SUBSIDIARY
Green S Söderbymalm 7 14 AB		SUBSIDIARY
Green S Solna Hagalund AB		SUBSIDIARY
Green S Sundbyberg Tule AB		SUBSIDIARY
Green S Testaren 3 AB		SUBSIDIARY
Green S Vargen 12 AB		SUBSIDIARY
Green S Vargen 13 AB		SUBSIDIARY
Green S Veden 103 AB		SUBSIDIARY
Green S Vreten 12 KB		SUBSIDIARY
Green Storage AB		SUBSIDIARY
T-C Storage BidCo AB		SUBSIDIARY
TC-Norway AS		SUBSIDIARY
Billitveien 6 AS		SUBSIDIARY
Lonningsflaten 22 Eiendom AS		SUBSIDIARY
Skedsmo Logistikk AS		SUBSIDIARY

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	

(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

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

LISTING 3 (CONTINUED):

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 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	

COMPANY	FEIN	RELATIONSHIP	
TGA GP Holdco Parent LLC	92-0783347	SUBSIDIARY	
Mill Plain Properties, LLC	20-1889464	SUBSIDIARY	
Omni Subnote, LLC	86-1818790	SUBSIDIARY	
Omni TEM, LLC	85-4308136	SUBSIDIARY	
ONY Funding, LLC	85-3796114	SUBSIDIARY	
TGA GP Holdco LLC	88-4207931	SUBSIDIARY	
Clay Arsenal Apartments Developers, LLC	85-2886948	SUBSIDIARY	
New OMP Parkside Developer LLC	92-3870148	SUBSIDIARY	
New OMP Woodland Springs LLC	92-3870428	SUBSIDIARY	
New Woodland Springs Developers LLC	92-3889182	SUBSIDIARY	
OMA Kawaida Towers LLC		SUBSIDIARY	
Kawaida Towers Developers, LLC	88-1664419	SUBSIDIARY	
Omni America LLC	16-1752231	SUBSIDIARY	
Omni Bayfront Jersey City LLC	85-1963810	SUBSIDIARY	
Omni Bayfront Jersey City II LLC	92-3556369	SUBSIDIARY	
Omni WTC, LLC	85-4282616	SUBSIDIARY	
ONY Acceptance, LLC	85-4233911	SUBSIDIARY	(33)
ONY Admiral Halsey, LLC	20-5899799	SUBSIDIARY	
Admiral Halsey Developers, LLC	20-5901150	SUBSIDIARY	
ONY Baisley, LLC	80-0161362	SUBSIDIARY	
Baisley Developers, LLC	80-0161368	SUBSIDIARY	
ONY Barbara Jordan I, LLC	81-1609431	SUBSIDIARY	
Barbara Jordan I Developers, LLC	81-1609708	SUBSIDIARY	
ONY Bedell, LLC	26-4595075	SUBSIDIARY	
Bedell Terrace Developers, LLC	26-4595148	SUBSIDIARY	
ONY Carver Hall, LLC	47-2052027	SUBSIDIARY	
Carver Hall Developers, LLC	47-2047789	SUBSIDIARY	
ONY Elizabeth Crossings, LLC	02-0772539	SUBSIDIARY	
Elizabeth Crossings Developers, LLC	03-0585654	SUBSIDIARY	
ONY Florence Apartments, LLC	26-2696384	SUBSIDIARY	
Florence Apartments Developers, LLC	26-2696576	SUBSIDIARY	
ONY Forestvale Apartments, LLC	26-2696040	SUBSIDIARY	
Forestvale Apartments Developers, LLC	26-2696506	SUBSIDIARY	
ONY Garden Spires, LLC	46-4544899	SUBSIDIARY	
Garden Spires Developers, LLC	46-4519517	SUBSIDIARY	
ONY Grote Street, LLC	27-2308555	SUBSIDIARY	
Grote Street Developers, LLC	27-2308863	SUBSIDIARY	
ONY Harborview Towers, LLC	27-0616100	SUBSIDIARY	
Harborview Towers Developers, LLC	27-0619638	SUBSIDIARY	
ONY Newport Gardens Apartments, LLC	81-1559738	SUBSIDIARY	
Newport Gardens Apartments Developers, LLC	81-1559908	SUBSIDIARY	
ONY OLR LBCE, LLC	27-3126921	SUBSIDIARY	
OLR LBCE Developers, LLC	27-3127095	SUBSIDIARY	
ONY OLR MM, LLC	27-3126431	SUBSIDIARY	
OLR MM Developers, LLC	27-3126533	SUBSIDIARY	
ONY River Park Bronx Apartments, LLC	45-5178997	SUBSIDIARY	
River Park Bronx Apartments Developers, LLC	45-5179306	SUBSIDIARY	
ONY Spruce Spires, LLC	46-4628968	SUBSIDIARY	
Spruce Spires Developers, LLC	46-4528914	SUBSIDIARY	
ONY Sycamore Village, LLC	26-2603293	SUBSIDIARY	
Sycamore Village Developers, LLC	26-2696625	SUBSIDIARY	
ONY Twin Parks, LLC	27-2310290	SUBSIDIARY	
Twin Parks Developers, LLC	27-2310510	SUBSIDIARY	
ONY Wesley, LLC	26-3286670	SUBSIDIARY	
Wesley Developers, LLC	26-3287450	SUBSIDIARY	
ONY West Village, LLC	26-0517489	SUBSIDIARY	
West Village Developers, LLC	26-0517581	SUBSIDIARY	
ONY Whitney Young, LLC	20-5088014	SUBSIDIARY	
Whitney Young Developers, LLC	20-5087669	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TGA GP Holdco Parent LLC (continued)			
ONY Woodland Springs, LLC	47-1436537	SUBSIDIARY	
Woodland Springs Developers, LLC	47-1459393	SUBSIDIARY	
ONY Woodland Townhomes, LLC	47-5597060	SUBSIDIARY	
Woodland Townhomes Developers, LLC	47-5597102	SUBSIDIARY	
TGA DF WY Manor LLC	93-2848608	SUBSIDIARY	
TGA KT LP LLC	92-3528354	SUBSIDIARY	
Warrington Development Limited, LLC	87-3701483	SUBSIDIARY	
Warrington Development Partners Limited Partnership	87-3695550	SUBSIDIARY	
Warrington I Developers, LLC	87-3695790	SUBSIDIARY	
TGA GP NY Holdco LLC	88-4400855	SUBSIDIARY	
Archer Green Apartments Developers, LLC	81-4697547	SUBSIDIARY	
Archer Green MI Associates, LLC	82-2001335	SUBSIDIARY	
Archer Green Apartments Opportunity Fund, LLC	83-0748459	SUBSIDIARY	
Archer Green Moderate, LLC	82-5443615	SUBSIDIARY	
ONY Acceptance, LLC	85-4233911	SUBSIDIARY	(33)
ONY Betty Shabazz, LLC	27-0936457	SUBSIDIARY	
Betty Shabazz Developers, LLC	27-0937093	SUBSIDIARY	
ONY DCA 1, LLC	45-2704113	SUBSIDIARY	
DCA 1 Developers, LLC	45-2702128	SUBSIDIARY	
ONY Good Neighbor, LLC	27-3223641	SUBSIDIARY	
Good Neighbor Developers, LLC	27-3223796	SUBSIDIARY	
ONY Hunts Point, LLC	47-3122905	SUBSIDIARY	
Hunts Point Developers, LLC	47-3122662	SUBSIDIARY	
ONY Longwood Residences, LLC	46-1853725	SUBSIDIARY	
Longwood Residences Developers, LLC	46-1840708	SUBSIDIARY	
ONY Maria Lopez, LLC	80-0161324	SUBSIDIARY	
Maria Lopez Developers, LLC	80-0161335	SUBSIDIARY	
ONY Medgar Evers, LLC	27-0935733	SUBSIDIARY	
Medgar Evers Developers, LLC	27-0935981	SUBSIDIARY	
ONY Morris Avenue Apartments, LLC	45-5541057	SUBSIDIARY	
Morris Avenue Apartments Developers, LLC	45-5549281	SUBSIDIARY	
ONY Morris II Apartments, LLC	47-5325109	SUBSIDIARY	
ONY OLR ECW, LLC	27-3126017	SUBSIDIARY	
OLR ECW Developers, LLC	27-3126205	SUBSIDIARY	
ONY Plaza, LLC	20-5920876	SUBSIDIARY	
Plaza Developers, LLC	20-5921025	SUBSIDIARY	
ONY Southern Blvd I, LLC	45-3516982	SUBSIDIARY	
Southern Blvd I Developers, LLC	45-3517087	SUBSIDIARY	
TGA AG Manager LLC	92-3513586	SUBSIDIARY	
Archer Green Retail LLC		SUBSIDIARY	
TGA GP Union Investor LLC	93-3033005	SUBSIDIARY	
TGA LP Union Investor LLC	93-3018714	SUBSIDIARY	
TGA GP TX HoldCo	92-2862920	SUBSIDIARY	
Belle Oaks Apartments Developers, LLC	88-1104247	SUBSIDIARY	
Belle Oaks Developers LLC	93-3006227	SUBSIDIARY	
Bradford Apartments Developers, LLC	88-0822913	SUBSIDIARY	
Chip Townhouses Developers, LLC	88-0901220	SUBSIDIARY	
Edenwood Apartments Developers, LLC	88-0822771	SUBSIDIARY	
Omni Portfolio II LLC	88-0709319	SUBSIDIARY	
Bradford Apartments, L.P.	88-0857294	SUBSIDIARY	
Chip Townhouses, L.P.	88-0901067	SUBSIDIARY	
Edenwood Apartments, L.P.	88-0857235	SUBSIDIARY	
Skyline Terrace Apartments, L.P.	88-0937437	SUBSIDIARY	
Skyline Terrace Apartments Developers, LLC	88-0938872	SUBSIDIARY	
TGA DF Baytown LLC	93-2848346	SUBSIDIARY	
TGA DF Belle Oaks Apts LLC	93-3017590	SUBSIDIARY	
TGA DF Bradford Apts LLC	93-2789390	SUBSIDIARY	
TGA DF Chip Townhouses LLC	93-3017887	SUBSIDIARY	
TGA DF Edenwood Apts LLC	93-2803479	SUBSIDIARY	
TGA DF Skyline Terrace Apartments LLC	93-3018196	SUBSIDIARY	
Village at Baytown Developers, LLC	88-2613798	SUBSIDIARY	
Village Lane Developers LLC	93-2848078	SUBSIDIARY	

(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%.

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

STATEMENT AS OF SEPTEMBER 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	(34)
TGA Maryland Farms Holdings LLC	84-4773958	SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY	(35)
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	(34)
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	(36)
Eagle Austria Holdings S.à r.l.		SUBSIDIARY	
VIE Student House A GmbH & Co KG		SUBSIDIARY	(36)
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	
European Value Add Minority Invest S.à r.l .		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	93-2519414	SUBSIDIARY
TGA HP Specialty Shops Venture LLC	92-2619099	SUBSIDIARY
TGA HP Specialty Shops Owner LLC	92-2659927	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.

(34) 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.

(35) 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.

(36) 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 SEPTEMBER 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 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 GBS Holding LLC	81-1241294	SUBSIDIARY	
TIAA GBS Singapore Holding Company Pte. Ltd.		SUBSIDIARY	
TIAA Global Capabilities 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	(37)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(38)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(39)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(38)
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	(37)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(39)
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 Global Timberlands, LLC	85-4309290	SUBSIDIARY	
Apical Reforestadora S.A.		SUBSIDIARY	
Quercus Panama, LLC		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.

(37) 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.

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

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

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

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
TGA Montgomery Promenade Investor Member LLC		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 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. Cities Workplace Fund LP	38-4104483	SUBSIDIARY
U.S. Cities Workplace 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 (35)
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. 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

(35) 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			Churchill DLC Advisor 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		

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 *
			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		
			93-3609614				PACEWell 10 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			93-3532558				NGC P 1 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		
			93-1778449				Nuveen EIC Administration 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		

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 *
			47-4557075	4887580			Greenwood Resources Forest Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors		
			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 AM LLC	DE	DS	Arcmont Asset Management Holdco Ltd.	Ownership	100.000	TIAA Board of Governors		
							Arcmont Asset Management France SAS	FRA	DS	Arcmont Asset Management Holdco Ltd.	Ownership	100.000	TIAA Board of Governors		
							Arcmont Asset Management Germany Gmbh	DEU	DS	Arcmont Asset Management Holdco Ltd.	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		
							Private Debt Carried Interest General Partner II S.a.r.l.	LUX	DS	Arcmont Asset Management Holdco Ltd.	Ownership	100.000	TIAA Board of Governors		
							CAM HR Holdco LLC	DE	DS	Nuveen Private Capital LLC	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		

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				5720219			Churchill Co-Investment Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
							Churchill Co-Investment Partners II (Lux) GP S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			47-3156644				Churchill Co-Investment Partners II (US) 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		
							Churchill Fund V GP LLC	DE	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		
				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		
							Churchill Lux GP, S.a r.l.	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			Churchill BDC 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		
			20-1149846				Omni New York LLC	NY	DS	Omni Holding Company 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 LLC	DE	DS	Omni Holding Company 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		
			93-2780998				Nuveen Industrial Development Management Services LLC	DE	DS	Nuveen Development Management Services 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		
			93-2717106				NRE US Strategic Self-Storage Fund GP Holdco LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			93-2717285				NRE US Strategic Self-Storage Fund GP LLC	DE	DS	NRE US Strategic Self-Storage Fund GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			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		

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			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		
			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		
			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		

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			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		
				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		
				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		

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				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		
			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		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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		
			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		
			93-3668565				730 Digital Infra LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	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		
							Freeway Lighting Partners Holding Company, LLC	DE	DS	730 Lighting, LLC	Ownership	100.000	TIAA Board of Governors		
							Freeway Lighting Partners, LLC	DE	DS	Freeway Lighting Partners Holding Company, LLC	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		
							Cathcart Rail Holdco, LLC	DE	DS	730 Cthrail LLC	Ownership	68.250	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		

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				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		
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	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		1400
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Governors		1400
			13-4040842	4601722			TIAA Timberlands I, 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		1300
			13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							Foley Butte, LLC	DE	DS	TIAA Timberlands II, LLC	Ownership	100.000	TIAA Board of Governors		
							Red River Pine, LLC	DE	DS	TIAA Timberlands II, LLC	Ownership	100.000	TIAA Board of Governors		
			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		
				4313100			Polar Star Canadian Oil and Gas Holding, ULC	CAN	DS	Canadian Infrastructure Investments, 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		
			93-3033108				Ceres FFI LLC	DE	DS	Ceres Agricultural Properties, LLC	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		

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							Tricahue Farms SpA	CHL	DS	Ceres Agricultural Properties, 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		
			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		
			90-0615674	3838857	1502749		EverBank Financial Corp.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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			37-1718179	5279511			Everbank Funding, LLC	DE	DS	EverBank Financial Corp.	Ownership	100.000	TIAA Board of Governors		
			59-3531592	2735146			TIAA, FSB	US	DS	EverBank Financial Corp.	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		
				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		
			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
				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

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 *
				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		
				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		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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		
			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		

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			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		
							Nuveen European Core Renewable Infrastructure Fund SCA SICAV-RAIF	LUX	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		
			93-2601876				Nuveen Real Estate U.S. Impact Housing Fund Holdings LP	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund LP	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 Holdings 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		
			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		
			92-3365983	5860432			USIHF Tressa GP LLC	DE	DS	USIHF GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			92-3365006	5860227			USIHF Tressa LP LLC	DE	DS	USIHF GP Holdco 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		
			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		

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 *
			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		
			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		

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				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		
							TGA PBSA Asset Trust 6	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		
				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		
				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 Eskilstuna AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Export Kommanditbolag	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							24Storage Property Farsta AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		

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							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 Åby 1 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 Domherren 5 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 Förgasaren 5 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 Insekten KB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Kopparen 3 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Nicklet 2 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 Pelargonian 8 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 Skälby 2 14 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Sminkören 1 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 Solna Hagalund AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Sundbyberg Tule AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Testaren 3 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Vargen 12 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Vargen 13 AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							Green S Veden 103 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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							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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				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			Wroclaw Fabryczna 22 sp. z o.o.	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5654622			Wroclaw Prusa 9 sp. z o.o.	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							European Value Add Minority Invest S.à r.l .	LUX	DS	TGA European RE Holdings I, LLC	Ownership	50.500	TIAA Board of Governors		
				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		

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							Sustainable Living II GP S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors		
				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		
			20-1889464				Mill Plain Properties, LLC	NY	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			86-1818790				Omni Subnote, LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			85-4308136				Omni TEM, LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			85-3796114				ONY Funding, LLC	DE	DS	TGA GP Holdco Parent LLC	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		
			85-2886948				Clay Arsenal Apartments Developers, LLC	CT	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			92-3870148				New OMP Parkside Developer LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			92-3870428				New OMP Woodland Springs LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			92-3889182				New Woodland Springs Developers LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
							OMA Kawaida Towers LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		

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			88-1664419				Kawaida Towers Developers, LLC	NJ	DS	OMA Kawaida Towers LLC	Ownership	81.000	TIAA Board of Governors		
			16-1752231				Omni America LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			85-1963810				Omni Bayfront Jersey City LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			92-3556369				Omni Bayfront Jersey City II LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			85-4282616				Omni WTC, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			85-4233911				ONY Acceptance, LLC	DE	DS	TGA GP Holdco LLC	Ownership	67.500	TIAA Board of Governors		3500
			20-5899799				ONY Admiral Halsey, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			20-5901150				Admiral Halsey Developers, LLC	NY	DS	ONY Admiral Halsey, LLC	Ownership	100.000	TIAA Board of Governors		
			80-0161362				ONY Baisley, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			80-0161368				Baisley Developers, LLC	NY	DS	ONY Baisley, LLC	Ownership	100.000	TIAA Board of Governors		
			81-1609431				ONY Barbara Jordan I, LLC	RI	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			81-1609708				Barbara Jordan I Developers, LLC	RI	DS	ONY Barbara Jordan I, LLC	Ownership	100.000	TIAA Board of Governors		
			26-4595075				ONY Bedell, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			26-4595148				Bedell Terrace Developers, LLC	NY	DS	ONY Bedell, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2052027				ONY Carver Hall, LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			47-2047789				Carver Hall Developers, LLC	NJ	DS	ONY Carver Hall, LLC	Ownership	100.000	TIAA Board of Governors		
			02-0772539				ONY Elizabeth Crossings, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			03-0585654				Elizabeth Crossings Developers, LLC	NY	DS	ONY Elizabeth Crossings, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2696384				ONY Florence Apartments, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			26-2696576				Florence Apartments Developers, LLC	NY	DS	ONY Florence Apartments, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2696040				ONY Forestvale Apartments, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			26-2696506				Forestvale Apartments Developers, LLC	NY	DS	ONY Forestvale Apartments, LLC	Ownership	100.000	TIAA Board of Governors		
			46-4544899				ONY Garden Spires, LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			46-4519517				Garden Spires Developers, LLC	NJ	DS	ONY Garden Spires, LLC	Ownership	100.000	TIAA Board of Governors		
			27-2308555				ONY Grote Street, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			27-2308863				Grote Street Developers, LLC	NY	DS	ONY Grote Street, LLC	Ownership	100.000	TIAA Board of Governors		
			27-0616100				ONY Harborview Towers, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			27-0619638				Harborview Towers Developers, LLC	NY	DS	ONY Harborview Towers, LLC	Ownership	100.000	TIAA Board of Governors		
			81-1559738				ONY Newport Gardens Apartments, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			81-1559908				Newport Gardens Apartments Developers, LLC	NY	DS	ONY Newport Gardens Apartments, LLC	Ownership	100.000	TIAA Board of Governors		
			27-3126921				ONY OLR LBCE, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			27-3127095				OLR LBCE Developers, LLC	NY	DS	ONY OLR LBCE, LLC	Ownership	100.000	TIAA Board of Governors		
			27-3126431				ONY OLR MM, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			27-3126533				OLR MM Developers, LLC	NY	DS	ONY OLR MM, LLC	Ownership	100.000	TIAA Board of Governors		
			45-5178997				ONY River Park Bronx Apartments, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			45-5179306				River Park Bronx Apartments Developers, LLC	NY	DS	ONY River Park Bronx Apartments, LLC	Ownership	100.000	TIAA Board of Governors		
			46-4628968				ONY Spruce Spires, LLC	NJ	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			46-4528914				Spruce Spires Developers, LLC	NJ	DS	ONY Spruce Spires, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2603293				ONY Sycamore Village, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			26-2696625				Sycamore Village Developers, LLC	NY	DS	ONY Sycamore Village, LLC	Ownership	100.000	TIAA Board of Governors		
			27-2310290				ONY Twin Parks, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			27-2310510				Twin Parks Developers, LLC	NY	DS	ONY Twin Parks, LLC	Ownership	100.000	TIAA Board of Governors		
			26-3286670				ONY Wesley, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			26-3287450				Wesley Developers, LLC	NY	DS	ONY Wesley, LLC	Ownership	100.000	TIAA Board of Governors		
			26-0517489				ONY West Village, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			26-0517581				West Village Developers, LLC	NY	DS	ONY West Village, LLC	Ownership	100.000	TIAA Board of Governors		
			20-5088014				ONY Whitney Young, LLC	NY	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			20-5087669				Whitney Young Developers, LLC	NY	DS	ONY Whitney Young, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1436537				ONY Woodland Springs, LLC	MD	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		

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			47-1459393				Woodland Springs Developers, LLC	MD	DS	ONY Woodland Springs, LLC	Ownership	100.000	TIAA Board of Governors		
			47-5597060				ONY Woodland Townhomes, LLC	MD	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			47-5597102				Woodland Townhomes Developers, LLC	MD	DS	ONY Woodland Townhomes, LLC	Ownership	100.000	TIAA Board of Governors		
			93-2848608				TGA DF WY Manor LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			92-3528354				TGA KT LP LLC	DE	DS	TGA GP Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			87-3701483				Warrington Development Limited, LLC	PA	DS	TGA GP Holdco LLC	Ownership	85.000	TIAA Board of Governors		
			87-3695550				Warrington Development Partners Limited Partnership	PA	DS	Warrington Development Limited, LLC	Ownership	99.999	TIAA Board of Governors		
			87-3695790				Warrington I Developers, LLC	PA	DS	TGA GP Holdco LLC	Ownership	85.000	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		
			81-4697547				Archer Green Apartments Developers, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	75.000	TIAA Board of Governors		
			82-2001335				Archer Green MI Associates, LLC	NY	DS	Archer Green Apartments Developers, LLC	Ownership	99.000	TIAA Board of Governors		
			83-0748459				Archer Green Apartments Opportunity Fund, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			82-5443615				Archer Green Moderate, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	75.000	TIAA Board of Governors		
			85-4233911				ONY Acceptance, LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	32.500	TIAA Board of Governors		3500
			27-0936457				ONY Betty Shabazz, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			27-0937093				Betty Shabazz Developers, LLC	NY	DS	ONY Betty Shabazz, LLC	Ownership	100.000	TIAA Board of Governors		
			45-2704113				ONY DCA 1, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			45-2702128				DCA 1 Developers, LLC	NY	DS	ONY DCA 1, LLC	Ownership	100.000	TIAA Board of Governors		
			27-3223641				ONY Good Neighbor, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			27-3223796				Good Neighbor Developers, LLC	NY	DS	ONY Good Neighbor, LLC	Ownership	100.000	TIAA Board of Governors		
			47-3122905				ONY Hunts Point, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			47-3122662				Hunts Point Developers, LLC	NY	DS	ONY Hunts Point, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1853725				ONY Longwood Residences, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			46-1840708				Longwood Residences Developers, LLC	NY	DS	ONY Longwood Residences, LLC	Ownership	100.000	TIAA Board of Governors		
			80-0161324				ONY Maria Lopez, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			80-0161335				Maria Lopez Developers, LLC	NY	DS	ONY Maria Lopez, LLC	Ownership	100.000	TIAA Board of Governors		
			27-0935733				ONY Medgar Evers, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			27-0935981				Medgar Evers Developers, LLC	NY	DS	ONY Medgar Evers, LLC	Ownership	100.000	TIAA Board of Governors		
			45-5541057				ONY Morris Avenue Apartments, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			45-5549281				Morris Avenue Apartments Developers, LLC	NY	DS	ONY Morris Avenue Apartments, LLC	Ownership	100.000	TIAA Board of Governors		
			47-5325109				ONY Morris II Apartments, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			27-3126017				ONY OLR ECW, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			27-3126205				OLR ECW Developers, LLC	NY	DS	ONY OLR ECW, LLC	Ownership	100.000	TIAA Board of Governors		
			20-5920876				ONY Plaza, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			20-5921025				Plaza Developers, LLC	NY	DS	ONY Plaza, LLC	Ownership	100.000	TIAA Board of Governors		
			45-3516982				ONY Southern Blvd I, LLC	NY	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			45-3517087				Southern Blvd I Developers, LLC	NY	DS	ONY Southern Blvd I, LLC	Ownership	100.000	TIAA Board of Governors		
			92-3513586				TGA AG Manager LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
							Archer Green Retail LLC	NY	DS	TGA AG Manager LLC	Ownership	74.250	TIAA Board of Governors		
			93-3033005				TGA GP Union Investor LLC	DE	DS	TGA GP NY Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			93-3018714				TGA LP Union Investor LLC	DE	DS	TGA GP NY Holdco 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		
			88-1104247				Belle Oaks Apartments Developers, LLC	TX	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			93-3006227				Belle Oaks Developers LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			88-0822913				Bradford Apartments Developers, LLC	OK	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			88-0901220				Chip Townhouses Developers, LLC	OH	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			88-0822771				Edenwood Apartments Developers, LLC	OK	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			88-0709319				Omni Portfolio II LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			88-0857294				Bradford Apartments, L.P.	OK	DS	Omni Portfolio II LLC	Ownership	99.999	TIAA Board of Governors		
			88-0901067				Chip Townhouses, L.P.	OH	DS	Omni Portfolio II LLC	Ownership	99.999	TIAA Board of Governors		
			88-0857235				Edenwood Apartments, L.P.	OK	DS	Omni Portfolio II LLC	Ownership	99.999	TIAA Board of Governors		
			88-0937437				Skyline Terrace Apartments, L.P.	OH	DS	Omni Portfolio II LLC	Ownership	99.999	TIAA Board of Governors		
			88-0938872				Skyline Terrace Apartments Developers, LLC	OH	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			93-2848346				TGA DF Baytown LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			93-3017590				TGA DF Belle Oaks Apts LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			93-2789390				TGA DF Bradford Apts LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			93-3017887				TGA DF Chip Townhouses LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			93-2803479				TGA DF Edenwood Apts LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			93-3018196				TGA DF Skyline Terrace Apartments LLC	DE	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			88-2613798				Village at Baytown Developers, LLC	TX	DS	TGA GP TX HoldCo	Ownership	100.000	TIAA Board of Governors		
			93-2848078				Village Lane Developers LLC	DE	DS	TGA GP TX HoldCo	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		
			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		3600
			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		

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			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		
							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		

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							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 O'Hare 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		
			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	85.000	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		

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			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		
							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		
			93-2519414				TGA Specialty Shops Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-2619099				TGA HP Specialty Shops Venture LLC	DE	DS	TGA Specialty Shops Investor Member LLC	Ownership	98.000	TIAA Board of Governors		
			92-2659927				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		

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			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		
			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		

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			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		
			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		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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		
			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		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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		
			92-1383692	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			TGA-MJC 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			TGA-MJC 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		
				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		
			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 Capabilities 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		3700

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				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Management		TIAA Board of Governors		3800
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Ownership	99.990	TIAA Board of Governors		3900
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Governors		3800
				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		
				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		3700
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Governors		3900
			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		
			85-4309290	5615892			TIAA Global Timberlands, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5804052			Apical Reforestadora S.A.	PAN	DS	TIAA Global Timberlands, LLC	Ownership	100.000	TIAA Board of Governors		
				4618346			Quercus Panama, LLC	DE	DS	TIAA Global Timberlands, LLC	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		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			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		
				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		
							TGA Montgomery Promenade Investor Member 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		

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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 *
			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		
			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		

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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 *
			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 Workplace 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 Workplace 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 Workplace 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		
			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		3600
			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		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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%
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, 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.
1400	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%.
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	ONY Acceptance, LLC is ultimately controlled and owned entirely by TIAA, with 67.5% owned by TGA GP Holdco LLC and 32.5% owned by TGA GP NY Holdco LLC.
3600	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.
3700	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.

Asterisk	Explanation
3800	Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.
3900	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.

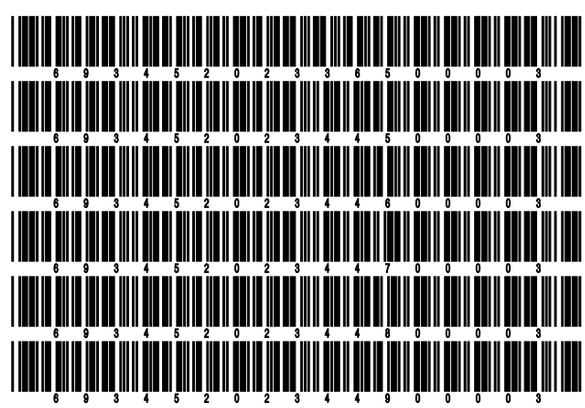
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification 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.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1. The company is not a U.S. branch of a Non-U.S. insurer.
2.
3.
4.
5.
6.
7.

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. Miscellaneous income	42,098,349	37,944,340	51,490,018
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	42,098,349	37,944,340	51,490,018

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	73,140,885	88,802,708
3.	Current year change in encumbrances	13,737,728	17,540,114
4.	Total gain (loss) on disposals	20,238,519	3,540,400
5.	Deduct amounts received on disposals	51,047,718	36,276,630
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	88,472,459	4,181,951
8.	Deduct current year's depreciation	91,832,653	111,753,266
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,868,678,342	3,871,490,593
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,868,678,342	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	5,024,014,481	3,774,206,129
	2.2 Additional investment made after acquisition	259,931,643	345,442,158
3.	Capitalized deferred interest and other	22,013,708	4,943,478
4.	Accrual of discount	30,651,675	919,005
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(32,872,509)	(5,101,693)
7.	Deduct amounts received on disposals	1,484,741,652	2,787,443,528
8.	Deduct amortization of premium and mortgage interest points and commitment fees	305,401	763,349
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(21,055,790)	(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)	41,299,989,567	37,695,567,426
12.	Total valuation allowance	(222,027,912)	(35,938,973)
13.	Subtotal (Line 11 plus Line 12)	41,077,961,654	37,659,628,453
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	41,077,961,654	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	3,622,898,281	3,223,491,786
	2.2 Additional investment made after acquisition	4,726,692,989	4,953,329,588
3.	Capitalized deferred interest and other		
4.	Accrual of discount	378,465	62,243
5.	Unrealized valuation increase (decrease)	(477,558,253)	419,248,287
6.	Total gain (loss) on disposals	(30,128,990)	(8,284,625)
7.	Deduct amounts received on disposals	2,274,500,920	4,848,476,526
8.	Deduct amortization of premium and depreciation	285,972	200,814
9.	Total foreign exchange change in book/adjusted carrying value	15,657,578	39,916,347
10.	Deduct current year's other than temporary impairment recognized	848,449,200	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)	41,587,179,567	36,852,475,590
12.	Deduct total nonadmitted amounts	353,554,313	541,014,904
13.	Statement value at end of current period (Line 11 minus Line 12)	41,233,625,254	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	20,952,493,613	47,185,725,807
3.	Accrual of discount	120,974,582	231,256,317
4.	Unrealized valuation increase (decrease)	733,976,232	(860,681,442)
5.	Total gain (loss) on disposals	(824,395,620)	(41,112,850)
6.	Deduct consideration for bonds and stocks disposed of	29,818,761,092	41,895,180,587
7.	Deduct amortization of premium	60,675,843	209,298,870
8.	Total foreign exchange change in book/adjusted carrying value	(88,813,708)	(419,645,663)
9.	Deduct current year's other than temporary impairment recognized	233,060,427	1,641,726,534
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,397,657	46,591,979
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	201,014,201,831	210,228,066,437
12.	Deduct total nonadmitted amounts	55,766,795	71,849,312
13.	Statement value at end of current period (Line 11 minus Line 12)	200,958,435,036	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)	117,296,342,030	18,828,515,087	20,354,348,810	213,358,372	116,556,874,946	117,296,342,030	115,983,866,679	119,571,171,117
2. NAIC 2 (a)	61,118,040,841	1,407,844,457	1,807,546,464	(664,506,374)	62,847,707,340	61,118,040,841	60,053,832,460	63,335,224,033
3. NAIC 3 (a)	13,394,221,469	979,288,344	583,930,967	(108,952,566)	13,170,398,262	13,394,221,469	13,680,626,280	12,740,665,419
4. NAIC 4 (a)	5,659,048,182	312,189,633	211,006,717	353,506,780	6,274,087,198	5,659,048,182	6,113,737,878	5,803,878,295
5. NAIC 5 (a)	1,904,953,613	224,356,865	62,799,750	(46,720,378)	1,572,441,837	1,904,953,613	2,019,790,350	1,545,185,854
6. NAIC 6 (a)	45,404,106	8,587,759	3,135,861	1,835,426	73,886,788	45,404,106	52,691,430	74,690,255
7. Total Bonds	199,418,010,241	21,760,782,145	23,022,768,569	(251,478,740)	200,495,396,371	199,418,010,241	197,904,545,077	203,070,814,973
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	149,107,543			17,067	148,600,000	149,107,543	149,124,610	148,370,393
10. NAIC 3								
11. NAIC 4	74,550,991			710,212	61,150,571	74,550,991	75,261,203	71,829,121
12. NAIC 5	170,733,127	550,806,750		6,611,742	155,425,671	170,733,127	728,151,619	175,701,409
13. NAIC 6	10,173,727		45,750	(825,605)	7,596,707	10,173,727	9,302,372	9,735,115
14. Total Preferred Stock	404,565,388	550,806,750	45,750	6,513,416	372,772,949	404,565,388	961,839,804	405,636,038
15. Total Bonds and Preferred Stock	199,822,575,629	22,311,588,895	23,022,814,319	(244,965,324)	200,868,169,320	199,822,575,629	198,866,384,881	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 $ 213,230,894 ; NAIC 2 $ 4,325,908 ; NAIC 3 $ 98,440,305 NAIC 4 $ 16,666,871 ; NAIC 5 $ 126,192,601 ; NAIC 6 $

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	236,084,190	XXX	235,237,580	5,145,121	

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	311,805,377	1,138,777,796
3.	Accrual of discount	2,685,538	16,266
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	44,949,155	(51,168,688)
6.	Deduct consideration received on disposals	582,599,828	1,073,399,734
7.	Deduct amortization of premium	95,159	467,077
8.	Total foreign exchange change in book/adjusted carrying value	(49,964,619)	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)	236,084,192	509,303,728
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	236,084,192	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	124,201,364
3.	Unrealized Valuation increase/(decrease)	2,987,475
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(142,424,990)
6.	Considerations received/(paid) on terminations	(123,362,866)
7.	Amortization	(157,079,534)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	219,116,751
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,762,648,008
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,762,648,008

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	28,836,584	28,939,953	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	421,478	522,814	341081-EQ-6	FLORIDA POWER & LIGHT CO 1ST MORTG	1FE	28,415,106	28,417,139
				21,837,886	23,586,677						20030N-AC-5	COMCAST CORP CO.GUARNT	1GFE	21,837,886	23,586,677
12518*A83	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,816,369	24,245,290	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	14,017	49,177	3137BA-G6-3	FHR 4323 VZ Z SEQ	1A	25,802,352	24,196,113
12518*B25	CDX.NA.HY31 SR. TRANCHE	1G	23,645,673	25,115,885	21,466,126	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	208,002	261,407	478160-BU-7	JOHNSON & JOHNSON SR UNSEC	1AFE	24,907,883	21,204,719
12518*B66	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	15,421,566	14,939,746	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	13,705	49,177	842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	15,407,861	14,890,569
				9,976,334	9,482,773						12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	9,976,334	9,482,773
12518*D23	CDX.NA.HY31 SR. TRANCHE	1.F	47,291,346	25,313,835	21,953,246	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	416,696	522,814	740189-AN-5	PRECISION CASTPARTS CORP SR UNSEC	1CFE	24,897,139	21,430,432
				24,697,818	19,722,080						743315-AT-0	PROGRESSIVE CORP SR UNSEC	1FFE	24,697,818	19,722,080
12518*E30	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,113,732	20,052,380	11/03/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	14,426	49,177	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	25,099,306	20,003,203
12518*E48	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,188,771	20,052,380	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	15,796	49,177	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	25,172,975	20,003,203
12518*J50	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,148,127	20,052,380	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	15,357	49,177	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	25,132,770	20,003,203
12518*J84	CDX.NA.HY31 SR. TRANCHE	1G	47,291,346	48,282,199	37,024,767	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	419,783	522,814	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	47,862,416	36,501,953
12607@CT5	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,919,044	50,140,946	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	131,123	468,583	912810-QA-9	US TREASURY N/B United States Treasury No 3.5	1A	50,787,921	49,672,363
12607@DC1	CDX.NA.IG33 SR. TRANCHE	1G	100,000,000	100,875,559	82,061,267	10/10/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	258,429	937,165	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	100,617,130	81,124,102
12607@EJ5	CDX.NA.IG33 SR. TRANCHE	1.F	100,000,000	100,251,332	93,944,977	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	462,394	937,165	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	99,788,938	93,007,812
12607@EM8	CDX.NA.IG33 SR. TRANCHE	1.F	50,000,000	45,179,884	34,192,333	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	231,321	468,583	912810-QX-9	US TREASURY N/B United States Treasury No 2.75	1A	44,948,563	33,723,750
				4,820,106	4,985,742						912810-FT-0	US TREASURY N/B United States Treasury No 4.5	1A	4,820,106	4,985,742
				749,547	1,636,973						56068T-AD-9	MAJAPAHIT HOLDING BV CO.GUARNT	2BFE	749,547	1,636,973
12607@EN6	CDX.NA.IG33 SR. TRANCHE	1.F	50,000,000	50,424,757	41,215,849	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	209,608	468,583	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	50,215,149	40,747,266
12607@ES5	CDX.NA.IG33 SR. TRANCHE	1.F	45,000,000	40,893,119	33,760,396	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	117,295	421,724	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	40,775,824	33,338,672
				5,512,335	5,600,606						773903-AE-9	ROCKWELL AUTOMATION SR UNSEC	1GFE	5,512,335	5,600,606
12607@EU0	CDX.NA.IG33 SR. TRANCHE	1.F	50,000,000	50,096,565	41,215,849	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	145,746	468,583	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	49,950,819	40,747,266
12607@EY2	CDX.NA.HY33 SR. TRANCHE	1.F	48,773,077	52,561,906	48,471,240	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,561,906	2,810,576	06051G-GR-4	BANK OF AMERICA CORP SR UNSEC	1GFE	50,000,000	45,660,664
12607@FB1	CDX.NA.HY33 SR. TRANCHE	1.F	48,773,077	52,558,966	42,530,576	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,558,966	2,810,576	00775V-10-4	AEGON FUNDING CORP II NEW MONEY	2CFE	50,000,000	39,720,000
				10,009,665	9,725,113						209111-EL-3	CON EDISON CO OF NY INC SR UNSEC	2AFE	10,009,665	9,725,113
12607@FC9	CDX.NA.HY33 SR. TRANCHE	1.F	48,773,077	52,533,076	47,472,071	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,533,076	2,810,576	539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC	1GFE	50,000,000	44,661,495
12607@FF2	CDX.NA.HY33 SR. TRANCHE	1.F	48,773,077	52,436,147	49,680,097	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,458,697	2,810,576	49327M-2K-9	KEY BANK NA SR UNSEC	2AFE	49,977,450	46,869,521
12607@FH8	CDX.NA.HY33 SR. TRANCHE	1.F	48,773,077	52,423,727	51,371,742	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,463,430	2,810,576	37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT	2BFE	49,960,297	48,561,166
12607@FJ4	CDX.NA.HY33 SR. TRANCHE	1.F	48,773,077	52,099,422	43,334,360	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,463,430	2,810,576	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC	1EFE	49,635,992	40,523,784
12607@FL9	CDX.NA.HY33 SR. TRANCHE	1.F	48,773,077	52,191,485	48,041,402	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,262,350	2,810,576	855244-AT-6	STARBUCKS CORP SR UNSEC	2AFE	49,929,135	45,230,826
12607@FM7	CDX.NA.HY33 SR. TRANCHE	1.F	48,773,077	51,657,704	56,132,788	03/13/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	1,850,123	2,810,576	822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	49,807,581	53,322,212
12607@KM1	CDX.NA.IG35 SR. TRANCHE	1G	25,000,000	25,950,140	22,268,268	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	123,614	339,955	3137BG-FZ-7	FHR 4440 ZX SC Z PT	1A	25,826,526	21,928,313
12607@KN9	CDX.NA.IG35 SR. TRANCHE	1G	25,000,000	25,073,187	22,459,290	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	109,682	339,955	3136AC-S8-5	FNR 2013-15 MZ Z SEQ	1A	24,963,505	22,119,335

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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
126076KT6	CDX.NA.HY35 SR. TRANCHE	1B	98,896,154	103,309,144	98,696,764	10/29/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.HY35 SR. TRANCHE, REC. 5% FIXED RATE	8,706,205	9,907,702	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	94,602,939	88,789,062
126076KV1	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,834,274	47,738,114	11/21/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	223,637	679,911	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	50,610,637	47,058,203
126076KX7	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,463,420	45,061,589	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	247,523	679,911	3137BD-C5-3	FHR 4377 LZ Z SEQ	1A	51,215,897	44,381,678
126076MT4	CDX.NA.IG35 SR. TRANCHE	1.F	100,000,000	35,974,232	33,263,097	01/28/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	607,026	1,359,822	05964H-AF-2	BANCO SANTANDER SA SR UNSEC	1GFE	35,367,206	31,903,275
				34,216,642	29,338,979						797440-BM-5	SAN DIEGO G & E 1ST MORTG	1FFE	34,216,642	29,338,979
				30,000,000	23,792,143						06051G-HU-6	BANK OF AMERICA CORP SR UNSEC	1EFE	30,000,000	23,792,143
126076MV9	CDX.NA.IG35 SR. TRANCHE	1.F	50,000,000	33,966,094	32,342,869	01/29/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	287,645	679,911	25389J-AT-3	DIGITAL REALTY TRUST LP CO.GUARNT	2BFE	33,678,449	31,662,958
				20,883,922	15,284,586						02361D-AN-0	AMEREN ILLINOIS CO SR SEC	1FFE	20,883,922	15,284,586
126076MW7	CDX.NA.IG35 SR. TRANCHE	1.F	50,000,000	2,177,844	2,411,272	01/30/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	264,903	679,911	057224-AZ-0	BAKER HUGHES A GE CO LLC SR UNSEC	1GFE	1,912,941	1,731,361
				22,962,936	22,433,784						144141-CV-8	DUKE ENERGY PROGRESS INC 1ST MORTG	1FFE	22,962,936	22,433,784
				33,678,721	53,713,842						74432Q-AC-9	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	33,678,721	53,713,842
126076MY3	CDX.NA.IG35 SR. TRANCHE	1.F	50,000,000	30,322,356	30,725,253	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	337,379	679,911	341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	29,984,977	30,045,342
				20,000,000	16,804,655						95000U-2M-4	WELLS FARGO & COMPANY SERIES MTN	2AFE	20,000,000	16,804,655
126076NJ5	CDX.NA.IG35 SR. TRANCHE	1.F	100,000,000	38,299,743	31,097,630	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	679,392	1,359,822	837004-CF-5	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	37,620,351	29,737,808
				32,439,673	38,406,971						149123-BL-4	CATERPILLAR INC SR UNSEC	1FFE	32,439,673	38,406,971
				29,691,220	25,475,633						369550-BH-0	GENERAL DYNAMICS CORP 4 1/4% Due 4/1/2040 A01	1GFE	29,691,220	25,475,633
126076NC0	CDX.NA.IG35 SR. TRANCHE	1.F	60,000,000	60,910,910	54,977,221	02/24/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	400,287	815,893	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	60,510,623	54,161,328
126076PE4	CDX.NA.IG35 SR. TRANCHE	1.F	50,000,000	29,691,749	25,724,072	02/24/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	325,981	679,911	377372-AJ-6	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	29,365,768	25,044,161
				20,264,041	15,018,366						040555-CT-9	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	20,264,041	15,018,366
				127,403	111,084						912828-6T-2	US TREASURY N/B United States Treasury No 2.37	1A	127,403	111,084
126076MZ0	CDX.NA.IG35 SR. TRANCHE	1.F	25,000,000	25,127,292	23,591,908	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	163,489	339,955	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	24,963,803	23,251,953
126076ND8	CDX.NA.IG35 SR. TRANCHE	1.F	180,000,000	37,958,205	36,036,226	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,122,811	2,447,679	4042Q1-AB-3	HSBC BANK USA NA SUBORD	1FFE	36,835,394	33,588,547
				36,891,981	36,550,158						98385X-AQ-9	XTO ENERGY INC CO.GUARNT	1DFE	36,891,981	36,550,158
				35,318,193	27,093,700						209111-FC-2	CON EDISON CO OF NY INC SR UNSEC	2AFE	35,318,193	27,093,700
				35,985,347	29,014,357						62878U-2B-7	NBN CO LTD SERIES 144A	1DFE	35,985,347	29,014,357
				34,000,000	31,858,000						87089N-AA-8	SWISS RE FINANCE LUX CO.GUARNT	1FFE	34,000,000	31,858,000
126076NA4	CDX.NA.IG35 SR. TRANCHE	1.F	50,000,000	25,301,428	19,443,349	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	301,428	679,911	668074-AU-1	NORTHWESTERN CORP 1ST MORTG	1GFE	25,000,000	18,763,438
				25,132,626	16,688,190						032654-AW-5	ANALOG DEVICES INC 2.8% Due 10/1/2041 A01	1FFE	25,132,626	16,688,190
126076NE6	CDX.NA.IG35 SR. TRANCHE	1.F	50,000,000	30,138,164	24,769,741	03/05/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	290,950	679,911	532457-BT-4	ELI LILLY & CO SR UNSEC	1EFE	29,847,214	24,089,830
				20,212,431	12,742,633						040555-DA-9	ARIZONA PUBLIC SERVICE 3 1/2% Due 12/1/2049 JD1	1GFE	20,212,431	12,742,633
126076NB2	CDX.NA.IG35 SR. TRANCHE	1.F	25,000,000	25,236,889	20,899,040	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	144,385	339,955	3136AW-KH-9	FNR 2017-31 GB PAC	1A	25,092,504	20,559,085
126076NF3	CDX.NA.IG35 SR. TRANCHE	1.F	50,000,000	30,212,355	25,977,098	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	295,774	679,911	594918-BS-2	MICROSOFT CORP SR UNSEC	1AFE	29,916,581	25,297,187
				19,911,030	16,773,572						05578A-AN-8	BPCE SA SERIES 144A	1EFE	19,911,030	16,773,572
126076NG1	CDX.NA.IG35 SR. TRANCHE	1.F	75,000,000	38,007,294	27,580,998	05/13/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	637,376	1,019,866	00913R-AE-6	AIR LIQUIDE FINANCE CO.GUARNT	1FFE	37,369,918	26,561,132
				37,396,586	35,279,506						68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	37,396,586	35,279,506
126076NH9	CDX.NA.IG35 SR. TRANCHE	1.F	75,000,000	38,032,420	30,074,631	05/20/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	633,708	1,019,866	95709T-AH-3	WESTAR ENERGY INC 1ST MORTG	1FFE	37,398,712	29,054,765

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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
				36,935,606	28,155,285						95709T-AJ-9	WESTAR ENERGY INC 1ST MORTG	1FFE	36,935,606	28,155,285
				29,161	29,901						38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ	1A	29,161	29,901
				51,044	52,639						478160-AT-1	JOHNSON & JOHNSON SR UNSEC	1AFE	51,044	52,639
126076NS5	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	63,151,522	37,026,548	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	576,249	591,977	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	62,575,273	36,434,571
126076NQ9	CDX.NA.IG37 SR. TRANCHE	1.F	75,000,000	94,632,794	55,539,822	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	864,374	887,966	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	93,768,420	54,651,856
126076RL6	CDX.NA.IG37 SR. TRANCHE	1.F	100,000,000	126,592,533	74,053,096	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,152,498	1,183,955	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	125,440,035	72,869,141
126076NR7	CDX.NA.IG37 SR. TRANCHE	1.F	75,000,000	92,939,978	55,539,822	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	836,587	887,966	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	92,103,391	54,651,856
126076NT3	CDX.NA.IG37 SR. TRANCHE	1.F	200,000,000	52,096,426	38,743,327	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	2,230,900	2,367,909	15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT	1FFE	49,865,526	36,375,418
				49,564,572	39,850,498						25468P-CR-5	TWDC ENTERPRISES 18 CORP SR UNSEC	1GFE	49,564,572	39,850,498
				50,306,257	37,963,311						438516-BS-4	HONEYWELL INTERNATIONAL SR UNSEC	1FFE	50,306,257	37,963,311
				49,930,435	41,987,937						68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	49,930,435	41,987,937
126076NX4	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	62,043,031	37,026,548	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	557,725	591,977	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	61,485,306	36,434,571
126076NY2	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	63,010,460	37,026,548	09/28/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	556,267	591,977	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	62,454,193	36,434,571
126076NZ9	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	50,171,657	41,115,761	09/29/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	535,665	591,977	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC	1EFE	49,635,992	40,523,784
126076PA2	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	50,669,165	39,878,484	09/29/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	509,353	591,977	539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC	1GFE	50,159,812	39,286,507
126076PD6	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	50,703,035	32,785,603	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	490,506	591,977	575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A	1DFE	50,212,529	32,193,626
126076PB0	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	60,809,973	52,538,206	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	491,281	591,977	254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI	1GFE	60,318,692	51,946,229
126076PC8	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	50,332,741	46,887,064	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	478,881	591,977	26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	49,853,860	46,295,087
126076NW6	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	50,295,530	43,623,096	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	476,764	591,977	546676-AU-1	LOUISVILLE GAS & ELEC 1ST MORTG	1FFE	49,818,766	43,031,119
126076PF1	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	50,186,474	49,651,174	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	470,550	591,977	002824-AY-6	ABBOTT LABORATORIES SR UNSEC	1DFE	49,715,924	49,059,197
126076PG9	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	49,978,881	35,164,882	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	457,810	591,977	82620K-AM-5	SIEMENS FINANCIERINGSMAT CO.GUARNT	1EFE	49,521,071	34,572,905
				29,161	29,901						38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ	1A	29,161	29,901
126076PH7	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	51,856,360	31,902,496	10/06/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	452,138	591,977	040555-DB-7	ARIZONA PUBLIC SERVICE 3.35% Due 5/15/2050 MN15	1GFE	51,404,222	31,310,519
126076PJ3	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	50,246,482	32,628,831	10/06/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	444,365	591,977	694476-AE-2	PACIFIC LIFECORP SERIES 144A	1GFE	49,802,117	32,036,854
126076PK0	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	50,445,905	34,184,668	10/06/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	443,587	591,977	95000U-2Q-5	WELLS FARGO & COMPANY VAR % Due 4/30/2041 A030	2AFE	50,002,318	33,592,691
126076PL8	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	50,175,292	39,956,265	10/07/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	416,588	591,977	74456Q-AZ-9	PUBLIC SERVICE ELECTRIC 1ST REF MORT	1FFE	49,758,704	39,364,288
126076PM6	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	63,265,540	50,299,961	10/09/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	13,668,641	13,440,543	713448-DP-0	PEPSICO INC SR UNSEC	1EFE	49,596,899	36,859,418
				48,767,623	36,787,493						88579Y-AH-4	3M COMPANY SR UNSEC	1FFE	48,767,623	36,787,493
126076PN4	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	65,433,104	53,758,530	10/09/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	13,668,641	13,440,543	049560-AM-7	ATMOS ENERGY CORP SR UNSEC	1EFE	51,764,463	40,317,987
				48,122,381	26,478,985						02079K-AF-4	ALPHABET INC 2.05% Due 8/15/2050 FA15	1CFE	48,122,381	26,478,985
126076PP9	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	84,117,927	71,728,790	10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	13,649,010	13,440,543	05971K-AF-6	BANCO SANTANDER SA 3.49% Due 5/28/2030 MN28	1GFE	70,468,917	58,288,247
				30,341,372	29,100,375						842400-FA-6	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	30,341,372	29,100,375
126076PQ7	CDX.NA.HY37 SR. TRANCHE	1C	49,448,077	59,043,496	50,573,476	10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,823,016	6,720,272	585055-BU-9	MEDTRONIC INC CO.GUARNT	1GFE	52,220,480	43,853,204
126076SM3	CDX.NA.IG37 SR. TRANCHE	1D	75,000,000	51,580,149	32,872,333	10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	603,408	887,966	575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A	1DFE	50,976,741	31,984,367

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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
				28,245,403	17,481,130						64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A	1CFE	28,245,403	17,481,130
126076SN1	CDX.NA.HY37 SR. TRANCHE	1G	98,896,154	62,160,281	63,540,765	10/14/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	13,643,902	13,440,543	694476-AA-0	PACIFIC LIFE CORP SR UNSEC	1GFE	48,516,379	50,100,222
				47,949,816	45,074,112						456837-AM-5	ING GROEP NV SR UNSEC	1GFE	47,949,816	45,074,112
				3,985,600	2,744,332						93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC	1GFE	3,985,600	2,744,332
126076PR5	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	48,019,357	46,076,492	10/14/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	400,137	591,977	020002-AQ-4	ALLSTATE CORP SR UNSEC	2AFE	47,619,220	45,484,515
				2,411,650	2,559,715						478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	2,411,650	2,559,715
126076PS3	CDX.NA.IG37 SR. TRANCHE	1.F	100,000,000	43,917,238	31,392,812	10/19/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	900,995	1,183,955	93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC	1GFE	43,016,243	30,208,857
				47,964,666	38,466,332						09659W-2K-9	BNP PARIBAS SERIES 144A	1GFE	47,964,666	38,466,332
				9,365,175	9,940,156						478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	9,365,175	9,940,156
126076PT1	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	46,913,789	36,203,711	10/22/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	476,281	591,977	02361D-AQ-3	AMEREN ILLINOIS CO SR SEC	1FFE	46,437,508	35,611,734
				3,768,115	3,033,797						049560-AL-9	ATMOS ENERGY CORP SR UNSEC	1EFE	3,768,115	3,033,797
126076QS2	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	50,127,685	34,053,875	11/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	456,949	591,977	931142-EU-3	WALMART INC 2 1/2% Due 9/22/2041 MS22	1CFE	49,670,736	33,461,898
126076QT0	CDX.NA.HY37 SR. TRANCHE	1C	49,448,077	52,209,085	51,520,254	11/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,824,073	6,720,272	64952G-AE-8	NEW YORK LIFE INSURANCE SUBORD	1CFE	45,385,012	44,799,982
				4,854,371	3,776,431						74432Q-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	4,854,371	3,776,431
126076QU7	CDX.NA.IG37 SR. TRANCHE	1.F	100,000,000	50,949,533	39,613,691	11/23/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	949,533	1,183,955	404280-CY-3	HSBC HOLDINGS PLC 2.871% Due 11/22/2032 MN22	1GFE	50,000,000	38,429,736
				25,049,662	20,292,929						263534-CP-2	E I DU PONT DE NEMOURS 2.3% Due 7/15/2030 JJ15	1GFE	25,049,662	20,292,929
				24,900,406	20,348,909						459200-KB-6	IBM CORP SR UNSEC	1GFE	24,900,406	20,348,909
126076QV5	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	37,172,075	32,046,742	11/24/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	447,899	591,977	89417E-AJ-8	TRAVELERS COS INC SR UNSEC	1FFE	36,724,176	31,454,765
				13,131,236	10,058,639						00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC	1FFE	13,131,236	10,058,639
126076QW3	CDX.NA.IG37 SR. TRANCHE	1.F	100,000,000	40,033,919	28,001,843	11/24/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	892,607	1,183,955	713448-FF-0	PEPSICO INC 2 5/8% Due 10/21/2041 AO21	1EFE	39,141,312	26,817,888
				37,402,998	26,630,619						744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	37,402,998	26,630,619
				22,869,425	17,583,568						00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC	1FFE	22,869,425	17,583,568
126076RN2	CDX.NA.IG37 SR. TRANCHE	1.F	200,000,000	34,875,724	33,335,158	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,314,718	2,367,909	06051G-HM-4	BANK OF AMERICA CORP SR UNSEC	1GFE	33,561,006	30,967,249
				34,583,901	25,032,363						23338V-AE-6	DTE ELECTRIC CO GENL REF MORT	1EFE	34,583,901	25,032,363
				33,325,000	27,786,600						33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A	1GFE	33,325,000	27,786,600
				30,310,746	24,593,653						559222-AV-6	MAGNA INTERNATIONAL INC 2.45% Due 6/15/2030 JD15	1GFE	30,310,746	24,593,653
				33,475,000	26,551,854						61744Y-AL-2	MORGAN STANLEY SR UNSEC	1GFE	33,475,000	26,551,854
				34,940,853	28,855,674						907818-DU-9	UNION PACIFIC CORP SR UNSEC	1GFE	34,940,853	28,855,674
126076QZ6	CDX.NA.IG37 SR. TRANCHE	1.F	100,000,000	22,981,539	14,959,892	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	654,159	1,183,955	30036F-AA-9	EVERGY KANSAS CENTRAL 3.45% Due 4/15/2050 AO15	1FFE	22,327,380	13,775,937
				30,420,872	28,797,034						745332-CA-2	PUGET SOUND ENERGY INC SR SEC	1FFE	30,420,872	28,797,034
				30,126,311	20,605,751						20030N-BU-4	COMCAST CORP CO.GUARNT	1GFE	30,126,311	20,605,751
				22,212,256	14,488,587						594918-BT-0	MICROSOFT CORP SR UNSEC	1AFE	22,212,256	14,488,587
126076QY9	CDX.NA.HY37 SR. TRANCHE	1C	197,792,308	59,197,499	55,229,707	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	26,826,057	26,881,087	20030N-BM-2	COMCAST CORP CO.GUARNT	1GFE	32,371,442	28,348,620
				31,909,605	33,540,109						136375-BN-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	31,909,605	33,540,109
				32,092,124	25,165,026						209111-FB-4	CON EDISON CO OF NY INC SR UNSEC	2AFE	32,092,124	25,165,026
				32,143,866	26,440,606						902613-AA-6	UBS GROUP AG SR UNSEC	1GFE	32,143,866	26,440,606
				31,598,196	22,690,082						89417E-AL-3	TRAVELERS COS INC SR UNSEC	1FFE	31,598,196	22,690,082
				30,749,342	21,649,275						911312-AZ-9	UNITED PARCEL SERVICE SR UNSEC	1FFE	30,749,342	21,649,275
				11,083,283	6,617,554						30036F-AA-9	EVERGY KANSAS CENTRAL 3.45% Due 4/15/2050 AO15	1FFE	11,083,283	6,617,554

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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@QX1	CDX.NA.HY37 SR. TRANCHE	1C	197,792,308	62,221,516	60,971,295	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	26,807,695	26,881,087	010392-EE-4	ALABAMA POWER CO SR UNSEC	1GFE	35,413,821	34,090,208
				34,877,867	26,953,717						23338V-AA-4	DTE ELECTRIC CO GENL REF MORT	1FFE	34,877,867	26,953,717
				35,720,692	32,346,693						459200-KA-8	IBM CORP SR UNSEC	1GFE	35,720,692	32,346,693
				34,992,124	35,152,742						478160-AL-8	JOHNSON & JOHNSON SR UNSEC	1AFE	34,992,124	35,152,742
				35,823,166	26,109,682						68233J-BB-9	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	35,823,166	26,109,682
				23,362,668	20,539,001						842434-CJ-9	SOUTHERN CALIF GAS CO 1ST MORTG	1FEE	23,362,668	20,539,001
12607@RP7	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	23,354,051	21,808,205	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	13,559,268	13,440,543	254687-EB-8	WALT DISNEY COMPANY THE SERIES WI	1GFE	9,794,783	8,367,662
				22,739,621	18,361,977						74340X-BM-2	PROLOGIS LP 2 1/4% Due 4/15/2030 A015	1GFE	22,739,621	18,361,977
				7,000,000	7,699,996						771367-CA-5	ROCHESTER GAS & ELECTRIC 1ST MORTG	1FFE	7,000,000	7,699,996
				24,976,093	19,391,123						78016E-YH-4	ROYAL BANK OF CANADA SERIES GMTN	1FEE	24,976,093	19,391,123
				7,000,000	5,937,386						857477-BN-2	STATE STREET CORP SERIES WI	1FFE	7,000,000	5,937,386
				5,494,025	4,369,154						85771P-AL-6	EQUINOR ASA CO.GUARNT	1DFE	5,494,025	4,369,154
				24,931,162	18,184,056						94974B-GK-0	WELLS FARGO & COMPANY SR UNSEC	2AFE	24,931,162	18,184,056
12607@RA0	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	23,555,916	20,527,191	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	13,559,268	13,440,543	00115A-AM-1	AEP TRANSMISSION CO LLC SERIES M	1GFE	9,996,648	7,086,648
				5,995,425	4,549,396						485134-BR-0	KANSAS CITY POWER & LT MORTGAGE	1FFE	5,995,425	4,549,396
				19,929,293	19,472,111						822582-AN-2	SHELL INTERNATIONAL FIN CO.GUARNT	1EFE	19,929,293	19,472,111
				24,720,387	19,703,534						87089H-AB-9	SWISS RE TREASURY -US CO.GUARNT	1EFE	24,720,387	19,703,534
				29,813,423	25,100,513						82620K-AF-0	SIEMENS FINANCIERINGSMAT CO.GUARNT	1EFE	29,813,423	25,100,513
				8,990,223	7,149,525						85771P-AL-6	EQUINOR ASA CO.GUARNT	1DFE	8,990,223	7,149,525
12607@RW2	CDX.NA.IG37 SR. TRANCHE	1D	100,000,000	10,788,515	9,127,871	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	799,379	1,183,955	85771P-AL-6	EQUINOR ASA CO.GUARNT	1DFE	9,989,136	7,943,916
				29,817,347	28,493,078						87305Q-CB-5	TTX CO SR UNSEC	1FFE	29,817,347	28,493,078
				29,911,161	22,688,743						927804-FT-6	VIRGINIA ELEC & POWER CO SR UNSEC	2AFE	29,911,161	22,688,743
				29,865,326	30,823,169						983024-AN-0	WYETH LLC CO.GUARNT	1EFE	29,865,326	30,823,169
12607@RQ5	CDX.NA.HY37 SR. TRANCHE	1C	49,448,077	22,954,849	18,170,219	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,755,519	6,720,272	136375-BW-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	16,199,330	11,449,947
				36,436,153	23,283,554						64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A	1CFE	36,436,153	23,283,554
12607@RS1	CDX.NA.HY37 SR. TRANCHE	1C	49,448,077	29,779,662	20,220,151	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,729,455	6,720,272	459200-KL-4	IBM CORP 2.95% Due 5/15/2050 MN15	1GFE	23,050,207	13,499,879
				27,276,780	24,369,501						491674-BG-1	KENTUCKY UTILITIES CO 1ST MORTG	1FFE	27,276,780	24,369,501
12607@RT9	CDX.NA.IG37 SR. TRANCHE	1.F	50,000,000	30,206,999	20,844,882	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	330,976	591,977	009158-AZ-9	AIR PRODUCTS & CHEMICALS 2.7% Due 5/15/2040 MN15	1FFE	29,876,023	20,252,905
				13,415,674	9,487,783						136375-BW-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	13,415,674	9,487,783
				6,915,526	4,170,981						459200-KL-4	IBM CORP 2.95% Due 5/15/2050 MN15	1GFE	6,915,526	4,170,981
12607@RV4	CDX.NA.HY37 SR. TRANCHE	1.F	49,448,077	36,032,955	33,407,967	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,704,918	6,720,272	837004-CD-0	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	29,328,037	26,687,695
				20,351,125	15,662,907						911312-AR-7	UNITED PARCEL SERVICE SR UNSEC	1FFE	20,351,125	15,662,907
12607@RC6	CDX.NA.IG37 SR. TRANCHE	1.F	100,000,000	24,638,837	23,985,033	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	754,932	1,183,955	002824-BG-4	ABBOTT LABORATORIES SR UNSEC	1DFE	23,883,905	22,801,078
				4,489,455	2,614,375						713448-EP-9	PEPSICO INC 2 7/8% Due 10/15/2049 A015	1EFE	4,489,455	2,614,375
				23,954,646	23,024,583						842434-CG-5	SOUTHERN CALIF GAS CO 1ST MORTG	1EFE	23,954,646	23,024,583
				23,937,161	22,806,082						89417E-AH-2	TRAVELERS COS INC SR UNSEC	1FFE	23,937,161	22,806,082
				23,856,879	22,501,308						906548-BY-7	UNION ELECTRIC CO SR SEC	1FFE	23,856,879	22,501,308
12607@RR3	CDX.NA.HY37 SR. TRANCHE	1C	98,896,154	33,414,239	33,295,038	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	13,465,044	13,440,543	12189L-AA-9	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	19,949,195	19,854,495
				19,936,627	21,009,220						12189T-AX-2	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	19,936,627	21,009,220
				19,925,131	15,504,077						144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MORTG	1FFE	19,925,131	15,504,077
				19,994,407	20,360,494						171232-AQ-4	CHUBB CORP CO.GUARNT	1FFE	19,994,407	20,360,494

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				20,000,000	18,346,268						172967-LP-4	CITIGROUP INC SR UNSEC	1GFE	20,000,000	18,346,268
12607@TT7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	44,278,094	36,451,308	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,758,984	6,720,272	032654-AV-7	ANALOG DEVICES INC 2.1% Due 10/1/2031 AO1	1FFE	37,519,110	29,731,036
				12,256,942	7,732,749						717081-FA-6	PFIZER INC 2.7% Due 5/28/2050 MN28	1EFE	12,256,942	7,732,749
12607@TU4	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	42,297,927	44,462,316	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,739,042	6,720,272	478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	35,558,885	37,742,044
				14,893,821	8,964,979						717081-FA-6	PFIZER INC 2.7% Due 5/28/2050 MN28	1EFE	14,893,821	8,964,979
12607@TV2	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	27,328,593	25,614,435	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	337,568	591,977	46647P-AV-8	JPMORGAN CHASE & CO SR UNSEC	1FFE	26,991,025	25,022,458
				23,588,803	17,710,584						89417E-AM-1	TRAVELERS COS INC SR UNSEC	1FFE	23,588,803	17,710,584
12607@TY6	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	8,104,136	5,495,855	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	331,151	591,977	717081-FA-6	PFIZER INC 2.7% Due 5/28/2050 MN28	1EFE	7,772,985	4,903,878
				23,255,513	16,247,954						976656-CE-6	WISC ELEC POWER SR UNSEC	1GFE	23,255,513	16,247,954
				18,778,000	15,073,911						30231G-AW-2	EXXON MOBIL CORP SR UNSEC	1DFE	18,778,000	15,073,911
12607@UT5	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	6,801,655	4,551,360	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	313,666	591,977	15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD	1FFE	6,487,989	3,959,383
				27,468,399	21,189,171						66989H-AF-5	NOVARTIS CAPITAL CORP CO.GUARNT	1DFE	27,468,399	21,189,171
				16,259,196	12,598,601						278865-BA-7	ECOLAB INC SR UNSEC	1GFE	16,259,196	12,598,601
12607@UU2	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	26,705,652	24,624,317	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,705,652	6,720,272	20765Q-AH-8	CONNECTICUT NATURAL GAS SR UNSEC	1FFE	20,000,000	17,904,045
				19,975,988	14,307,737						209111-FH-1	CON EDISON CO OF NY INC SR UNSEC	1GFE	19,975,988	14,307,737
				9,990,986	8,241,453						02361D-AT-7	AMEREN ILLINOIS CO 1ST MORTG	1FFE	9,990,986	8,241,453
12607@TX8	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	35,767,179	29,865,689	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,716,401	6,720,272	209111-FG-3	CON EDISON CO OF NY INC SR UNSEC	2AFE	29,050,778	23,145,417
				21,053,371	12,746,167						15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD	1FFE	21,053,371	12,746,167
12607@TW0	CDX.NA.IG37 SR. TRANCHE	1G	100,000,000	26,908,652	17,298,142	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	633,755	1,183,955	084664-CV-1	BERKSHIRE HATHAWAY FIN 2.85% Due 10/15/2050 AO15	1CFE	26,274,897	16,114,187
				25,225,857	22,157,586						693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC	1GFE	25,225,857	22,157,586
				24,914,709	19,723,045						494368-CD-3	KIMBERLY CLARK CORP 2% Due 11/2/2031 MN2	1FFE	24,914,709	19,723,045
				23,762,182	20,229,302						478160-BU-7	JOHNSON & JOHNSON SR UNSEC	1AFE	23,762,182	20,229,302
12518*2A7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	70,022,912	43,154,843	12/04/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,735,209	6,720,272	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	63,287,703	36,434,571
12607@TZ3	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	69,396,428	43,154,843	12/04/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,724,149	6,720,272	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	62,672,279	36,434,571
12607@US7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	56,812,350	50,599,925	01/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,841,713	6,720,272	05531G-AB-7	BB&T CORP SUBORD	1GFE	49,970,637	43,879,653
12607@UA6	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	31,794,274	30,731,695	01/19/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,830,968	6,720,272	209111-EF-6	CON EDISON CO OF NY INC SR UNSEC	2AFE	24,963,306	24,011,423
				24,981,785	23,034,362						46625H-RX-0	JPMORGAN CHASE & CO SUBORD	1GFE	24,981,785	23,034,362
12607@UB4	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	8,674,169	7,994,256	01/21/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,806,629	6,720,272	059165-EH-9	BALTIMORE GAS & ELECTRIC SR UNSEC	1GFE	1,867,540	1,273,984
				23,957,740	18,830,975						207597-EH-4	CONNECTICUT LIGHT & PWR 1ST MORTG	1EFE	23,957,740	18,830,975
				23,209,146	23,801,150						26442C-AB-0	DUKE ENERGY CAROLINAS 1ST REF MORT	1FFE	23,209,146	23,801,150
12607@UC2	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	29,937,819	27,851,876	01/21/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,782,308	6,720,272	369550-BM-9	GENERAL DYNAMICS CORP 3 5/8% Due 4/1/2030 AO1	1GFE	23,155,511	21,131,604
				27,207,281	27,501,717						459200-AR-2	IBM CORP SR UNSEC	1GFE	27,207,281	27,501,717
12607@UD0	CDX.NA.IG37 SR. TRANCHE	1D	100,000,000	81,812,130	76,518,522	01/22/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	697,239	1,183,955	891160-MJ-9	TORONTO-DOMINION BANK SUBORD	1FFE	81,114,891	75,334,567
				18,728,359	19,274,408						904764-AH-0	UNILEVER CAPITAL CORP CO.GUARNT	1EFE	18,728,359	19,274,408
12607@UE8	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	50,289,462	50,667,547	01/25/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	314,500	591,977	341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	49,974,962	50,075,570
12607@UF5	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	42,282,458	40,446,652	01/25/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,706,277	6,720,272	02360F-AB-2	UNION ELECTRIC CO SR SEC	1FFE	35,576,181	33,726,380

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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
				20,469,439	19,512,644						209111-EH-2	CON EDISON CO OF NY INC SR UNSEC	2AFE	20,469,439	19,512,644
126076UM0	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	56,558,824	56,623,754	01/25/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,700,731	6,720,272	837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	49,858,093	49,903,482
126076UN8	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	56,289,724	58,600,138	01/27/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,688,810	6,720,272	904764-AH-0	UNILEVER CAPITAL CORP CO.GUARNT	1EFE	49,600,914	51,879,866
126076UP3	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	15,365,057	16,488,609	01/27/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	299,957	591,977	872287-AL-1	TCI COMMUNICATIONS INC SR UNSEC	1GFE	15,065,100	15,896,632
				20,038,053	21,328,885						822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	20,038,053	21,328,885
				14,999,915	15,555,998						773903-AB-5	ROCKWELL AUTOMATION INC SR UNSEC	1GFE	14,999,915	15,555,998
126076UR9	CDX.NA.IG37 SR. TRANCHE	1D	25,000,000	25,037,320	19,939,242	01/28/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	110,649	295,989	539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC	1GFE	24,926,671	19,643,253
126076UQ1	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	56,876,726	58,997,694	01/28/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,632,024	6,720,272	136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC	1FFE	50,244,702	52,277,422
126076VE7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	57,161,941	59,846,152	02/04/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,617,218	6,720,272	907818-CF-3	UNION PACIFIC CORP SR UNSEC	1GFE	50,544,723	53,125,880
				130,629	124,986						020002-AS-0	ALLSTATE CORP SR UNSEC	2AFE	130,629	124,986
126076VK3	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	40,227,804	35,050,925	02/04/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	227,804	591,977	617446-8P-7	MORGAN STANLEY SERIES MTN	1EFE	40,000,000	34,458,948
				10,045,003	9,844,228						010392-FB-9	ALABAMA POWER CO SR UNSEC	1GFE	10,045,003	9,844,228
126076VM9	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	51,490,672	50,636,272	02/05/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,561,355	6,720,272	341081-ES-2	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	44,929,317	43,916,000
				4,667,653	4,807,153						020002-AS-0	ALLSTATE CORP SR UNSEC	2AFE	4,667,653	4,807,153
126076VF4	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	45,101,448	44,373,391	02/05/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	143,370	591,977	842400-EV-1	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	44,958,078	43,781,414
				4,997,451	3,722,483						45138L-BA-0	IDAHO POWER CO 1ST MORTG	1FFE	4,997,451	3,722,483
126076VG2	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	47,423,605	46,437,342	02/08/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,541,787	6,720,272	250847-DZ-0	DTE ELECTRIC CO GENL REF MORT	1FFE	40,881,818	39,717,070
				8,895,589	7,770,304						91324P-BU-5	UNITEDHEALTH GROUP INC SR UNSEC	1FFE	8,895,589	7,770,304
126076VH0	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	30,392,727	31,239,049	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	197,293	591,977	244199-BD-6	DEERE & COMPANY SR UNSEC	1FFE	30,195,434	30,647,072
				19,973,812	21,128,483						22541L-AE-3	CREDIT SUISSE USA INC CO.GUARNT	1EFE	19,973,812	21,128,483
126076VL1	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	32,696,839	32,569,855	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	157,208	591,977	976656-BW-7	WISC ELEC POWER SR UNSEC	1GFE	32,539,631	31,977,878
				17,989,995	17,411,662						207597-DS-1	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	17,989,995	17,411,662
126076VJ6	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	39,804,349	41,130,032	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,575,363	6,720,272	263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTG	1FFE	33,228,986	34,409,760
				16,600,728	16,043,388						842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	16,600,728	16,043,388
126076VS6	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	44,189,826	44,036,575	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,543,948	6,720,272	202795-HK-9	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	37,645,878	37,316,303
				12,587,462	11,638,892						842400-FP-3	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	12,587,462	11,638,892
126076VN7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	43,850,316	33,350,891	02/12/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,447,318	6,720,272	744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	37,402,998	26,630,619
				12,939,238	13,330,553						822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	12,939,238	13,330,553
126076VP2	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	31,444,696	27,664,692	02/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,446,097	6,720,272	91159H-HW-3	US BANCORP SUBORD	1GFE	24,998,599	20,944,420
				24,983,238	23,344,937						949746-JM-4	WELLS FARGO & COMPANY SR UNSEC	2AFE	24,983,238	23,344,937
126076VQ0	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	40,278,887	34,115,053	02/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,435,803	6,720,272	845743-BN-2	SOUTHWESTERN PUBLIC SERV 1ST MORTG	1GFE	33,843,084	27,394,781
				15,690,695	11,311,300						665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MORTG	1EFE	15,690,695	11,311,300
126076VR8	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	32,338,723	26,855,625	02/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,405,882	6,720,272	91324P-DT-6	UNITEDHEALTH GROUP INC SR UNSEC	1FFE	25,932,841	20,135,353
				23,850,000	22,196,017						86562M-BG-4	SUMITOMO MITSUI FINL GRP SR UNSEC	1GFE	23,850,000	22,196,017
126076WR7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	26,012,898	22,554,815	03/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,154,426	6,720,272	040555-CN-2	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	19,858,472	15,834,543
				19,875,298	21,804,374						195869-AD-4	COLONIAL PIPELINE CO SR UNSEC	1GFE	19,875,298	21,804,374

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				9,989,544	8,267,776						458140-BM-1	INTEL CORP 4 3/4% Due 3/25/2050 MS25	1FFE	9,989,544	8,267,776
12607@WS5	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	36,154,426	30,512,415	03/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,154,426	6,720,272	06051G-HU-6	BANK OF AMERICA CORP SR UNSEC	1EFE	30,000,000	23,792,143
				24,511,815	20,247,294						254687-EF-9	WALT DISNEY COMPANY THE SERIES WI	1GFE	24,511,815	20,247,294
12607@WT3	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	23,047,838	22,119,569	03/12/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,055,628	3,360,136	737679-CY-4	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	19,992,210	18,759,433
				4,977,817	5,079,718						69351U-AM-5	PPL ELECTRIC UTILITIES 1ST MORTG	1EFE	4,977,817	5,079,718
12607@WV8	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	28,047,064	26,079,187	03/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,047,064	3,360,136	15405E-AA-6	CENTRAL MAINE POWER CO SR UNSEC	1GFE	25,000,000	22,719,051
12607@WU0	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	23,026,398	22,448,534	05/03/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,026,398	3,360,136	55608J-AP-3	MACQUARIE GROUP LTD SR UNSEC	1FFE	20,000,000	19,088,398
				4,978,653	4,755,167						911312-BV-7	UNITED PARCEL SERVICE 5.2% Due 4/1/2040 AO1	1FFE	4,978,653	4,755,167
12607@WX4	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	27,740,610	27,395,902	05/10/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	2,940,752	3,360,136	020002-AS-0	ALLSTATE CORP SR UNSEC	2AFE	24,799,858	24,035,766
12607@WW6	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	12,884,432	12,728,988	05/20/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	2,884,432	3,360,136	617446-8N-2	MORGAN STANLEY Flt % Due 3/24/2051 MS24	1GFE	10,000,000	9,368,852
				15,000,010	14,187,824						695114-CD-8	PACIFICORP 1ST MORTG	1FFE	15,000,010	14,187,824
12607@XC9	CDX.NA.HY37 SR. TRANCHE	1D	24,724,038	22,900,853	23,417,817	06/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	2,900,853	3,360,136	745332-BW-5	PUGET SOUND ENERGY INC SR SEC	1FFE	20,000,000	20,057,681
				5,006,666	5,391,388						98385X-AM-8	XTO ENERGY INC CO.GUARNT	1DFE	5,006,666	5,391,388
12607@XD7	CDX.NA.HY37 SR. TRANCHE	1G	49,448,077	58,122,506	64,982,622	06/14/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	5,515,729	6,720,272	054536-AA-5	AXA SA SUBORD	1GFE	52,606,777	58,262,350
12607@XE5	CDX.NA.HY37 SR. TRANCHE	1G	24,724,038	17,643,138	18,176,778	06/17/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	2,663,475	3,360,136	20030N-AF-8	COMCAST CORP CO.GUARNT	1GFE	14,979,663	14,816,642
				9,999,154	9,725,113						209111-EL-3	CON EDISON CO OF NY INC SR UNSEC	2AFE	9,999,154	9,725,113
12607@YU8	CDX.NA.IG37 SR. TRANCHE	1E	5,000,000	5,061,612	5,049,921	09/09/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	(25,379)	59,198	341081-EP-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	5,086,991	4,990,723
12607@YW4	CDX.NA.IG37 SR. TRANCHE	1.F	5,000,000	5,034,537	4,977,581	09/09/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	(25,948)	59,198	45138L-AQ-6	IDAHO POWER CO 1ST MORTG	1FFE	5,060,485	4,918,383
12607@YV6	CDX.NA.IG37 SR. TRANCHE	1E	5,000,000	5,114,188	4,938,754	09/09/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	(25,758)	59,198	341081-ES-2	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	5,139,946	4,879,556
12607@YY0	CDX.NA.HY37 SR. TRANCHE	2A	4,944,808	5,594,122	5,511,279	09/13/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	599,918	672,027	94980V-AG-3	WELLS FARGO BANK NA SUBORD	2AFE	4,994,204	4,839,252
12607@YZ7	CDX.NA.HY37 SR. TRANCHE	1G	4,944,808	5,597,638	5,543,361	09/13/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	599,918	672,027	976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC	1GFE	4,997,720	4,871,334
12607@YX2	CDX.NA.HY37 SR. TRANCHE	1.F	4,944,808	5,357,398	5,809,222	09/13/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	599,918	672,027	983024-AN-0	WYETH LLC CO.GUARNT	1EFE	4,757,480	5,137,195
12607@ZA1	CDX.NA.IG39 SR. TRANCHE	1G	50,000,000	8,328,508	10,024,389	09/27/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,633,294)	180,816	454889-AM-8	INDIANA MICHIGAN POWER SR UNSEC	1GFE	9,961,802	9,843,573
				19,908,638	20,199,267						571748-AK-8	MARSH & MCLENNAN COS INC SR UNSEC	1GFE	19,908,638	20,199,267
				1,969,500	1,809,986						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	1,969,500	1,809,986
				19,955,036	20,494,440						665772-CB-3	NORTHERN STATES PWR-MINN 1ST MORTG	1EFE	19,955,036	20,494,440
				502,639	467,408						67021C-AF-4	NSTAR ELECTRIC CO SR UNSEC	1EFE	502,639	467,408
12607@ZB9	CDX.NA.IG39 SR. TRANCHE	1G	100,000,000	16,472,644	19,273,420	09/28/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,444,182)	361,631	45138L-AP-8	IDAHO POWER CO 1ST MORTG	1FFE	19,916,826	18,911,789
				9,960,935	9,415,844						250847-EA-4	DTE ELECTRIC CO SR SEC	1FFE	9,960,935	9,415,844
				19,956,689	20,175,186						976826-BE-6	WISCONSIN POWER & LIGHT SR UNSEC	1GFE	19,956,689	20,175,186
				19,868,481	18,919,299						67021C-AC-1	NSTAR ELECTRIC CO SR UNSEC	1EFE	19,868,481	18,919,299
				14,771,251	13,574,893						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	14,771,251	13,574,893
				19,996,362	20,318,629						69351U-AH-6	PPL ELECTRIC UTILITIES 1ST MORTG	1EFE	19,996,362	20,318,629
12607@ZC7	CDX.NA.IG39 SR. TRANCHE	1E	50,000,000	19,940,277	22,352,008	09/28/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,849,019)	180,816	12189T-AK-0	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	21,789,296	22,171,192
				7,695,773	8,062,551						12189T-AZ-7	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	7,695,773	8,062,551
				2,954,250	2,714,979						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	2,954,250	2,714,979
				21,400,442	20,948,203						7425A0-BC-3	PRINCIPAL LIFE GLOBAL SR SEC	1EFE	21,400,442	20,948,203

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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@ZD5	CDX.NA.IG39 SR. TRANCHE	1.F	100,000,000	47,585,427	56,584,799	09/30/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,517,271)	361,631	054536-AA-5	AXA SA SUBORD	1GFE	51,102,698	56,223,168
				14,738,051	14,114,505						450319-AA-6	ITC MIDWEST LLC 1ST MORTG	1FFE	14,738,051	14,114,505
				19,996,385	20,581,652						826418-BE-4	SIERRA PACIFIC POWER CO GENL REF MORT	1FFE	19,996,385	20,581,652
				19,934,021	19,782,879						958587-BG-1	NSTAR ELECTRIC CO SR UNSEC	1FFE	19,934,021	19,782,879
12607@ZF0	CDX.NA.IG39 SR. TRANCHE	1E	50,000,000	13,145,131	14,920,620	09/30/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,840,609)	180,816	341081-FC-6	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	14,985,740	14,739,804
				14,939,588	15,166,854						532457-BA-5	ELI LILLY & CO SR UNSEC	1EFE	14,939,588	15,166,854
				5,387,786	6,100,984						737679-DC-1	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	5,387,786	6,100,984
				2,954,250	2,714,979						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	2,954,250	2,714,979
				14,942,212	15,537,651						743315-AL-7	PROGRESSIVE CORP SR UNSEC	1FFE	14,942,212	15,537,651
12607@ZE3	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	13,800,859	15,848,367	09/30/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,797,569)	180,816	12189Q-AB-6	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	15,598,428	15,667,551
				6,972,602	7,397,128						837004-BV-1	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	6,972,602	7,397,128
				14,965,692	15,363,807						263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MORTG	1FFE	14,965,692	15,363,807
				14,990,007	14,971,045						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	14,990,007	14,971,045
12607@ZP8	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	20,412,005	22,487,802	10/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,224,802	7,850,124	136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC	1FFE	14,187,203	14,637,678
				16,941,209	17,463,198						250847-DU-1	DTE ELECTRIC CO SR SEC	1FFE	16,941,209	17,463,198
				20,445,207	21,891,702						882389-CC-1	TEXAS EASTERN TRANSMISSI SR UNSEC	1GFE	20,445,207	21,891,702
12607@ZQ6	CDX.NA.HY39 SR. TRANCHE	1A	99,973,077	112,762,139	94,329,155	10/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	12,295,317	15,700,249	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	100,466,822	78,628,906
12607@ZR4	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	18,283,397	19,573,107	10/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,291,510	7,850,124	46051M-AC-6	INTERNATIONAL TRANSMISSI 1ST MORTG	1FFE	11,991,887	11,722,983
				11,984,358	11,799,192						74456Q-AR-7	PUBLIC SERVICE ELECTRIC SR SEC	1FFE	11,984,358	11,799,192
				12,000,000	11,871,433						745332-BX-3	PUGET SOUND ENERGY INC SR SEC	1FFE	12,000,000	11,871,433
				2,070,278	2,132,888						822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	2,070,278	2,132,888
				11,890,170	12,611,566						89417E-AD-1	TRAVELERS COS INC SR UNSEC	1FFE	11,890,170	12,611,566
12607@ZS2	CDX.NA.IG39 SR. TRANCHE	1G	50,000,000	8,730,005	9,924,833	10/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,279,321)	180,816	010392-EC-8	ALABAMA POWER CO SR UNSEC	1GFE	10,009,326	9,744,017
				24,965,189	24,610,570						010392-FB-9	ALABAMA POWER CO SR UNSEC	1GFE	24,965,189	24,610,570
				1,869,319	2,049,444						665772-CB-3	NORTHERN STATES PWR-MINN 1ST MORTG	1EFE	1,869,319	2,049,444
				9,970,877	9,905,805						907818-CX-4	UNION PACIFIC CORP SR UNSEC	1GFE	9,970,877	9,905,805
				5,462,171	5,642,293						532457-BC-1	ELI LILLY & CO SR UNSEC	1EFE	5,462,171	5,642,293
12607@ZU7	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	15,124,727	18,022,942	10/08/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(2,773,006)	361,631	002824-AY-6	ABBOTT LABORATORIES SR UNSEC	1DFE	17,897,733	17,661,311
				11,081,949	12,470,789						129466-AM-0	BERKSHIRE HATHAWAY ENERG SR UNSEC	1GFE	11,081,949	12,470,789
				7,328,721	6,311,467						254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI	1GFE	7,328,721	6,311,467
				15,085,191	15,418,791						291011-AQ-7	EMERSON ELECTRIC CO SR UNSEC	1FFE	15,085,191	15,418,791
				18,060,806	19,645,455						377372-AE-7	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	18,060,806	19,645,455
				17,496,837	18,311,242						641423-BU-1	NEVADA POWER CO GENL REF MORT	1FFE	17,496,837	18,311,242
				17,114,226	17,283,823						744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	17,114,226	17,283,823
12607@A42	CDX.NA.HY39 SR. TRANCHE	1.F	99,973,077	23,087,805	25,811,934	10/08/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	12,393,206	15,700,249	092114-AB-3	BLACK HILLS POWER INC 1ST MORTG	1FFE	10,694,599	10,111,685
				1,197,471	1,226,297						12189T-AN-4	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	1,197,471	1,226,297
				14,970,525	16,508,250						149123-BK-6	CATERPILLAR INC SR UNSEC	1FFE	14,970,525	16,508,250
				16,481,661	17,324,326						149123-BN-0	CATERPILLAR INC SR UNSEC	1FFE	16,481,661	17,324,326
				14,654,144	14,960,891						171232-AQ-4	CHUBB CORP CO.GUARNT	1FFE	14,654,144	14,960,891
				17,153,852	15,936,598						254687-DM-5	WALT DISNEY COMPANY THE SERIES WI	1GFE	17,153,852	15,936,598
				14,085,794	15,342,437						532457-AP-3	ELI LILLY & CO SR UNSEC	1EFE	14,085,794	15,342,437
				12,974,385	13,131,669						693304-AH-0	PECO ENERGY CO 1ST REF MORT	1FFE	12,974,385	13,131,669
12607@A67	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	8,001,636	9,837,775	10/08/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,445,645)	180,816	11778B-AB-8	SKY GROUP FINANCE PLC CO.GUARNT	1GFE	9,447,281	9,656,959

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				20,811,647	21,448,580						144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTG	1FFE	20,811,647	21,448,580
				24,050,255	20,841,373						254687-DV-5	WALT DISNEY COMPANY THE SERIES WI	1GFE	24,050,255	20,841,373
126076B58	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	101,478,358	93,590,146	10/12/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,099,893)	361,631	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	104,578,251	93,228,515
126076A75	CDX.NA.HY39 SR. TRANCHE	1.F	99,973,077	111,075,010	90,083,900	10/12/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	11,978,005	15,700,249	655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC	2AFE	99,097,005	74,383,651
126076B41	CDX.NA.HY39 SR. TRANCHE	1.F	99,973,077	51,981,163	46,415,374	10/12/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	11,980,027	15,700,249	210518-CU-8	CONSUMERS ENERGY CO 1ST MORTG	1FFE	40,001,136	30,715,125
				20,000,000	15,010,751						668074-AU-1	NORTHWESTERN CORP 1ST MORTG	1GFE	20,000,000	15,010,751
				40,001,751	35,078,764						95000U-2S-1	WELLS FARGO & COMPANY SERIES MTN	2AFE	40,001,751	35,078,764
126076B66	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	16,977,207	21,381,138	10/13/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(2,990,827)	361,631	002824-AV-2	ABBOTT LABORATORIES SR UNSEC	1DFE	19,968,034	21,019,507
				6,486,496	6,701,471						039483-AT-9	ARCHER DANIELS SR UNSEC	1FFE	6,486,496	6,701,471
				26,659,406	26,444,201						049560-AG-0	ATMOS ENERGY CORP SR UNSEC	1EFE	26,659,406	26,444,201
				51,329,706	43,237,188						912810-RE-0	US TREASURY N/B United States Treasury No 3.62	1A	51,329,706	43,237,188
				4,649,436	4,841,645						039483-AN-2	ARCHER DANIELS SR UNSEC	1FFE	4,649,436	4,841,645
126076A34	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	101,222,578	79,935,889	10/14/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,295,325)	361,631	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	104,517,903	79,574,258
126076A26	CDX.NA.HY39 SR. TRANCHE	1.F	99,973,077	101,265,281	89,786,187	10/14/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	11,634,548	15,700,249	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	89,630,733	74,085,938
126076ZW3	CDX.NA.HY39 SR. TRANCHE	1.F	74,979,808	18,940,115	22,708,667	10/15/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,975,844	11,775,187	013716-AQ-8	RIO TINTO ALCAN INC SR UNSEC	1FFE	9,964,271	10,933,480
				11,454,011	11,245,207						144141-CY-2	DUKE ENERGY PROGRESS LLC 1ST MORTG	1FFE	11,454,011	11,245,207
				9,996,539	9,853,777						207597-DV-4	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	9,996,539	9,853,777
				8,564,898	8,302,716						207597-EA-9	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	8,564,898	8,302,716
				12,853,536	14,015,178						478160-AJ-3	JOHNSON & JOHNSON SR UNSEC	1AFE	12,853,536	14,015,178
				12,007,635	12,447,230						665772-BQ-1	NORTHERN STATES PWR-MINN 1ST MORTG	1EFE	12,007,635	12,447,230
				10,785,730	12,213,414						737679-DC-1	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	10,785,730	12,213,414
126076ZV5	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	31,280,695	27,256,243	10/20/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,335,316	7,850,124	74432Q-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	24,945,379	19,406,119
				24,906,407	18,519,615						74456Q-BQ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG	1FFE	24,906,407	18,519,615
126076ZT0	CDX.NA.HY39 SR. TRANCHE	1G	49,986,538	30,914,977	29,642,024	10/21/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,207,833	7,850,124	694476-AD-4	PACIFIC LIFECORP SR UNSEC	1GFE	24,707,144	21,791,900
				24,615,711	19,353,143						822582-BQ-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	24,615,711	19,353,143
126076B74	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	48,676,733	39,376,129	11/04/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,141,270)	180,816	912810-QU-5	US TREASURY N/B United States Treasury No 3.12	1A	49,818,003	39,195,313
				4,987,665	4,683,189						049560-AK-1	ATMOS ENERGY CORP SR UNSEC	1EFE	4,987,665	4,683,189
126076D31	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	48,596,272	39,495,269	11/10/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,029,315)	180,816	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	49,625,587	39,314,453
				4,919,288	4,903,412						45138L-AL-7	IDAHO POWER CO 1ST MORTG	1FFE	4,919,288	4,903,412
126076ZX1	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	33,199,484	23,591,579	11/18/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,943,997	7,850,124	009158-BA-3	AIR PRODUCTS & CHEMICALS 2.8% Due 5/15/2050 MN15	1FFE	26,255,487	15,741,455
				24,942,261	19,959,188						049560-AL-9	ATMOS ENERGY CORP SR UNSEC	1EFE	24,942,261	19,959,188
126076ZY9	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	14,431,456	14,958,029	11/29/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(556,809)	180,816	210518-CP-9	CONSUMERS ENERGY CO 1ST MORTG	1FFE	14,988,265	14,777,213
				19,961,736	18,661,056						341081-FD-4	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	19,961,736	18,661,056
				14,947,048	14,328,512						74456Q-AV-8	PUBLIC SERVICE ELECTRIC 1ST REF MORT	1FFE	14,947,048	14,328,512
				52,451,531	59,562,990						25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT	2AFE	52,451,531	59,562,990
126076A59	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	10,251,416	10,919,683	11/29/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,094,183	7,850,124	195869-AJ-1	COLONIAL PIPELINE CO SR UNSEC	1GFE	3,157,233	3,069,559

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				17,002,203	16,232,582						45138L-AN-3	IDAHO POWER CO 1ST MORTG	1FFE	17,002,203	16,232,582
				15,180,368	14,405,034						665772-CE-7	NORTHERN STATES PWR-MINN 1ST MORTG	1EFE	15,180,368	14,405,034
				14,982,611	14,517,755						94980V-AG-3	WELLS FARGO BANK NA SUBORD	2AFE	14,982,611	14,517,755
126076D49	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	44,543,037	37,223,785	12/03/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(494,009)	180,816	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	45,037,046	37,042,969
				6,966,575	6,858,700						341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	6,966,575	6,858,700
126076C81	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	32,230,047	27,811,490	12/03/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,230,047	7,850,124	46647P-AJ-5	JPMORGAN CHASE & CO SR UNSEC	1FFE	25,000,000	19,961,366
				24,988,487	28,773,335						717081-CY-7	PFIZER INC SR UNSEC	1EFE	24,988,487	28,773,335
126076A83	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	49,078,475	39,118,474	12/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(493,112)	180,816	478160-BV-5	JOHNSON & JOHNSON SR UNSEC	1AFE	49,571,587	38,937,658
				3,993,594	3,854,748						149123-BS-9	CATERPILLAR INC SR UNSEC	1FFE	3,993,594	3,854,748
126076A91	CDX.NA.HY39 SR. TRANCHE	1.F	74,979,808	85,127,350	70,568,156	12/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	10,735,742	11,775,187	912810-QU-5	US TREASURY N/B United States Treasury No 3.12	1A	74,391,608	58,792,969
126076B25	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	52,080,879	44,893,093	12/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,120,452	7,850,124	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	44,960,427	37,042,969
126076B33	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	32,113,165	30,466,553	12/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,113,165	7,850,124	172967-LS-8	CITIGROUP INC SR UNSEC	1GFE	25,000,000	22,616,429
				24,862,330	17,587,358						202795-JJ-0	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	24,862,330	17,587,358
126076B82	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	24,316,477	26,455,200	12/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(643,565)	180,816	002824-AV-2	ABBOTT LABORATORIES SR UNSEC	1DFE	24,960,042	26,274,384
				27,867,452	15,387,279						084423-AW-2	BERKLEY WR CORPORATION 3.15% Due 9/30/2061 MS30	2AFE	27,867,452	15,387,279
				4,993,221	4,938,881						20030N-AF-8	COMCAST CORP CO.GUARNT	1GFE	4,993,221	4,938,881
126076B90	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	17,294,984	17,841,118	12/16/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,307,135	7,850,124	209111-EM-1	CON EDISON CO OF NY INC SR UNSEC	2AFE	9,987,849	9,990,994
				9,996,464	11,510,714						244199-AZ-8	DEERE & COMPANY SR UNSEC	1FFE	9,996,464	11,510,714
				22,652,571	19,124,141						912810-RE-0	US TREASURY N/B United States Treasury No 3.62	1A	22,652,571	19,124,141
				6,977,970	6,804,599						842400-FH-1	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	6,977,970	6,804,599
126076C24	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	46,402,685	36,682,769	12/16/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(441,521)	180,816	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	46,844,206	36,501,953
				4,997,496	5,007,557						341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	4,997,496	5,007,557
126076C32	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	42,922,345	47,940,598	12/16/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,251,075	7,850,124	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO.GUARNT	2AFE	35,671,270	40,090,474
				8,188,908	6,216,416						3617WU-NK-8	GNMA POOL CH3094	1A	8,188,908	6,216,416
				22,337,260	20,130,531						56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED	1BFE	22,337,260	20,130,531
126076C40	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	29,033,566	28,029,479	12/17/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,104,502	7,850,124	209111-EY-5	CON EDISON CO OF NY INC SR UNSEC	2AFE	21,929,064	20,179,355
				10,436,248	10,884,370						22541L-AE-3	CREDIT SUISSE USA INC CO.GUARNT	1EFE	10,436,248	10,884,370
				22,102,394	20,436,794						842400-FP-3	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	22,102,394	20,436,794
126076C57	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	14,989,207	14,294,107	12/17/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(658,887)	180,816	055451-AV-0	BHP BILLITON FIN USA LTD CO.GUARNT	1FFE	15,648,094	14,113,291
				19,883,168	18,210,867						678858-BF-7	OKLAHOMA GAS & ELECTRIC SR UNSEC	1GFE	19,883,168	18,210,867
				19,901,317	18,088,824						485134-BM-1	KANSAS CITY POWER & LT MORTGAGE	1FFE	19,901,317	18,088,824
126076C65	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	54,785,951	44,352,077	12/21/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,035,286	7,850,124	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	47,750,665	36,501,953
126076C73	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	49,072,726	39,495,269	12/21/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(726,200)	180,816	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	49,798,926	39,314,453
				3,985,504	3,974,012						842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	3,985,504	3,974,012
126076C99	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	57,202,807	47,164,577	12/23/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,147,292	7,850,124	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	50,055,515	39,314,453
126076D23	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	43,190,620	37,223,785	12/23/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(587,369)	180,816	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	43,777,989	37,042,969

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				9,987,023	9,578,491						341081-EY-9	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	9,987,023	9,578,491
12776*DR5	CDX.NA.IG39 SR. TRANCHE	1.F	25,000,000	12,213,683	11,198,087	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(83,681)	90,408	49337W-AH-3	NATIONAL GRID USA SR UNSEC	2BFE	12,297,364	11,107,679
				5,301,684	5,145,476						74456Q-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT	1FFE	5,301,684	5,145,476
				5,010,115	4,871,334						976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC	1GFE	5,010,115	4,871,334
				256,339	231,679						912810-FP-8	US TREASURY N/B United States Treasury No 5.37	1A	256,339	231,679
				3,592,479	3,613,346						31396L-NK-2	FNR 2006-106 TK SC PT	1A	3,592,479	3,613,346
12776*DT1	CDX.NA.HY39 SR. TRANCHE	1A	24,993,269	18,703,878	18,160,987	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,773,047	3,925,062	037735-CE-5	APPALACHIAN POWER CO SR UNSEC	2AFE	14,930,831	14,235,925
				9,995,440	9,742,668						976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC	1GFE	9,995,440	9,742,668
12776*BA4	CDX.NA.IG39 SR. TRANCHE	1.F	25,000,000	29,738,369	31,193,203	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(67,794)	90,408	656531-AG-5	EQUINOR ASA CO.GUARNT	1DFE	29,806,163	31,102,795
12776*BB2	CDX.NA.HY39 SR. TRANCHE	1A	24,993,269	26,131,700	22,446,547	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,803,822	3,925,062	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	22,327,878	18,521,485
12776*BC0	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	50,161,238	59,245,713	01/19/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(124,458)	180,816	35177P-AL-1	ORANGE SA SR UNSEC	2AFE	50,285,696	59,064,897
				1,834,475	2,068,052						341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	1,834,475	2,068,052
12776*BD8	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	25,251,852	25,904,087	01/20/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(216,380)	180,816	013716-AU-9	RIO TINTO ALCAN INC SR UNSEC	1FFE	25,468,232	25,723,271
				9,991,244	9,114,931						20765Q-AJ-4	CONNECTICUT NATURAL GAS SR UNSEC	1FFE	9,991,244	9,114,931
				19,898,554	17,285,752						59156R-BG-2	METLIFE INC SR UNSEC	1GFE	19,898,554	17,285,752
12776*BE6	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	54,567,845	52,244,655	01/20/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,490,826	7,850,124	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	47,077,019	44,394,531
12776*BG1	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	24,846,319	20,530,367	01/26/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(146,989)	180,816	233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A	1FFE	24,993,308	20,349,551
				25,066,342	24,890,438						595620-AE-5	MIDAMERICAN ENERGY CO 1ST MORTG	1EFE	25,066,342	24,890,438
				1,407,197	1,396,516						202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	1,407,197	1,396,516
12776*BH9	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	19,737,837	19,353,437	01/31/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(99,674)	180,816	494368-BG-7	KIMBERLY-CLARK CORP SR UNSEC	1FFE	19,837,511	19,172,621
				27,351,682	34,324,858						59156R-AM-0	METLIFE INC SR UNSEC	1GFE	27,351,682	34,324,858
				4,987,665	4,683,189						049560-AK-1	ATMOS ENERGY CORP SR UNSEC	1EFE	4,987,665	4,683,189
12776*BJ5	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	27,575,590	27,559,020	01/31/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,654,717	7,850,124	020002-AT-8	ALLSTATE CORP SR UNSEC	2AFE	19,920,873	19,708,896
				38,632,161	36,227,156						001192-AD-5	SOUTHERN CO GAS CAPITAL CO.GUARNT	2AFE	38,632,161	36,227,156
12776*BF3	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	9,920,897	9,613,211	02/10/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	8,786	180,816	172967-EC-1	CITIGROUP INC SR UNSEC	1GFE	9,912,111	9,432,395
				46,748,985	49,752,830						89420G-AE-9	TRAVELERS PPTY CASUALTY CO.GUARNT	1FFE	46,748,985	49,752,830
12776*BK2	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	57,737,452	54,354,030	02/10/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,692,138	7,850,124	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	50,045,314	46,503,906
12776*BL0	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	17,606,378	17,109,141	02/11/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,635,606	7,850,124	26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	9,970,772	9,259,017
				39,695,654	23,527,743						745332-CK-0	PUGET SOUND ENERGY INC 2.893% Due 9/15/2051 MS15	1FFE	39,695,654	23,527,743
12776*DS3	CDX.NA.HY39 SR. TRANCHE	1B	49,986,538	47,915,386	40,837,258	02/15/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,634,600	7,850,124	00440E-AQ-0	CHUBB INA HOLDINGS INC CO.GUARNT	1FFE	40,280,786	32,987,134
				12,937,406	12,806,660						668771-AL-2	NORTONLIFELOCK INC SERIES 144A	3CFE	12,937,406	12,806,660
12776*BM8	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	41,882,644	43,390,977	02/16/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,614,038	7,850,124	377372-AB-3	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	34,268,606	35,540,853
				38,294,899	37,522,227						837004-BX-7	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	38,294,899	37,522,227
12776*BN6	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	24,920,835	18,599,233	02/17/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(79,165)	180,816	06051G-HA-0	BANK OF AMERICA CORP SR UNSEC	1GFE	25,000,000	18,418,417
				22,159,576	18,250,977						912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	22,159,576	18,250,977
				2,997,531	3,026,278						976826-BE-6	WISCONSIN POWER & LIGHT SR UNSEC	1GFE	2,997,531	3,026,278
12776*BP1	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	24,469,907	22,127,976	02/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(145,793)	180,816	3137BB-CR-9	FHR 4354 GL EXCH SEQ	1A	24,615,700	21,947,160

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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
				31,977,011	18,217,285						912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	31,977,011	18,217,285
12776*BQ9	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	69,264,990	44,284,695	02/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,548,111	7,850,124	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	61,716,879	36,434,571
12776*BR7	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	55,140,204	52,244,655	02/22/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,504,916	7,850,124	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	47,635,288	44,394,531
12776*DQ7	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	66,214,600	56,923,628	02/22/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(197,494)	180,816	912810-RC-4	US TREASURY N/B United States Treasury No 3.62	1A	66,412,094	56,742,812
12776*BS5	CDX.NA.HY39 SR. TRANCHE	1A	24,993,269	35,522,559	22,142,347	02/22/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,733,974	3,925,062	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	31,788,585	18,217,285
12776*BX4	CDX.NA.IG39 SR. TRANCHE	1E	50,000,000	52,996,219	34,349,894	03/02/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(206,237)	180,816	299808-AH-8	EVEREST REINSURANCE HLDG 3 1/2% Due 10/15/2050 A015	1GFE	53,202,456	34,169,078
				22,203,954	20,768,047						040555-CF-9	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	22,203,954	20,768,047
12776*BZ9	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	27,383,494	27,779,571	03/02/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,503,107	7,850,124	867229-AE-6	SUNCOR ENERGY INC SR UNSEC	2AFE	19,880,387	19,929,447
				38,608,140	36,170,329						3617JF-MB-7	GNMA POOL BL3054	1A	38,608,140	36,170,329
12776*CA3	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	29,853,232	24,743,210	03/09/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(157,556)	180,816	278062-AE-4	EATON CORP CO.GUARNT	1GFE	30,010,788	24,562,394
				23,427,363	23,299,074						725906-AN-1	BARRICK GOLD CORP SR UNSEC	2AFE	23,427,363	23,299,074
				1,488,683	1,621,730						744448-CA-7	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	1,488,683	1,621,730
12776*CB1	CDX.NA.HY39 SR. TRANCHE	1A	49,986,538	32,647,036	39,249,069	03/09/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,555,969	7,850,124	59156R-AE-8	METLIFE INC SR UNSEC	1GFE	25,091,067	31,398,945
				11,436,939	19,890,617						74432Q-AQ-8	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	11,436,939	19,890,617
				4,727,497	5,221,404						665772-CA-5	NORTHERN STATES PWR-MINN 1ST MORTG	1EFE	4,727,497	5,221,404
				1,105,761	1,094,539						38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ	1A	1,105,761	1,094,539
				125,537	159,356						89420G-AE-9	TRAVELERS PPTY CASUALTY CO.GUARNT	1FFE	125,537	159,356
12776*CC9	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	24,936,843	26,871,561	03/10/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(296,773)	180,816	26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	25,233,616	26,690,745
				24,486,753	29,040,475						771196-AU-6	ROCHE HOLDINGS INC CO.GUARNT	1CFE	24,486,753	29,040,475
				1,436,877	1,510,617						91086Q-AS-7	UNITED MEXICAN STATES SR UNSEC	2BFE	1,436,877	1,510,617
12776*CX3	CDX.NA.IG39 SR. TRANCHE	1.D	50,000,000	14,307,561	14,754,817	03/11/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(496,971)	180,816	013716-AW-5	RIO TINTO ALCAN INC SR UNSEC	1FFE	14,804,532	14,574,001
				29,350,110	34,618,770						172062-AE-1	CINCINNATI FINL CORP SR UNSEC	1GFE	29,350,110	34,618,770
				4,437,863	7,759,107						416515-AP-9	HARTFORD FINL SVCS GRP SR UNSEC	2AFE	4,437,863	7,759,107
				2,165,915	2,219,499						38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ	1A	2,165,915	2,219,499
12776*CY1	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	23,874,064	26,316,278	03/11/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,256,627	7,850,124	195869-AG-7	COLONIAL PIPELINE CO SR UNSEC	1GFE	16,617,437	18,466,154
				33,201,963	34,983,849						136385-AC-5	CANADIAN NATL RESOURCES SR UNSEC	2AFE	33,201,963	34,983,849
12776*CZ8	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	23,522,029	23,964,473	03/14/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,098,947	7,850,124	461070-AG-9	INTERSTATE POWER & LIGHT SR UNSEC	2AFE	16,423,082	16,114,349
				19,954,641	21,962,925						278058-AW-2	EATON CORP CO.GUARNT	1GFE	19,954,641	21,962,925
				14,944,302	13,615,467						695114-BZ-0	PACIFICORP 1ST MORTG	1FFE	14,944,302	13,615,467
12776*DA2	CDX.NA.IG39 SR. TRANCHE	2A	50,000,000	7,253,023	19,357,332	03/14/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(798,557)	180,816	054536-AC-1	AXA SA JR SUBORDINATED	2AFE	8,051,580	19,176,516
				17,111,260	21,241,868						59156R-AJ-7	METLIFE INC SR UNSEC	1GFE	17,111,260	21,241,868
				13,482,054	13,395,279						38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ	1A	13,482,054	13,395,279
				12,925,599	13,445,936						020002-AJ-0	ALLSTATE CORP SR UNSEC	2AFE	12,925,599	13,445,936
12776*DB0	CDX.NA.IG39 SR. TRANCHE	1.D	50,000,000	11,117,448	11,560,143	03/14/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(854,153)	180,816	12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	11,971,601	11,379,327
				12,590,787	11,940,024						695114-CL-0	PACIFICORP 1ST MORTG	1FFE	12,590,787	11,940,024
				8,961,553	14,413,703						74432Q-AK-1	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	8,961,553	14,413,703
				12,462,345	12,925,326						341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	12,462,345	12,925,326
				6,686,772	6,182,629						594918-BK-9	MICROSOFT CORP SR UNSEC	1AFE	6,686,772	6,182,629
12776*DC8	CDX.NA.HY39 SR. TRANCHE	1.F	49,986,538	16,880,179	18,256,186	03/16/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,988,478	7,850,124	46625H-HF-0	JPMORGAN CHASE & CO SR UNSEC	1FFE	9,891,701	10,406,062
				41,379,589	39,964,361						907818-CS-5	UNION PACIFIC CORP SR UNSEC	1GFE	41,379,589	39,964,361

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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
12776*DD6	CDX.NA.HY39 SR. TRANCHE	1.F	24,993,269	32,132,303	33,823,933	03/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,557,243	3,925,062	039483-AT-9	ARCHER DANIELS SR UNSEC	1FFE	28,575,060	29,898,871
12776*DE4	CDX.NA.IG39 SR. TRANCHE	1.G	50,000,000	30,276,557	30,086,194	03/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(736,399)	180,816	059165-DX-5	BALTIMORE GAS & ELECTRIC SR UNSEC	1GFE	31,012,956	29,905,378
				16,982,924	17,624,917						656531-AG-5	EQUINOR ASA CO.GUARNT	1DFE	16,982,924	17,624,917
				3,085,157	3,125,592						907818-BY-3	UNION PACIFIC CORP SR UNSEC	1GFE	3,085,157	3,125,592
12776*DF1	CDX.NA.HY39 SR. TRANCHE	1.D	24,993,269	8,362,458	9,209,098	03/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,520,806	3,925,062	24820R-AG-3	EQUINOR ASA CO.GUARNT	1DFE	4,841,652	5,284,036
				13,092,632	20,344,205						74432Q-AH-8	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	13,092,632	20,344,205
				3,504,960	3,878,266						837004-BX-7	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	3,504,960	3,878,266
				4,860	4,984						38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ	1A	4,860	4,984
				35,540	42,671						25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO.GUARNT	2AFE	35,540	42,671
12776*DG9	CDX.NA.HY39 SR. TRANCHE	1.F	24,993,269	6,152,165	6,851,208	03/24/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,531,576	3,925,062	144141-CV-8	DUKE ENERGY PROGRESS INC 1ST MORTG	1FFE	2,620,589	2,926,146
				21,565,241	21,468,431						278058-DB-5	EATON CORP CO.GUARNT	1GFE	21,565,241	21,468,431
TBD	CDX.NA.IG41 SR. TRANCHE	1*	100,000,000	82,754,490	73,775,612	09/27/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX.NA.IG41 SR. TRANCHE, REC. 1% FIXED RATE	(658,991)	(662,891)	38378M-BD-6	GNR 2013-23 ZC Z SEQ	1A	83,413,481	74,438,503
				24,930,335	15,970,018						89417E-AR-0	TRAVELERS COS INC 3.05% Due 6/8/2051 JD8	1FFE	24,930,335	15,970,018
TBD	CDX.NA.IG41 SR. TRANCHE	1*	100,000,000	25,953,767	18,226,780	09/27/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX.NA.IG41 SR. TRANCHE, REC. 1% FIXED RATE	(658,992)	(662,891)	678858-BN-0	OKLAHOMA G&E CO SR UNSEC	1GFE	26,612,759	18,889,671
				80,033,667	74,050,078						912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	80,033,667	74,050,078
TBD	CDX.NA.IG41 SR. TRANCHE	1*	50,000,000	24,780,702	24,429,479	09/27/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX.NA.IG41 SR. TRANCHE, REC. 1% FIXED RATE	(349,466)	(331,446)	202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	25,130,168	24,760,925
				24,900,511	20,155,228						882508-BD-5	TEXAS INSTRUMENTS INC SR UNSEC	1EFE	24,900,511	20,155,228
				516,649	532,770						961548-AY-0	WESTROCK MWV LLC CO.GUARNT	2BFE	516,649	532,770
TBD	CDX.NA.IG41 SR. TRANCHE	1*	100,000,000	32,747,032	27,293,123	09/28/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX.NA.IG41 SR. TRANCHE, REC. 1% FIXED RATE	(669,313)	(15,113)	459200-KB-6	IBM CORP SR UNSEC	1GFE	33,416,345	27,308,236
				39,600,000	36,383,298						60687Y-AT-6	MIZUHO FINANCIAL GROUP SR UNSEC	1GFE	39,600,000	36,383,298
				39,608,743	34,309,063						717081-EC-3	PFIZER INC SR UNSEC	1EFE	39,608,743	34,309,063
TBD	CDX.NA.IG41 SR. TRANCHE	1*	100,000,000	34,264,648	33,723,933	09/28/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX.NA.IG41 SR. TRANCHE, REC. 1% FIXED RATE	(679,302)	(5,113)	149123-BS-9	CATERPILLAR INC SR UNSEC	1FFE	34,943,950	33,729,046
				33,869,440	33,940,010						378272-BQ-0	GLENCORE FUNDING LLC SERIES 144A	2AFE	33,869,440	33,940,010
				35,234,746	34,930,220						842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	35,234,746	34,930,220
TBD	CDX.NA.IG41 SR. TRANCHE	1*	100,000,000	81,044,581	70,232,011	09/28/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX.NA.IG41 SR. TRANCHE, REC. 1% FIXED RATE	(729,253)	44,887	3137BG-JS-9	FHR 4444 CZ Z SEQ	1A	81,773,834	70,187,124
				14,886,720	14,886,852						553427-AA-3	MARITIME PARTNERS LLC SERIES 2023-1A CLASS A 144A	1FFE	14,886,720	14,886,852
				4,385,000	4,286,338						69073T-AU-7	OWENS BROCKWAY SERIES 144A	4BFE	4,385,000	4,286,338
TBD	CDX.NA.IG41 SR. TRANCHE	1*	100,000,000	19,467,636	19,880,197	09/28/2023	12/20/2028	CREDIT DEFAULT SWAP ON CDX.NA.IG41 SR. TRANCHE, REC. 1% FIXED RATE	(710,271)	25,887	695114-CB-2	PACIFICORP 1ST MORTG	1FFE	20,177,907	19,854,310
				39,805,279	30,265,142						744560-BB-1	PUBLIC SERVICE ELECTRIC SECURED	1FFE	39,805,279	30,265,142
				40,000,000	36,289,894						95000U-2L-6	WELLS FARGO & COMPANY SERIES MTN	2AFE	40,000,000	36,289,894
				918,569	830,446						126410-LL-1	CSX TRANSPORTATION INC SR UNSEC	1GFE	918,569	830,446
TBD	Treasury Total Return Swap	1*	25,000,000	25,000,000	23,852,405	04/05/2023	04/05/2024	Treasury Total Return SwapT 3 5/8 02/15/53 (912810TN8)		(15,345)	04342J-AA-5	ASB BANK LIMITED SERIES 144A	1GFE	25,000,000	23,867,750
TBD	Treasury Total Return Swap	1*	100,000,000	45,251,905	43,260,487	08/15/2023	05/15/2025	Treasury Total Return SwapT 3.0 08/15/52 (912810TJ7)		(239,325)	26078J-AD-2	DUPONT DE NEMOURS INC SR UNSEC	2AFE	45,251,905	43,499,812
				35,029,905	34,252,985						874060-AW-6	TAKEDA PHARMACEUTICAL SERIES WI	2AFE	35,029,905	34,252,985
				21,550,072	19,164,348						13648T-AE-7	CANADIAN PACIFIC RAILWAY 4.95% Due 8/15/2045 FA15	2BFE	21,550,072	19,164,348
TBD	Treasury Total Return Swap	1*	100,000,000	27,950,781	26,623,645	08/16/2023	05/15/2025	Treasury Total Return SwapT 3.0 08/15/52 (912810TJ7)		(249,348)	283677-AW-2	EL PASO ELECTRIC CO SR UNSEC	2BFE	27,950,781	26,872,993
				17,201,594	28,069,124						74251V-AA-0	PRINCIPAL FINANCIAL GRP CO.GUARNT	1GFE	17,201,594	28,069,124
				29,057,231	28,447,189						884903-AY-1	THOMSON REUTERS CORP SR UNSEC	2BFE	29,057,231	28,447,189
				14,910,724	13,586,889						585055-BT-2	MEDTRONIC INC CO.GUARNT	1GFE	14,910,724	13,586,889

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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
				13,014,115	14,131,822						656531-AM-2	EQUINOR ASA CO.GUARNT	1DFE	13,014,115	14,131,822
TBD	Treasury Total Return Swap	1*	100,000,000	20,336,395	19,350,175	08/16/2023	05/15/2025	Treasury Total Return SwapT 3.0 08/15/52 (912810TJ7)		(249,301)	455434-BG-4	INDIANAPOLIS PWR & LIGHT 1ST MORTG	1GFE	20,336,395	19,599,476
				19,418,804	19,097,351						96950F-AF-1	WILLIAMS COMPANIES INC SR UNSEC	2BFE	19,418,804	19,097,351
				24,400,000	23,315,092						86562M-CY-4	SUMITOMO MITSUI FINL GRP 6.184% Due 7/13/2043 JJ13	2AFE	24,400,000	23,315,092
				20,325,000	19,882,945						446150-BC-7	HUNTINGTON BANCSHARES 6.208% Due 8/21/2029 FA21	2AFE	20,325,000	19,882,945
				19,111,774	17,521,630						925650-AC-7	VICI PROPERTIES LP 4.95% Due 2/15/2030 FA15	2CFE	19,111,774	17,521,630
TBD	Treasury Total Return Swap	1*	100,000,000	23,424,632	24,156,651	08/17/2023	05/19/2025	Treasury Total Return SwapT 4 1/8 08/15/53 (912810TT5)		(307,609)	023551-AM-6	HESS CORP SR UNSEC	2CFE	23,424,632	24,464,260
				35,791,227	34,319,048						21987B-AK-4	CODELCO INC SR UNSEC	1GFE	35,791,227	34,319,048
				32,750,601	33,014,847						715638-AU-6	REPUBLIC OF PERU SR UNSEC	2BFE	32,750,601	33,014,847
				25,105,175	25,917,363						801624-AF-4	SANTA CLARA CNTY CA PENSN FUND County of Santa Clara CA 6.001	1BFE	25,105,175	25,917,363
TBD	Treasury Total Return Swap	1*	100,000,000	25,746,795	24,906,964	08/17/2023	11/18/2025	Treasury Total Return SwapT 4 1/8 08/15/53 (912810TT5)		(457,016)	698299-AW-4	REPUBLIC OF PANAMA SR UNSEC	2BFE	25,746,795	25,363,980
				37,589,868	38,983,291						23330J-AA-9	DP WORLD PLC SR UNSEC	2BFE	37,589,868	38,983,291
				24,064,868	22,944,012						29245V-AB-1	ENTEL CHILE SA SR UNSEC	2CFE	24,064,868	22,944,012
				30,051,210	28,162,492						893526-DF-7	TRANSCANADA PIPELINES SR UNSEC	2BFE	30,051,210	28,162,492
TBD	Treasury Total Return Swap	1*	100,000,000	98,990,566	87,433,852	08/24/2023	05/19/2025	Treasury Total Return SwapT 4 1/8 08/15/53 (912810TT5)		(343,492)	91282C-EP-2	US TREASURY N B 2 7/8% Due 5/15/2032 MN15	1A	98,990,566	87,777,344
				1,995,417	2,045,452						31396Y-NR-9	FNR 2008-12 AL EXCH SEQ	1A	1,995,417	2,045,452
TBD	Treasury Total Return Swap	1*	100,000,000	23,977,800	21,754,063	09/01/2023	06/05/2026	Treasury Total Return SwapT 4 1/8 08/15/53 (912810TT5)		(618,716)	03789X-AE-8	DIN 2019-1A A2II SUB	2BFE	23,977,800	22,372,779
				24,150,960	22,706,636						915328-BE-7	UPLAND CLO LTD SERIES 2016-1A CLASS A1B2 144A	1AFE	24,150,960	22,706,636
				29,215,017	26,253,449						95058X-AE-8	WEN 2018-1A A2II SEQ	2BFE	29,215,017	26,253,449
				22,479,396	21,515,843						26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A	2BFE	22,479,396	21,515,843
				256,339	231,679						912810-FP-8	US TREASURY N/B United States Treasury No 5.37	1A	256,339	231,679
TBD	Treasury Total Return Swap	1*	100,000,000	28,610,429	26,653,110	09/05/2023	06/05/2026	Treasury Total Return SwapT 4 1/8 08/15/53 (912810TT5)		(610,236)	172967-DR-9	CITIGROUP INC SUBORD	2BFE	28,610,429	27,263,346
				30,210,384	29,666,506						725906-AH-4	BARRICK GOLD CORP SR UNSEC	2AFE	30,210,384	29,666,506
				19,421,529	19,421,529						87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO	6*	19,421,529	19,421,529
				22,300,157	22,611,138						25746U-AN-9	DOMINION ENERGY INC SR UNSEC	2BFE	22,300,157	22,611,138
91278*BD5	Treasury Bond Forward	1.F	25,000,000	24,954,415	18,883,781	04/05/2023	04/05/2024	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(4,471,206)	74456Q-AP-1	PUBLIC SERVICE EL & GAS SR SEC	1FFE	24,954,415	23,354,987
				990,142	963,261						695114-BX-5	PACIFICORP 1ST MORTG	1FFE	990,142	963,261
91278*BE3	Treasury Bond Forward	1.F	25,000,000	6,909,870	3,585,417	05/31/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(3,115,668)	74456Q-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT	1FFE	6,909,870	6,701,085
				27,037,018	25,734,740						53079E-BG-8	LIBERTY MUTUAL GROUP INC CO.GUARNT	2BFE	27,037,018	25,734,740
91278*BF0	Treasury Bond Forward	1G	50,000,000	32,739,121	24,857,729	06/02/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,943,995)	035240-AQ-3	ANHEUSER-BUSCH INBEV WOR CO.GUARNT	1GFE	32,739,121	31,801,724
				17,308,331	16,900,676						341081-ET-0	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	17,308,331	16,900,676
91278*BG8	Treasury Bond Forward	1E	50,000,000	13,284,221	5,816,643	06/02/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,915,591)	207597-DX-0	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	13,284,221	12,732,234
				15,376,516	14,424,228						575767-AE-8	MASS MUTUAL LIFE INS CO SUBORD	1DFE	15,376,516	14,424,228
				19,099,412	18,060,427						842400-FF-5	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	19,099,412	18,060,427
				58,892,263	57,339,271						913017-BJ-7	RTX CORP SR UNSEC	2AFE	58,892,263	57,339,271
91278*BH6	Treasury Bond Forward	1.F	50,000,000	6,973,968	167,527	06/02/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,808,815)	485134-BH-2	KANSAS CITY POWER & LT MORTGAGE	1FFE	6,973,968	6,976,342
				14,996,954	14,792,064						59022C-AJ-2	BANK OF AMERICA CORP SUBORD	2AFE	14,996,954	14,792,064

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
				14,388,060	14,505,940						641423-BP-2	NEVADA POWER CO GENL REF MORT	1FFE	14,388,060	14,505,940
				14,056,686	15,139,290						74531E-AA-0	PUGET SOUND ENERGY INC SR SEC	1FFE	14,056,686	15,139,290
91278*BJ2	Treasury Bond Forward	1G	50,000,000	7,980,424	1,781,309	06/02/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,515,105)	199575-AT-8	OHIO POWER COMPANY SR UNSEC	2AFE	7,980,424	8,296,414
				5,431,460	6,007,739						39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG	1GFE	5,431,460	6,007,739
				10,234,189	10,623,512						665772-CA-5	NORTHERN STATES PWR-MINN 1ST MORTG	1EFE	10,234,189	10,623,512
				12,439,505	11,611,518						678858-BL-4	OKLAHOMA G&E CO SR UNSEC	1GFE	12,439,505	11,611,518
				12,583,005	11,940,024						695114-CL-0	PACIFICORP 1ST MORTG	1FFE	12,583,005	11,940,024
				1,501,488	1,516,266						38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ	1A	1,501,488	1,516,266
91278*BK9	Treasury Bond Forward	1.F	50,000,000	9,815,002	2,966,899	06/02/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,502,767)	341081-EU-7	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	9,815,002	9,469,666
				13,004,416	12,418,127						478160-BJ-2	JOHNSON & JOHNSON SR UNSEC	1AFE	13,004,416	12,418,127
				10,284,152	9,682,072						665772-CE-7	NORTHERN STATES PWR-MINN 1ST MORTG	1EFE	10,284,152	9,682,072
				9,972,987	9,599,194						66765R-BQ-8	NORTHWEST NATURAL GAS CO 1ST MORTG	1FFE	9,972,987	9,599,194
				9,881,748	9,348,159						67021C-AF-4	NSTAR ELECTRIC CO SR UNSEC	1EFE	9,881,748	9,348,159
91278*BL7	Treasury Bond Forward	1B	50,000,000	54,492,487	25,714,389	06/05/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,490,162)	037833-DZ-0	APPLE INC 2.4% Due 8/20/2050 FA20	1BFE	54,492,487	32,204,551
91278*BM5	Treasury Bond Forward	2B	50,000,000	53,785,509	31,791,557	06/05/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,407,772)	68902V-AL-1	OTIS WORLDWIDE CORP SERIES WI	2BFE	53,785,509	38,199,329
TBD	Treasury Bond Forward	1*	50,000,000	53,504,762	26,897,893	06/05/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,312,747)	565130-AA-9	MAPLE GROVE FUNDING TR I SERIES 144A	2AFE	53,504,762	33,210,640
TBD	Treasury Bond Forward	1*	50,000,000	52,936,417	35,269,391	06/05/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,250,939)	21036P-BH-0	CONSTELLATION BRANDS INC 2 1/4% Due 8/1/2031 FA1	2CFE	52,936,417	41,520,330
91278*BN3	Treasury Bond Forward	2A	50,000,000	54,359,372	40,826,982	06/05/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,489,459)	759351-AN-9	REINSURANCE GRP OF AMER SR UNSEC	2AFE	54,359,372	47,316,441
91278*BP8	Treasury Bond Forward	1G	50,000,000	54,062,728	25,758,929	06/06/2023	06/04/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,472,406)	04621W-AE-0	ASSURED GUARANTY US HLDG 3.6% Due 9/15/2051 MS15	2AFE	54,062,728	32,231,335
91278*BQ6	Treasury Bond Forward	2A	50,000,000	52,150,000	23,678,480	06/06/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,135,762)	632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A	2AFE	52,150,000	29,814,242
91278*BR4	Treasury Bond Forward	2B	50,000,000	45,878,430	33,408,872	06/06/2023	12/05/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,128,549)	714046-AN-9	PERKINELMER INC 2 1/4% Due 9/15/2031 MS15	2BFE	45,878,430	39,537,421
				4,837,578	3,889,824						743315-AP-8	PROGRESSIVE CORP SR UNSEC	1FFE	4,837,578	3,889,824
91278*BS2	Treasury Bond Forward	1G	50,000,000	50,809,812	27,358,907	06/07/2023	12/17/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,900,095)	45866F-AP-9	INTERCONTINENTALEXCHANGE 2.65% Due 9/15/2040 MS15	1GFE	50,809,812	33,259,002
91278*BU7	Treasury Bond Forward	2A	100,000,000	49,225,308	18,027,750	06/08/2023	06/11/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(12,701,481)	225313-AN-5	CREDIT AGRICOLE SA SERIES 144A	2AFE	49,225,308	30,729,231
				49,876,511	46,834,903						575634-AS-9	MASSACHUSETTS ELECTRIC SR UNSEC	2AFE	49,876,511	46,834,903
				969,520	948,166						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	969,520	948,166
91278*BT0	Treasury Bond Forward	2A	50,000,000	49,914,398	31,998,478	06/08/2023	12/17/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,908,634)	001192-AK-9	SOUTHERN CO GAS CAPITAL CO.GUARNT	2AFE	49,914,398	37,907,112
				102,055	99,807						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	102,055	99,807
91278*BV5	Treasury Bond Forward	1G	50,000,000	49,938,546	27,851,413	06/08/2023	12/17/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,843,656)	883556-CM-2	THERMO FISHER SCIENTIFIC 2.8% Due 10/15/2041 AO15	1GFE	49,938,546	33,695,069
				76,541	74,855						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	76,541	74,855
91278*BW3	Treasury Bond Forward	2B	50,000,000	50,000,000	31,925,323	06/08/2023	06/11/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,915,613)	05971K-AL-3	BANCO SANTANDER SA 3.225% Due 11/22/2032 MN22	2BFE	50,000,000	37,840,936
91278*BX1	Treasury Bond Forward	2B	50,000,000	49,910,226	32,087,252	06/13/2023	12/17/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,903,788)	294429-AT-2	EQUIFAX INC 2.35% Due 9/15/2031 MS15	2BFE	49,910,226	37,991,040
				102,055	99,807						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	102,055	99,807
TBD	Treasury Bond Forward	1*	100,000,000	97,607,541	68,015,167	06/14/2023	03/20/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(11,672,333)	912810-TH-1	US TREASURY N B 3 1/8% Due 5/15/2042 MN15	1A	97,607,541	79,687,500
				2,551,368	2,495,174						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	2,551,368	2,495,174
TBD	Treasury Bond Forward	1*	50,000,000	48,674,915	33,738,447	06/14/2023	06/18/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,105,303)	912810-TH-1	US TREASURY N B 3 1/8% Due 5/15/2042 MN15	1A	48,674,915	39,843,750

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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
				1,530,821	1,497,104						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	1,530,821	1,497,104
TBD	Treasury Bond Forward	1*	50,000,000	48,394,438	34,157,012	06/14/2023	03/20/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,686,738)	912810-TH-1	US TREASURY N B 3 1/8% Due 5/15/2042 MN15	1A	48,394,438	39,843,750
				1,734,930	1,696,718						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	1,734,930	1,696,718
91278*BY9	Treasury Bond Forward	1A	50,000,000	49,887,437	37,250,904	06/15/2023	03/20/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,045,971)	91282C-FF-3	US TREASURY NB 2 3/4% Due 8/15/2032 FA15	1A	49,887,437	43,296,875
				127,568	124,759						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	127,568	124,759
TBD	Treasury Bond Forward	1*	50,000,000	49,540,971	37,886,461	06/19/2023	06/18/2024	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,508,070)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	49,540,971	44,394,531
				510,274	499,035						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	510,274	499,035
TBD	Treasury Bond Forward	1*	50,000,000	49,858,506	25,309,750	06/23/2023	06/26/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,494,849)	570535-AX-2	MARKEL CORP 3.45% Due 5/7/2052 MN7	2BFE	49,858,506	31,804,599
				153,082	149,710						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	153,082	149,710
91278*CA0	Treasury Bond Forward	2A	50,000,000	49,406,637	23,023,627	06/23/2023	06/26/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,385,454)	416518-AD-0	HARTFORD FINL SVCS GRP 2.9% Due 9/15/2051 MS15	2AFE	49,406,637	29,409,081
				612,328	598,842						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	612,328	598,842
91278*CB8	Treasury Bond Forward	1A	50,000,000	49,660,155	22,114,779	06/30/2023	07/03/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,307,096)	912810-SQ-2	WI TREASURY SEC 1 1/8% Due 8/15/2040 FA15	1A	49,660,155	28,421,875
				199,867	199,614						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	199,867	199,614
				262,634	229,739						589331-AS-6	MERCK & CO INC SR UNSEC	1EFE	262,634	229,739
91278*CC6	Treasury Bond Forward	1*	50,000,000	49,591,740	22,361,332	06/30/2023	07/03/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,060,543)	912810-SQ-2	WI TREASURY SEC 1 1/8% Due 8/15/2040 FA15	1A	49,591,740	28,421,875
				290,865	241,552						45434L-2C-7	INDIAN RAILWAY FINANCE SERIES 144A	2CFE	290,865	241,552
				270,718	227,025						341081-FG-7	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	270,718	227,025
TBD	Treasury Bond Forward	1*	50,000,000	44,433,000	30,934,139	07/06/2023	07/07/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,231,718)	3617X4-6B-4	GNMA POOL CI0866	1A	44,433,000	37,165,857
				6,176,513	6,235,260						38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ	1A	6,176,513	6,235,260
TBD	Treasury Bond Forward	1*	50,000,000	52,289,081	29,639,412	07/06/2023	07/07/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,052,580)	912810-TC-2	US TREASURY N B 2% Due 11/15/2041 MN15	1A	52,289,081	35,691,992
TBD	Treasury Bond Forward	1*	50,000,000	8,239,103	1,945,490	07/06/2023	07/07/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(6,049,608)	38373M-VR-8	GNR 2006-46 Z CSTR DLY Z	1A	8,239,103	7,995,098
				10,718,105	10,426,988						38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ	1A	10,718,105	10,426,988
				11,759,639	11,395,018						38374N-V7-9	GNR 2006-63 Z Z AFC SEQ	1A	11,759,639	11,395,018
				19,521,809	18,851,562						912810-QB-7	US TREASURY N/B United States Treasury No 4.25	1A	19,521,809	18,851,562
TBD	Treasury Bond Forward	1*	50,000,000	54,874,232	45,603,678	07/06/2023	07/07/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,948,080)	91282C-GJ-4	US TREASURY N B 3 1/2% Due 1/31/2030 JJ31	1A	54,874,232	51,551,758
TBD	Treasury Bond Forward	1*	50,000,000	50,259,300	42,317,711	07/07/2023	07/10/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,604,164)	91282C-FY-2	US TREASURY N B 3 7/8% Due 11/30/2029 MN31	1A	50,259,300	47,921,875
TBD	Treasury Bond Forward	1*	50,000,000	50,800,140	42,283,303	07/07/2023	07/10/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,638,572)	91282C-FY-2	US TREASURY N B 3 7/8% Due 11/30/2029 MN31	1A	50,800,140	47,921,875
TBD	Treasury Bond Forward	1*	50,000,000	50,800,140	42,304,136	07/07/2023	07/10/2026	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,617,739)	91282C-FY-2	US TREASURY N B 3 7/8% Due 11/30/2029 MN31	1A	50,800,140	47,921,875
TBD	Treasury Bond Forward	1*	50,000,000	50,777,697	42,308,811	07/07/2023	07/10/2026	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,613,064)	91282C-FY-2	US TREASURY N B 3 7/8% Due 11/30/2029 MN31	1A	50,777,697	47,921,875
TBD	Treasury Bond Forward	1*	50,000,000	47,381,125	35,501,859	07/10/2023	07/11/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,009,860)	912810-TK-4	US TREASURY N B 3 3/8% Due 8/15/2042 FA15	1A	47,381,125	40,511,719
				3,262,203	3,187,017						476556-CP-8	JERSEY CENTRAL PWR & LT SR UNSEC	2BFE	3,262,203	3,187,017
TBD	Treasury Bond Forward	1*	50,000,000	47,515,287	25,847,998	07/10/2023	07/13/2026	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,288,721)	912810-TA-6	WI TREASURY SEC 1 3/4% Due 8/15/2041 FA15	1A	47,515,287	31,136,719
				2,901,618	2,834,743						476556-CP-8	JERSEY CENTRAL PWR & LT SR UNSEC	2BFE	2,901,618	2,834,743
TBD	Treasury Bond Forward	1*	50,000,000	47,681,294	26,064,662	07/11/2023	07/13/2026	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,072,057)	912810-TA-6	WI TREASURY SEC 1 3/4% Due 8/15/2041 FA15	1A	47,681,294	31,136,719
				2,653,483	2,552,416						21036P-AS-7	CONSTELLATION BRANDS INC CO.GUARNT	2BFE	2,653,483	2,552,416
TBD	Treasury Bond Forward	1*	50,000,000	48,197,643	25,957,920	07/12/2023	07/13/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,178,799)	912810-TA-6	WI TREASURY SEC 1 3/4% Due 8/15/2041 FA15	1A	48,197,643	31,136,719

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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
				2,077,560	2,340,208						38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ	1A	2,077,560	2,340,208
TBD	Treasury Bond Forward	1*	50,000,000	48,385,379	25,877,275	07/12/2023	04/14/2025	Treasury Bond Forward T 3 5/8 05/15/53 (912810TR9)		(5,259,444)	912810-TA-6	WI TREASURY SEC 1 3/4% Due 8/15/2041 FA15	1A	48,385,379	31,136,719
				1,777,828	1,771,243						38374F-2V-5	GNR 2004-25 E AFC SEQ	1A	1,777,828	1,771,243
TBD	Treasury Bond Forward	1*	50,000,000	48,665,600	25,910,315	07/13/2023	07/13/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,226,404)	912810-TA-6	WI TREASURY SEC 1 3/4% Due 8/15/2041 FA15	1A	48,665,600	31,136,719
				1,306,937	1,349,983						38373M-UU-2	GNR 2006-31 Z Z AFC SEQ	1A	1,306,937	1,349,983
				31,040	35,877						38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ	1A	31,040	35,877
TBD	Treasury Bond Forward	1*	50,000,000	50,342,106	28,720,055	07/17/2023	07/20/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,840,492)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,342,106	34,560,547
TBD	Treasury Bond Forward	1*	50,000,000	50,351,244	28,686,269	07/17/2023	07/20/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,874,278)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,351,244	34,560,547
TBD	Treasury Bond Forward	1*	50,000,000	50,347,589	28,875,817	07/18/2023	07/20/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,684,730)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,347,589	34,560,547
TBD	Treasury Bond Forward	1*	50,000,000	50,347,589	28,861,921	07/18/2023	07/20/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,698,626)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,347,589	34,560,547
TBD	Treasury Bond Forward	1*	100,000,000	100,682,384	56,665,132	07/21/2023	07/24/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(12,455,962)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	100,682,384	69,121,094
TBD	Treasury Bond Forward	1*	50,000,000	50,347,589	28,499,783	07/21/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(6,060,764)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,347,589	34,560,547
TBD	Treasury Bond Forward	1*	50,000,000	45,452,565	28,441,250	07/24/2023	01/26/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(6,119,297)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	45,452,565	34,560,547
				6,457,811	7,165,696						893526-8Z-9	TRANSCANADA PIPELINES SR UNSEC	2BFE	6,457,811	7,165,696
TBD	Treasury Bond Forward	1*	50,000,000	49,864,666	28,487,864	07/25/2023	01/26/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(6,072,683)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	49,864,666	34,560,547
				392,850	394,041						31396Y-5Q-1	FNR 2008-34 ZA Z SEQ	1A	392,850	394,041
TBD	Treasury Bond Forward	1*	50,000,000	47,541,307	28,281,232	07/25/2023	01/26/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(6,279,315)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	47,541,307	34,560,547
				2,999,910	2,955,357						62947Q-BB-3	NXP BV/NXP FUNDING LLC CO.GUARNT	2BFE	2,999,910	2,955,357
TBD	Treasury Bond Forward	1*	50,000,000	45,421,774	28,547,702	07/25/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(6,012,845)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	45,421,774	34,560,547
				4,681,635	4,573,735						476556-CP-8	JERSEY CENTRAL PWR & LT SR UNSEC	2BFE	4,681,635	4,573,735
TBD	Treasury Bond Forward	1*	50,000,000	50,348,233	28,647,562	07/26/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,912,985)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,348,233	34,560,547
TBD	Treasury Bond Forward	1*	50,000,000	50,355,082	28,606,822	07/26/2023	01/27/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,953,725)	912810-TF-5	US TREASURY N B 2 3/8% Due 2/15/2042 FA15	1A	50,355,082	34,560,547
TBD	Treasury Bond Forward	1*	50,000,000	50,000,000	41,160,810	07/27/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,900,928)	36296K-DL-3	GN 693207	1A	50,000,000	47,061,738
TBD	Treasury Bond Forward	1*	50,000,000	50,000,000	41,360,678	07/28/2023	01/26/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,701,060)	36296K-DL-3	GN 693207	1A	50,000,000	47,061,738
TBD	Treasury Bond Forward	1*	50,000,000	50,000,000	41,117,228	07/28/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,944,510)	36296K-DL-3	GN 693207	1A	50,000,000	47,061,738
TBD	Treasury Bond Forward	1*	50,000,000	50,000,000	41,542,854	07/28/2023	01/26/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,518,884)	36296K-DL-3	GN 693207	1A	50,000,000	47,061,738
TBD	Treasury Bond Forward	1*	50,000,000	50,000,000	41,488,369	07/28/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,573,369)	36296K-DL-3	GN 693207	1A	50,000,000	47,061,738
TBD	Treasury Bond Forward	1*	50,000,000	50,000,000	41,803,331	07/28/2023	01/26/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,258,407)	36296K-DL-3	GN 693207	1A	50,000,000	47,061,738
TBD	Treasury Bond Forward	1*	50,000,000	17,073,762	10,596,170	07/28/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,318,898)	025816-CW-7	AMERICAN EXPRESS CO 4.05% Due 5/3/2029 MN3	1FFE	17,073,762	15,915,068
				41,627,104	37,759,249						037389-BC-6	AON CORP CO.GUARNT	2AFE	41,627,104	37,759,249
TBD	Treasury Bond Forward	1*	50,000,000	49,999,999	42,020,370	07/28/2023	01/26/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,041,367)	36296K-DL-3	GN 693207	1A	49,999,999	47,061,737
TBD	Treasury Bond Forward	1*	50,000,000	47,482,562	39,570,611	07/28/2023	07/26/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,121,626)	36296K-DL-3	GN 693207	1A	47,482,562	44,692,237
				3,011,258	2,767,943						71647N-BD-0	PETROBRAS GLOBAL FINANCE CO.GUARNT	3BFE	3,011,258	2,767,943
TBD	Treasury Bond Forward	1*	50,000,000	48,131,806	34,619,955	07/31/2023	02/02/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,223,795)	912810-TH-1	US TREASURY N B 3 1/8% Due 5/15/2042 MN15	1A	48,131,806	39,843,750

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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
				1,878,710	1,923,502						38374M-EH-8	GNR 2005-76 D DLY AFC SEQ	1A	1,878,710	1,923,502
TBD	Treasury Bond Forward	1*	50,000,000	48,993,517	34,567,568	07/31/2023	08/02/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,276,182)	912810-TH-1	US TREASURY N B 3 1/8% Due 5/15/2042 MN15	1A	48,993,517	39,843,750
				1,482,175	1,494,424						38375J-CK-9	GNR 2006-68 Z Z AFC SEQ	1A	1,482,175	1,494,424
TBD	Treasury Bond Forward	1*	50,000,000	50,017,609	39,860,264	08/02/2023	02/02/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(4,982,983)	017175-AE-0	ALLEGHANY CORP 3 5/8% Due 5/15/2030 MN15	1EFE	50,017,609	44,843,247
TBD	Treasury Bond Forward	1*	50,000,000	5,221,861	(531,034)	08/02/2023	08/02/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,072,757)	035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO.GUARNT	1GFE	5,221,861	4,541,723
				10,000,000	10,151,102						35564K-SJ-9	FREDDIE MAC STACR SERIES 2022-DNA2 CLASS B1 144A	4AFE	10,000,000	10,151,102
				39,130,747	39,130,948						91835K-AA-3	VREG FUNDING LLC 10.55% Due 11/15/2050 FMAN15	5BGI	39,130,747	39,130,948
TBD	Treasury Bond Forward	1*	50,000,000	50,074,150	31,894,267	08/02/2023	08/02/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(5,005,253)	04365X-AA-6	ASCOT GROUP LTD SERIES 144A	2CFE	50,074,150	36,899,520
TBD	Treasury Bond Forward	1*	100,000,000	100,000,000	84,270,279	08/02/2023	02/03/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(9,853,196)	36296K-DL-3	GN 693207	1A	100,000,000	94,123,475
TBD	Treasury Bond Forward	1*	100,000,000	62,063,961	48,935,158	08/02/2023	02/03/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(9,481,598)	36296K-DL-3	GN 693207	1A	62,063,961	58,416,756
				19,975,389	17,720,185						219350-BK-0	CORNING INC SR UNSEC	2AFE	19,975,389	17,720,185
				19,973,017	18,203,522						94106L-BS-7	WASTE MANAGEMENT INC 4.15% Due 4/15/2032 A015	1GFE	19,973,017	18,203,522
TBD	Treasury Bond Forward	1*	50,000,000	61,239,956	60,900,873	08/02/2023	02/03/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(4,655,490)	20754N-AQ-8	FANNIE MAE CAS SERIES 2022-R06 CLASS 1B1 144A	3CFE	61,239,956	65,556,363
TBD	Treasury Bond Forward	1*	50,000,000	44,508,300	39,701,007	08/03/2023	02/04/2028	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(4,479,985)	35564K-CN-7	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS B1 144A	4CFE	44,508,300	44,180,992
				9,753,687	9,721,792						845743-BL-6	SOUTHWESTERN PUBLIC SERV SR UNSEC	2BFE	9,753,687	9,721,792
TBD	Treasury Bond Forward	1*	50,000,000	36,789,798	35,040,903	08/03/2023	08/02/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(4,278,972)	35564K-VE-6	FREDDIE MAC STACR SERIES 2022-DNA3 CLASS M2 144A	2CFE	36,789,798	39,319,875
				24,960,136	21,791,400						78016F-ZQ-0	ROYAL BANK OF CANADA 3 7/8% Due 5/4/2032 MN4	1EFE	24,960,136	21,791,400
TBD	Treasury Bond Forward	1*	50,000,000	60,000,000	47,192,847	08/03/2023	08/05/2025	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(4,074,135)	632525-AS-0	NATIONAL AUSTRALIA BANK SUBORD	2AFE	60,000,000	51,266,982
TBD	Treasury Bond Forward	1*	50,000,000	57,224,564	56,504,217	08/03/2023	02/04/2026	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(4,007,607)	35564K-XW-4	FREDDIE MAC STACR SERIES 2022-DNA4 CLASS B1 144A	4BFE	57,224,564	60,511,824
TBD	Treasury Bond Forward	1*	50,000,000	45,049,606	44,270,283	08/03/2023	02/04/2028	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(4,033,119)	20754M-AF-4	FANNIE MAE CAS SERIES 2022-R07 CLASS 1B1 144A	3CFE	45,049,606	48,303,402
				19,954,969	17,755,359						09659T-2A-8	BNP PARIBAS SUBORD	2AFE	19,954,969	17,755,359
TBD	Treasury Bond Forward	1*	50,000,000	67,700,693	50,602,797	08/03/2023	02/04/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(3,972,422)	00287Y-CY-3	ABBVIE INC SERIES WI	2AFE	67,700,693	54,575,219
TBD	Treasury Bond Forward	1*	100,000,000	33,951,109	28,844,719	08/04/2023	02/04/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(6,841,525)	35564A-CB-5	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS B1 144A	3AFE	33,951,109	35,686,244
				24,616,999	26,512,236						20755D-AF-3	FANNIE MAE CAS SERIES 2022-R08 CLASS 1B1 144A	3CFE	24,616,999	26,512,236
				12,258,313	10,612,432						674599-DD-4	OCCIDENTAL PETROLEUM COR 7 1/2% Due 5/1/2031 MN1	2CFE	12,258,313	10,612,432
				25,043,670	28,928,562						097023-AG-0	BOEING CO SR UNSEC	2CFE	25,043,670	28,928,562
				32,584,803	35,276,737						20753Y-AF-9	FANNIE MAE CAS SERIES 2022-R04 CLASS 1B1 144A	3CFE	32,584,803	35,276,737
TBD	Treasury Bond Forward	1*	50,000,000	16,314,061	13,970,509	08/04/2023	02/04/2028	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(3,586,756)	12201P-AN-6	BURLINGTON RESOURCES CO.GUARNT	1FFE	16,314,061	17,557,265
				42,188,616	45,673,816						35564K-TJ-8	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS M2 144A	2B	42,188,616	45,673,816
TBD	Treasury Bond Forward	1*	50,000,000	32,600,000	29,800,690	08/04/2023	02/04/2027	Treasury Bond Forward T 3 5/8 02/15/53 (912810TN8)		(3,291,903)	35564K-SJ-9	FREDDIE MAC STACR SERIES 2022-DNA2 CLASS B1 144A	4AFE	32,600,000	33,092,593
				25,715,681	25,767,879						20754A-AF-0	FANNIE MAE CAS SERIES 2021-R03 CLASS 1B1 144A	3BFE	25,715,681	25,767,879
TBD	Treasury Bond Forward	1*	50,000,000	39,833,876	40,613,630	08/04/2023	11/07/2025	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(2,988,087)	20753X-AF-1	FANNIE MAE CAS SERIES 2022-R03 CLASS 1B1 144A	3CFE	39,833,876	43,601,717
				24,106,088	24,865,463						20754Q-AF-5	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B1 144A	3CFE	24,106,088	24,865,463

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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	22,004,489	19,622,450	08/04/2023	02/04/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,144,280)	35564K-L7-2	FREDDIE MAC STACR SERIES 2022-DNA7 CLASS M2 144A	3CFE	22,004,489	22,766,730
				33,600,000	36,406,373						35564K-UE-7	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS B1 144A	4CFE	33,600,000	36,406,373
TBD	Treasury Bond Forward	1*	100,000,000	61,599,403	60,826,007	08/04/2023	05/04/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(5,810,185)	35564K-H7-7	FREDDIE MAC STACR SERIES 2022-DNA6 CLASS M2 144A	2C	61,599,403	66,636,192
				7,966,445	8,673,588						25468P-BW-5	TWDC ENTERPRISES 18 CORP CO.GUARNT	1GFE	7,966,445	8,673,588
				22,925,282	21,068,839						279158-AN-9	ECOPETROL SA 6 7/8% Due 4/29/2030 A029	3AFE	22,925,282	21,068,839
				18,518,293	17,112,685						05330G-AA-2	AUTORIDAD CANAL DE PANAM SR UNSEC	1GFE	18,518,293	17,112,685
TBD	Treasury Bond Forward	1*	50,000,000	29,940,983	23,692,750	08/04/2023	02/04/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,017,587)	92343V-EA-8	VERIZON COMMUNICATIONS SR UNSEC	2AFE	29,940,983	26,710,337
				24,740,965	23,089,084						260003-AK-4	DOVER CORP SR UNSEC	2AFE	24,740,965	23,089,084
TBD	Treasury Bond Forward	1*	100,000,000	25,195,644	18,867,888	08/04/2023	05/04/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(5,856,602)	35564K-BM-0	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS M2B 144	1A	25,195,644	24,724,490
				29,917,260	32,106,466						35564K-P9-4	FREDDIE MAC STACR SERIES 2023-DNA1 CLASS M2 144A	3CFE	29,917,260	32,106,466
				11,896,962	13,038,286						962166-BR-4	WEYERHAEUSER CO SR UNSEC	2BFE	11,896,962	13,038,286
				15,244,605	15,973,638						012873-AK-1	ENCANA CORP CO.GUARNT	2CFE	15,244,605	15,973,638
				14,558,236	13,748,045						03522A-AH-3	ANHEUSER-BUSCH CO/INBEV CO.GUARNT	2CFE	14,558,236	13,748,045
				5,269,273	4,628,200						49337W-AH-3	NATIONAL GRID USA SR UNSEC	2BFE	5,269,273	4,628,200
TBD	Treasury Bond Forward	1*	50,000,000	30,283,096	27,584,783	08/08/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,318,522)	35564K-FG-9	FREDDIE MAC STACR SERIES 2021-DNA3 CLASS B1 144A	3BFE	30,283,096	30,903,305
				10,643,103	10,574,152						927804-FE-9	VIRGINIA ELEC & POWER CO SR UNSEC	2AFE	10,643,103	10,574,152
				20,724,612	22,667,221						74727P-AL-5	STATE OF QATAR SR UNSEC	1DFE	20,724,612	22,667,221
TBD	Treasury Bond Forward	1*	50,000,000	15,094,854	12,652,846	08/08/2023	02/09/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,050,147)	94106L-AG-4	WASTE MANAGEMENT INC CO.GUARNT	2AFE	15,094,854	15,702,993
				21,686,957	17,855,074						58013M-FQ-2	MCDONALD S CORP SERIES MTN	2AFE	21,686,957	17,855,074
				21,394,673	19,061,963						035240-AV-2	ANHEUSER BUSCH INBEV WOR 3 1/2% Due 6/1/2030 JD1	1GFE	21,394,673	19,061,963
TBD	Treasury Bond Forward	1*	100,000,000	45,001,913	39,229,033	08/08/2023	05/04/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(6,077,896)	16115Q-AF-7	CHART INDUSTRIES INC SERIES 144A	4AFE	45,001,913	45,306,929
				14,069,831	14,120,054						583334-AB-3	WESTROCK MWV LLC CO.GUARNT	2BFE	14,069,831	14,120,054
				22,776,530	22,948,017						20754L-AF-6	FANNIE MAE CAS SERIES 2022-R01 CLASS 1B1 144A	3BFE	22,776,530	22,948,017
				18,866,785	19,007,626						35565K-BD-9	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS B1 144A	3AFE	18,866,785	19,007,626
TBD	Treasury Bond Forward	1*	50,000,000	29,952,256	24,578,336	08/09/2023	05/04/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,507,427)	913017-BS-7	RTX CORP SR UNSEC	2AFE	29,952,256	28,085,763
				26,592,026	23,742,137						89566E-AD-0	TRISTATE GEN&TRANS ASSN 1ST MORTG	1GFE	26,592,026	23,742,137
TBD	Treasury Bond Forward	1*	50,000,000	30,950,030	28,524,312	08/09/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,583,814)	207932-AF-1	FANNIE MAE CAS SERIES 2023-R01 CLASS 1B1 144A	3AFE	30,950,030	32,108,126
				29,683,047	30,258,031						35563X-BA-9	FREDDIE MAC STACR SERIES 2018-HQA2 CLASS M2SB 14	1A	29,683,047	30,258,031
TBD	Treasury Bond Forward	1*	100,000,000	39,959,693	32,886,812	08/09/2023	11/09/2026	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(6,878,927)	73102Q-AA-4	POLAR TANKERS INC CO.GUARNT	1FFE	39,959,693	39,765,739
				44,523,501	44,422,811						760759-AF-7	REPUBLIC SERVICES INC SR UNSEC	2AFE	44,523,501	44,422,811
				20,145,948	21,296,843						902917-AH-6	WASTE MANAGEMENT INC CO.GUARNT	2AFE	20,145,948	21,296,843
TBD	Treasury Bond Forward	1*	50,000,000	34,873,354	32,626,428	08/09/2023	05/04/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,331,973)	35564K-ND-7	FREDDIE MAC STACR SERIES 2021-DNA7 CLASS B1 144A	4AFE	34,873,354	35,958,401
				25,493,800	26,595,684						92931D-AE-2	PL UK DISTR/WESTERN PWR SR UNSEC	2BFE	25,493,800	26,595,684
TBD	Treasury Bond Forward	1*	50,000,000	24,710,531	21,401,101	08/09/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,496,672)	13645R-AF-1	CANADIAN PACIFIC RAILWAY SR UNSEC	2BFE	24,710,531	24,897,773
				19,932,090	20,318,040						23311R-AA-4	DCP MIDSTREAM OPERATING CO.GUARNT	2CFE	19,932,090	20,318,040
				18,041,746	16,024,966						17136M-AB-8	CHURCH & DWIGHT CO INC 5% Due 6/15/2052 JD15	2AFE	18,041,746	16,024,966

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
TBD	Treasury Bond Forward	1*	100,000,000	39,089,719	32,306,517	08/11/2023	11/09/2026	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(7,168,582)	35564K-JA-8	FREDDIE MAC STACR SERIES 2021-DNA5 CLASS B1 144A	3BFE	39,089,719	39,475,099
				19,150,000	18,628,289						808513-CH-6	CHARLES SCHWAB CORP 6.136% Due 8/24/2034 FA24	1FFE	19,150,000	18,628,289
				6,945,728	6,837,540						279158-AS-8	ECOPETROL SA 8 7/8% Due 1/13/2033 JJ13	3AFE	6,945,728	6,837,540
				1,682,177	2,059,765						718286-AY-3	REPUBLIC OF PHILIPPINES SR UNSEC	2BFE	1,682,177	2,059,765
				12,160,588	10,097,423						67077M-AP-3	NUTRIEN LTD SR UNSEC	2BFE	12,160,588	10,097,423
				13,592,603	12,780,327						46115H-BZ-9	INTESA SANPAOLO SPA SERIES 144A	2BFE	13,592,603	12,780,327
				12,018,103	10,338,329						91324P-EK-4	UNITEDHEALTH GROUP INC 4 3/4% Due 5/15/2052 MN15	1FFE	12,018,103	10,338,329
TBD	Treasury Bond Forward	1*	50,000,000	5,970,688	2,065,072	08/11/2023	11/14/2025	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,474,765)	502431-AL-3	L3HARRIS TECH INC 3.85% Due 12/15/2026 JD15	2BFE	5,970,688	5,539,837
				48,800,000	49,130,343						25160P-AN-7	DEUTSCHE BANK NY 7.146% Due 7/13/2027 JJ13	2AFE	48,800,000	49,130,343
TBD	Treasury Bond Forward	1*	100,000,000	82,885,505	83,254,469	08/11/2023	11/09/2026	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(6,908,656)	35564K-ZS-1	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS B1 144A	4BFE	82,885,505	90,163,125
				19,214,207	20,448,791						20755A-AD-4	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B1 144A	3CFE	19,214,207	20,448,791
TBD	Treasury Bond Forward	1*	50,000,000	10,154,323	6,239,459	08/11/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,555,898)	25746U-AV-1	DOMINION ENERGY INC SR UNSEC	2BFE	10,154,323	9,795,357
				14,158,418	14,327,839						69370P-AA-9	PERTAMINA PERSERO PT SR UNSEC	2BFE	14,158,418	14,327,839
				28,868,765	30,708,043						126408-GS-6	CSX CORP SR UNSEC	1GFE	28,868,765	30,708,043
TBD	Treasury Bond Forward	1*	50,000,000	47,710,697	41,614,739	08/11/2023	11/14/2025	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,341,444)	824348-AW-6	SHERWIN-WILLIAMS CO SR UNSEC	2BFE	47,710,697	44,956,183
				5,112,099	5,192,278						962166-BT-0	WEYERHAEUSER CO SR UNSEC	2BFE	5,112,099	5,192,278
TBD	Treasury Bond Forward	1*	50,000,000	31,493,844	31,667,198	08/11/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,480,873)	35564K-ND-7	FREDDIE MAC STACR SERIES 2021-DNA7 CLASS B1 144A	4AFE	31,493,844	35,148,071
				26,325,990	27,704,092						126408-GK-3	CSX CORP SR UNSEC	1GFE	26,325,990	27,704,092
TBD	Treasury Bond Forward	1*	100,000,000	40,112,565	31,071,422	08/11/2023	11/09/2026	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(6,512,844)	11134L-AH-2	BROADCOM CRP / CAYMN FI CO.GUARNT	2CFE	40,112,565	37,584,266
				24,980,813	23,144,304						23317H-AF-9	SITE CENTERS CORP SR UNSEC	2CFE	24,980,813	23,144,304
				39,844,125	37,546,160						378272-AN-8	GLENCORE FUNDING LLC CO.GUARNT	2AFE	39,844,125	37,546,160
TBD	Treasury Bond Forward	1*	50,000,000	26,811,064	23,167,885	08/11/2023	08/14/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,261,466)	35566C-BD-6	FREDDIE MAC STACR SERIES 2020-DNA6 CLASS B1 144A	3CFE	26,811,064	26,429,351
				34,823,668	31,752,895						012653-AE-1	ALBEMARLE CORP 5.05% Due 6/1/2032 JD1	2BFE	34,823,668	31,752,895
TBD	Treasury Bond Forward	1*	50,000,000	43,940,346	40,295,772	08/11/2023	08/09/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,224,576)	92857W-AB-6	VODAFONE GROUP PLC SR UNSEC	2BFE	43,940,346	43,520,348
				15,707,207	17,997,626						760942-AS-1	REPUBLICA ORIENT URUGUAY SR UNSEC	2BFE	15,707,207	17,997,626
TBD	Treasury Bond Forward	1*	100,000,000	32,932,265	25,992,805	08/14/2023	05/14/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(5,992,569)	172967-CC-3	CITIGROUP INC SUBORD	2BFE	32,932,265	31,985,374
				5,981,652	6,514,508						15189X-AD-0	CENTERPOINT ENER HOUSTON GENL REF MORT	1FFE	5,981,652	6,514,508
				32,265,373	30,849,266						565849-AE-6	MARATHON OIL CORP SR UNSEC	2CFE	32,265,373	30,849,266
				32,303,744	32,076,064						35910E-AB-0	FRONTIER ISSUER LLC 8.3% Due 8/20/2053 Mo-20	2BFE	32,303,744	32,076,064
TBD	Treasury Bond Forward	1*	50,000,000	30,047,198	28,602,579	08/14/2023	02/15/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,106,661)	023551-AJ-3	HESS CORP SR UNSEC	2CFE	30,047,198	31,709,240
				32,174,950	33,934,668						26882P-AR-3	ERAC USA FINANCE LLC CO.GUARNT	2AFE	32,174,950	33,934,668
TBD	Treasury Bond Forward	1*	50,000,000	14,717,519	11,262,938	08/14/2023	02/15/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,197,923)	875127-AW-2	TAMPA ELECTRIC CO SR UNSEC	1GFE	14,717,519	14,460,861
				17,954,281	17,268,186						292505-AE-4	ENCANA CORP CO.GUARNT	2CFE	17,954,281	17,268,186
				9,996,176	10,030,152						70109H-AJ-4	PARKER-HANNIFIN CORP SR UNSEC	2AFE	9,996,176	10,030,152
				10,912,501	11,074,862						097023-AU-9	BOEING CO SR UNSEC	2CFE	10,912,501	11,074,862
TBD	Treasury Bond Forward	1*	50,000,000	44,959,123	37,355,368	08/15/2023	02/16/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,136,042)	666807-BD-3	NORTHROP GRUMMAN CORP SR UNSEC	2AFE	44,959,123	40,491,410
				6,101,451	6,672,612						693627-AK-7	DUKE ENERGY INDIANA INC 1ST MORTG	1FFE	6,101,451	6,672,612

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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	45,970,350	41,915,827	08/15/2023	08/15/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,301,391)	38143V-AA-7	GOLDMAN SACHS CAPITAL I LTD GUARNT	2CFE	45,970,350	45,217,218
				4,456,876	4,912,421						655844-AX-6	NORFOLK SOUTHERN CORP SR UNSEC	2AFE	4,456,876	4,912,421
TBD	Treasury Bond Forward	1*	50,000,000	67,962,280	51,529,288	08/15/2023	08/15/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,228,314)	651639-AW-6	NEWMONT GOLDCORP CORP CO.GUARNT	2AFE	67,962,280	54,757,602
TBD	Treasury Bond Forward	1*	50,000,000	20,600,000	16,871,267	08/16/2023	02/16/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(2,966,863)	62582P-AA-8	MUNICH RE SERIES 144A	1FFE	20,600,000	19,838,130
				22,388,476	19,810,145						13645R-AV-6	CANADIAN PACIFIC RAILWAY SR UNSEC	2BFE	22,388,476	19,810,145
				9,975,553	9,375,798						40434L-AN-5	HP INC 5 1/2% Due 1/15/2033 JJ15	2BFE	9,975,553	9,375,798
TBD	Treasury Bond Forward	1*	50,000,000	45,605,617	40,560,056	08/16/2023	02/16/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(3,051,496)	025932-AP-9	AMERICAN FINANCIAL GROUP 5 1/4% Due 4/2/2030 AO2	2AFE	45,605,617	43,611,552
				10,386,031	9,735,748						257469-AJ-5	DOMINION ENERGY INC SR UNSEC	2BFE	10,386,031	9,735,748
TBD	Treasury Bond Forward	1*	100,000,000	18,000,000	10,476,117	08/16/2023	11/16/2027	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(5,932,943)	745332-BU-9	PUGET SOUND ENERGY INC SR SEC	1FFE	18,000,000	16,409,060
				19,900,278	18,405,937						040555-CH-5	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	19,900,278	18,405,937
				32,181,757	30,025,924						136385-AG-6	CANADIAN NATL RESOURCES SR UNSEC	2AFE	32,181,757	30,025,924
				34,388,027	32,367,377						884903-BH-7	THOMSON REUTERS CORP SR UNSEC	2BFE	34,388,027	32,367,377
TBD	Treasury Bond Forward	1*	100,000,000	46,262,596	36,185,491	08/17/2023	02/16/2028	Treasury Bond Forward T 3 08/15/52 (912810TJ7)		(5,733,103)	00287Y-AR-0	ABBVIE INC SR UNSEC	2AFE	46,262,596	41,918,594
				1,492,235	1,380,445						040555-CH-5	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	1,492,235	1,380,445
				26,317,499	24,167,102						69369E-AF-6	PERTAMINA PERSERO PT SR UNSEC	2BFE	26,317,499	24,167,102
				24,919,702	23,159,315						21036P-BL-1	CONSTELLATION BRANDS INC 4 3/4% Due 5/9/2032 MN9	2CFE	24,919,702	23,159,315
				1,458,612	1,342,639						655855-FB-5	NORFOLK SOUTHERN RAIL CO SR UNSEC	2AFE	1,458,612	1,342,639
TBD	Treasury Bond Forward	1*	100,000,000	19,973,994	12,321,734	08/17/2023	11/17/2027	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(6,417,916)	001192-AH-6	SOUTHERN CO GAS CAPITAL CO.GUARNT	2AFE	19,973,994	18,739,650
				27,002,980	26,066,283						018820-AC-4	ALLIANZ SE SERIES 144A	1EFE	27,002,980	26,066,283
				25,000,000	23,970,013						361841-AK-5	GLP CAPITAL LP / FIN II CO.GUARNT	2CFE	25,000,000	23,970,013
				12,040,071	11,736,697						39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG	1GFE	12,040,071	11,736,697
				31,061,237	25,402,913						674599-DJ-1	OCCIDENTAL PETROLEUM COR 6.2% Due 3/15/2040 MS15	2CFE	31,061,237	25,402,913
TBD	Treasury Bond Forward	1*	100,000,000	20,000,000	14,829,240	08/17/2023	08/17/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(6,493,050)	03040W-AD-7	AMERICAN WATER CAP CORP SR UNSEC	2AFE	20,000,000	21,322,290
				15,037,044	14,098,104						845743-BJ-1	SOUTHWESTERN PUBLIC SERV SR UNSEC	2BFE	15,037,044	14,098,104
				15,328,804	14,340,061						189054-AZ-2	CLOROX COMPANY 4.6% Due 5/1/2032 MN1	2AFE	15,328,804	14,340,061
				17,400,000	16,275,936						26078J-AE-0	DUPONT DE NEMOURS INC SR UNSEC	2AFE	17,400,000	16,275,936
				11,939,383	10,792,400						38377W-V9-2	GNR 2011-106 LB SC PAC-11	1A	11,939,383	10,792,400
				30,942,221	31,241,265						760759-AK-6	REPUBLIC SERVICES INC SR UNSEC	2AFE	30,942,221	31,241,265
TBD	Treasury Bond Forward	1*	100,000,000	69,485,615	64,053,456	08/18/2023	11/18/2027	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,622,627)	20754R-AF-3	FANNIE MAE CAS SERIES 2021-R01 CLASS 1B1 144A	3CFE	69,485,615	69,676,083
				29,056,289	28,546,948						35564K-BD-0	FREDDIE MAC STACR SERIES 2021-DNA1 CLASS B1 144A	3BFE	29,056,289	28,546,948
				6,998,056	6,864,312						00388W-AG-6	ABU DHABI NATIONAL ENERG SR UNSEC	1DFE	6,998,056	6,864,312
TBD	Treasury Bond Forward	1*	100,000,000	84,800,000	80,061,308	08/18/2023	05/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,852,574)	35564K-LU-1	FREDDIE MAC STACR SERIES 2021-DNA6 CLASS B1 144A	3CFE	84,800,000	85,913,882
				4,946,620	4,669,915						714264-AK-4	PERNOD RICARD SA SR UNSEC	2AFE	4,946,620	4,669,915
				27,055,477	23,338,358						33938X-AB-1	FLEX LTD 4 7/8% Due 5/12/2030 MN12	2CFE	27,055,477	23,338,358
TBD	Treasury Bond Forward	1*	100,000,000	58,024,470	60,767,834	08/22/2023	11/22/2027	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,190,972)	111021-AE-1	BRITISH TELECOMMUNICATIO SR UNSEC	2BFE	58,024,470	65,958,806
				50,285,696	59,064,897						35177P-AL-1	ORANGE SA SR UNSEC	2AFE	50,285,696	59,064,897
TBD	Treasury Bond Forward	1*	50,000,000	5,059,612	2,867,560	08/22/2023	08/22/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(2,724,078)	494368-BC-6	KIMBERLY-CLARK CORP SR UNSEC	1FFE	5,059,612	5,591,638
				19,900,861	17,666,035						893574-AB-9	TRANSCONT GAS PIPE LINE SR UNSEC	2AFE	19,900,861	17,666,035
				19,766,893	18,093,561						29278G-AX-6	ENEL FINANCE INTL NV SERIES 144A	2AFE	19,766,893	18,093,561

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
				7,218,135	6,530,620						92826C-AE-2	VISA INC SR UNSEC	1DFE	7,218,135	6,530,620
TBD	Treasury Bond Forward	1*	100,000,000	3,942,310	(2,246,506)	08/22/2023	05/22/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,312,551)	75513E-BU-4	RTX CORP SERIES WI	2AFE	3,942,310	3,066,045
				20,168,500	20,442,330						20754E-AJ-4	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B2 144A	4CFE	20,168,500	20,442,330
				44,585,658	43,640,740						603051-AD-5	MINERAL RESOURCES LTD SERIES 144A	3CFE	44,585,658	43,640,740
				40,821,330	38,199,957						044209-AM-6	ASHLAND LLC CO.GUARNT	3AFE	40,821,330	38,199,957
TBD	Treasury Bond Forward	1*	100,000,000	75,000,000	69,347,645	08/22/2023	11/24/2025	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(3,983,765)	74815H-CP-5	PROVINCE OF QUEBEC UNSEC	1DFE	75,000,000	73,331,410
				13,000,000	12,330,917						49337W-AJ-9	NATIONAL GRID USA SR UNSEC	2BFE	13,000,000	12,330,917
				14,937,370	14,272,446						455434-BH-2	INDIANAPOLIS PWR & LIGHT 1ST MORTG	1GFE	14,937,370	14,272,446
TBD	Treasury Bond Forward	1*	100,000,000	98,859,399	80,235,248	08/25/2023	11/30/2027	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(7,542,096)	91282C-EP-2	US TREASURY N B 2 7/8% Due 5/15/2032 MN15	1A	98,859,399	87,777,344
				2,170,402	2,247,429						313921-W9-5	FNR 2001-60 ZA Z SEQ	1A	2,170,402	2,247,429
TBD	Treasury Bond Forward	1*	100,000,000	98,838,318	80,067,791	08/25/2023	05/30/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(7,709,553)	91282C-EP-2	US TREASURY N B 2 7/8% Due 5/15/2032 MN15	1A	98,838,318	87,777,344
				1,763,284	1,842,457						31397J-VB-7	FHR 3349 GW SEQ	1A	1,763,284	1,842,457
TBD	Treasury Bond Forward	1*	100,000,000	26,800,000	20,271,784	08/28/2023	11/28/2025	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(6,611,564)	35564K-QY-8	FREDDIE MAC STACR SERIES 2022-DNA1 CLASS B1 144A	4AFE	26,800,000	26,883,348
				24,472,347	21,493,908						94973V-BF-3	ANTHEM INC SR UNSEC	2BFE	24,472,347	21,493,908
				14,857,304	14,419,268						260003-AF-5	DOVER CORP SR UNSEC	2AFE	14,857,304	14,419,268
				15,010,176	14,038,726						767201-AL-0	RIO TINTO FIN USA LTD CO.GUARNT	1FFE	15,010,176	14,038,726
				20,000,200	18,270,886						716973-AH-5	PFIZER INVESTMENT ENTER 5.34% Due 5/19/2063 MN19	1EFE	20,000,200	18,270,886
TBD	Treasury Bond Forward	1*	100,000,000	25,116,276	17,297,661	08/30/2023	05/31/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(7,538,115)	136385-AE-1	CANADIAN NATL RESOURCES SR UNSEC	2AFE	25,116,276	24,835,776
				37,058,170	34,100,838						172070-CQ-5	DUKE ENERGY OHIO INC SR UNSEC	2AFE	37,058,170	34,100,838
				45,829,504	43,895,670						717265-AM-4	FREEPORT MINERALS CORP CO.GUARNT	2CFE	45,829,504	43,895,670
TBD	Treasury Bond Forward	1*	150,000,000	30,000,000	16,789,667	09/04/2023	06/05/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(11,486,222)	677050-AG-1	OGLETHORPE POWER CORP 1ST MORTG	2AFE	30,000,000	28,275,889
				32,885,393	31,421,280						80413T-AH-2	SAUDI INTERNATIONAL BOND SR UNSEC	1EFE	32,885,393	31,421,280
				38,871,964	29,171,058						949746-NL-1	WELS FARGO CO NEW ALT TIER 5.95% Due 12/1/2086 JD15	2BFE	38,871,964	29,171,058
				31,861,076	29,943,014						12008R-AR-8	BUILDERS FIRSTSOURCE INC SERIES 144A	3CFE	31,861,076	29,943,014
				34,095,000	31,965,743						88033G-DQ-0	TENET HEALTHCARE CORP 6 1/8% Due 6/15/2030 JD15	3CFE	34,095,000	31,965,743
TBD	Treasury Bond Forward	1*	100,000,000	19,726,820	13,957,087	09/06/2023	06/05/2026	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,554,979)	084423-AP-7	BERKLEY -WR CORP SR UNSEC	2AFE	19,726,820	19,512,066
				37,616,120	37,389,927						13645R-AE-4	CANADIAN PACIFIC RR CO SR UNSEC	2BFE	37,616,120	37,389,927
				20,382,884	19,376,558						455780-BJ-4	REPUBLIC OF INDONESIA SR UNSEC	2BFE	20,382,884	19,376,558
				30,895,748	28,571,655						91086Q-AV-0	UNITED MEXICAN STATES SR UNSEC	2BFE	30,895,748	28,571,655
TBD	Treasury Bond Forward	1*	100,000,000	40,392,040	33,060,537	09/06/2023	06/05/2026	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,572,531)	89352H-AB-5	TRANSCANADA PIPELINES SR UNSEC	2BFE	40,392,040	38,633,068
				26,415,845	24,971,342						126408-GU-1	CSX CORP SR UNSEC	1GFE	26,415,845	24,971,342
				38,694,553	36,497,010						29250R-AD-8	ENBRIDGE ENERGY PARTNERS SR UNSEC	2AFE	38,694,553	36,497,010
TBD	Treasury Bond Forward	1*	100,000,000	49,527,543	37,237,254	09/06/2023	12/07/2026	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,551,732)	225401-AP-3	UBS GROUP AG SERIES 144A	1GFE	49,527,543	42,788,986
				37,027,200	34,731,802						233046-AK-7	DNKN 2019-1A A2II SEQ	2BFE	37,027,200	34,731,802
				17,760,000	16,785,399						78396Y-AA-1	SESAC 2019-1 A2 SEQ	2CFE	17,760,000	16,785,399
TBD	Treasury Bond Forward	1*	100,000,000	98,143,255	77,951,765	09/07/2023	12/08/2025	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,619,815)	12592T-AQ-8	COMM 2015-3BP F SUB CSTR	2C	98,143,255	83,571,580
				2,620,000	2,589,481						531968-AA-3	LIGHT & WONDER INTER SERIES 144A	4AFE	2,620,000	2,589,481
TBD	Treasury Bond Forward	1*	100,000,000	46,998,839	37,940,473	09/13/2023	12/13/2024	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,192,560)	126281-BD-5	CSAIL 2015-C1 AS SUB AFC	1A	46,998,839	43,133,033
				3,001,893	2,920,568						96221Q-AJ-2	WFRBS 2013-C18 B SUB CSTR	1A	3,001,893	2,920,568

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
				57,025,000	55,672,432						06738E-CL-7	BARCLAYS PLC VAR % Due 9/13/2034 MS13	2AFE	57,025,000	55,672,432
TBD	Treasury Bond Forward	1*	100,000,000	35,936,021	26,049,511	09/15/2023	12/16/2024	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,087,861)	00287Y-AV-1	ABBVIE INC SR UNSEC	2AFE	35,936,021	31,137,372
				26,061,420	23,921,550						195325-BK-0	REPUBLIC OF COLOMBIA SR UNSEC	3AFE	26,061,420	23,921,550
				14,973,556	13,213,090						125523-AJ-9	CIGNA CORP CO.GUARNT	2AFE	14,973,556	13,213,090
				25,698,539	25,332,387						006346-AW-0	ADAMS OUTDOOR ADVERTISING SERIES 2023-1 CLASS A2 144A	1GFE	25,698,539	25,332,387
TBD	Treasury Bond Forward	1*	100,000,000	102,230,455	92,452,221	09/15/2023	12/16/2024	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,209,881)	17305E-DT-9	CCCIT 2007-A3 A3 SB	1AFE	102,230,455	97,662,102
				9,987,086	9,988,830						927804-FA-7	VIRGINIA ELEC & POWER CO SR UNSEC	2AFE	9,987,086	9,988,830
TBD	Treasury Bond Forward	1*	100,000,000	34,993,660	28,914,169	09/15/2023	12/16/2024	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,377,676)	68268V-AA-3	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2022-2A CLASS A 144A	1AFE	34,993,660	34,291,845
				70,000,000	68,563,601						12803R-AC-8	CAIXABANK SA SERIES 144A	2BFE	70,000,000	68,563,601
TBD	Treasury Bond Forward	1*	100,000,000	30,423,891	21,088,954	09/18/2023	12/16/2024	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(4,647,653)	677050-AH-9	OGLETHORPE POWER CORP 1ST MORTG	2AFE	30,423,891	25,736,607
				24,921,827	21,274,213						13607H-R5-3	CANADIAN IMPERIAL BANK 3.6% Due 4/7/2032 A07	1FFE	24,921,827	21,274,213
				23,969,995	23,205,721						05553R-AZ-3	BARCLAYS COMMERCIAL MORTGAGE SERIES 2023-C19 CLASS A2B	1AFE	23,969,995	23,205,721
				25,682,357	25,263,870						081925-AB-5	BENCHMARK MORTGAGE TRUST SERIES 2023-B39 CLASS A2	1AFE	25,682,357	25,263,870
TBD	Treasury Bond Forward	1*	100,000,000	24,904,991	16,086,476	09/18/2023	12/18/2026	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(5,513,210)	494550-BK-1	KINDER MORGAN ENER PART CO.GUARNT	2BFE	24,904,991	21,599,686
				19,962,326	17,207,867						677052-AA-0	OGLETHORPE POWER CORP 1ST MORTG	2AFE	19,962,326	17,207,867
				34,100,000	29,365,021						744320-BJ-0	PRUDENTIAL FINANCIAL INC HYB	2BFE	34,100,000	29,365,021
				11,981,446	11,048,279						929903-AM-4	WELLS FARGO & CO SUBORD	2BFE	11,981,446	11,048,279
				9,647,135	8,868,772						37959E-AB-8	GLOBE LIFE INC 4.8% Due 6/15/2032 JD15	2AFE	9,647,135	8,868,772
TBD	Treasury Bond Forward	1*	100,000,000	39,384,164	26,932,027	09/18/2023	12/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(6,297,105)	090572-AQ-1	BIO RAD LABS 3.7% Due 3/15/2032 MS15	2BFE	39,384,164	33,229,132
				37,847,164	35,467,351						46644A-BK-7	JPMBB 2015-C27 AS SUB	1A	37,847,164	35,467,351
				40,910,081	35,305,602						94106L-BB-4	WASTE MANAGEMENT INC CO.GUARNT	2AFE	40,910,081	35,305,602
TBD	Treasury Bond Forward	1*	100,000,000	15,023,237	8,055,651	09/19/2023	12/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(6,180,410)	46643A-BK-8	JPMBB 2014-C23 B SUB CSTR	1A	15,023,237	14,236,061
				33,029,562	23,765,561						05491L-AL-2	BBCMS 2016-ETC F SUB CSTR	5A	33,029,562	23,765,561
				45,870,254	34,788,224						05491L-AJ-7	BBCMS 2016-ETC E SUB CSTR	1F	45,870,254	34,788,224
				3,668,413	3,432,045						31397Q-XE-3	FNR 2011-15 EZ Z SEQ	1A	3,668,413	3,432,045
				3,154,094	3,337,457						91911T-AE-3	VALE OVERSEAS LIMITED CO.GUARNT	2CFE	3,154,094	3,337,457
TBD	Treasury Bond Forward	1*	75,000,000	30,261,026	22,357,489	09/20/2023	12/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(4,686,871)	92939K-BM-9	WFRBS 2014-C24 SJC CSTR RAKE	1A	30,261,026	27,044,360
				54,176,137	46,163,066						94973V-BB-2	ANTHEM INC SR UNSEC	2BFE	54,176,137	46,163,066
TBD	Treasury Bond Forward	1*	75,000,000	49,595,779	38,438,190	09/21/2023	12/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(4,941,305)	375558-BJ-1	GILEAD SCIENCES INC SR UNSEC	2AFE	49,595,779	43,379,495
				9,985,040	9,533,137						682680-AN-3	ONEOK INC CO.GUARNT	2BFE	9,985,040	9,533,137
				9,916,083	8,986,699						718546-AK-0	PHILLIPS 66 CO.GUARNT	2AFE	9,916,083	8,986,699
				13,059,706	9,749,061						75513E-BT-7	RTX CORP SERIES WI	2AFE	13,059,706	9,749,061
TBD	Treasury Bond Forward	1*	75,000,000	21,785,332	15,093,778	09/22/2023	12/18/2028	Treasury Bond Forward T 4 1/8 08/15/53 (912810TT5)		(3,607,090)	225313-AK-1	CREDIT AGRICOLE SA SUBORD	2AFE	21,785,332	18,700,868
				19,974,224	17,696,595						29379V-BC-6	ENTERPRISE PRODUCTS OPER CO.GUARNT	1GFE	19,974,224	17,696,595
				19,958,914	17,173,582						665772-CG-2	NORTHERN STATES PWR-MINN 1ST MORTG	1EFE	19,958,914	17,173,582
				19,997,137	17,317,972						548661-EH-6	LOWE S COS INC 3 3/4% Due 4/1/2032 A01	2AFE	19,997,137	17,317,972
91283#AD5	ASSET SWAP	1B	10,000,000	10,059,151	6,714,254	07/15/2016	07/15/2026	ASSET SWAP , REC. 0.125% FIXED RATE		(2,632,133)	912828-S5-0	TSY INFL IX N/B United States Treasury In .125	1A	10,059,151	9,346,387

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
81379LA@5	INTEREST RATE SWAP PAY SOFR RECEIVE 0.4565%	1A	25,000,000	29,419,527	20,957,508	08/28/2020	08/28/2030	INTEREST RATE SWAP PAY SOFR RECEIVE 0.4565%		(5,679,211)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	29,419,527	26,636,719
81379LA*7	INTEREST RATE SWAP PAY SOFR RECEIVE 0.476%	1A	25,000,000	28,074,907	20,990,617	08/28/2020	08/28/2030	INTEREST RATE SWAP PAY SOFR RECEIVE 0.476%		(5,646,102)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	28,074,907	26,636,719
9999999999 - Totals				25,193,245,909	21,690,806,557	XXX	XXX	XXX	689,637,535	13,586,691	XXX	XXX	XXX	24,503,608,374	21,677,219,866

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	264	16,197,421,927			220	13,701,101,364
2. Add: Opened or Acquired Transactions	36	1,824,464,923	31	1,666,538,190	127	9,705,855,653			194	13,196,858,766
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			10	657,599,620			33	1,651,588,384
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	52,432,052	XXX		XXX	113,476,633
7. Ending Inventory	233	14,470,532,942	264	16,197,421,927	381	25,193,245,908			381	25,193,245,908

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	1,762,648,015	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,762,648,015
4.	Part D, Section 1, Column 6	1,874,463,803	
5.	Part D, Section 1, Column 7	(111,815,788)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	852,789,215	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		852,789,215
10.	Part D, Section 1, Column 9	1,992,940,649	
11.	Part D, Section 1, Column 10	(1,140,151,437)	
12	Total (Line 9 minus Line 10 minus Line 11)		3
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	13,450,086,891	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	13,450,086,912	
16.	Total (Line 13 plus Line 14 minus Line 15)		(21)

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	29,444,052,580	21,672,466,085
3.	Accrual of discount	14,804,865	5,778,465
4.	Unrealized valuation increase (decrease)		5,731,679
5.	Total gain (loss) on disposals	89,249	239,459
6.	Deduct consideration received on disposals	29,497,219,858	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)	222,772,387	261,045,665
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	222,772,387	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				9,115
One Brickell Square	Miami	FL	08/28/2002	Various				894,421
Houston Industrial Group I	Houston	TX	12/31/2002	Various				326,205
Rosslyn Overlook	Arlington	VA	08/25/2011	Various				4,883
Smart and Final Distribution Facility	Commerce	CA	12/29/2011	Various				(17,964)
Cyan PDX	Portland	OR	05/21/2013	Various				10,208
Interchange Business Center	San Bernardino	CA	10/03/2013	Various				(74,766)
SLC DC North	Salt Lake City	UT	10/04/2019	Various				448,952
Hagerstown Distribution Center	Hagerstown	MD	10/04/2019	Various				294,320
Bridge Pointe	Woodridge	IL	10/04/2019	Various				343,810
Somerset Industrial Center I	Somerset	NJ	10/04/2019	Various				67,573
Englewood DC	Englewood	NJ	10/04/2019	Various				1,963
Franklin Square II IC	Baltimore	MD	10/04/2019	Various				10,428
Hollins End	Halethorpe	MD	10/04/2019	Various				95,379
Washington DC Corporate Center	Washington	DC	10/04/2019	Various				1,360,239
Landover DC	Landover	MD	10/04/2019	Various				337,885
Vista Point South	Coppell	TX	10/04/2019	Various				(46,111)
Centerpointe	Moreno Valley	CA	10/04/2019	Various				6,714,710
Bedford Park	Bedford Park	IL	10/04/2019	Various				(2,167,160)
10th Street Business Park	Plano	TX	10/04/2019	Various				77,930
Freeport DC	Coppell	TX	10/04/2019	Various				84,604
Aurora DC III	Aurora	IL	10/04/2019	Various				17,299
Emerald Corporate Park	Auburn	WA	08/23/2005	Various				62,251
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various				5,486
Van Dorens West - Kent Valley IP	Ken	WA	12/30/2002	Various				237,226
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				310,367
Franklin 299	Redwood City	CA	06/03/2016	Various				17,889
600-650 College Road	Princeton	NJ	11/03/2016	Various				137,777
Franklin 299 - Land	Redwood City	CA	09/11/2017	Various		(833,167)		
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				78,821
Yorktown Apartments	Dallas	TX	07/25/2018	Various				293,615
Central Green Distribution Center	Houston	TX	07/30/2019	Various				(364,455)
730 Third Avenue	New York	NY	01/01/1973	Various				3,274,134
Southern Service Center	Charlotte	NC	07/01/1999	Various				286,467
Octave Apartments	Nashville	TN	10/30/2020	Various				102,922
Apartments at Blakeney	Charlotte	NC	11/02/2020	Various				208,126
Twelve100 Apartments	Austin	TX	12/15/2020	Various				471,998
Enterprise Park Business Center	Denver	CO	12/18/2020	Various				(15,073)
Bridge Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Bridge Creek Fee Owner LLC				138,589
Boulder Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Boulder Creek Fee Owner LLC				102,744
River Club Apartments	Athens	GA	12/22/2021	Madison Exchange				4,030
One Norman Square	Cornelius	NC	12/23/2021	CCC One Norman Square LLC				843,809
GA Mobius Life Science East No Central	Middleton	WI	08/05/2021	Peak 1031 Exchange Inc				(37,785)
Pacific Landing Industrial Phase II	Salt Lake City	UT	08/31/2021	Various				653,776
Adairsville Distribution Center	Adairsville	GA	06/09/2022	Various				2,089,974
Curve at Gilbert	Gilbert	AZ	12/01/2022	LIV Communities / Rockefeller Group				48,312
Oak Grove Plaza	Sachse	TX	12/01/2022	LaSalle Investment Mgmt.				170,350
SCL Health Aurora Crossroads	Aurora	CO	03/01/2023	Sisters of Charity of Leavenworth Health System, Inc.				3,112,016
Roswell Wieuca	Atlanta	GA	04/06/2023	New Market RW, LLC				20,092
SCL Health Wheat Ridge MOB	Wheat Ridge	CO	04/27/2023	Sisters of Charity of Leavenworth Health System, Inc.				5,995,196
0199999. Acquired by Purchase						(833,167)		27,042,577
Beckwith Farms	Mount Juliet	TN	10/04/2019	Various				957,174
Millennium One Apartments	Charlotte	NC	10/15/2015	Various		(171,598)		29,153
The Rocks Apartments	East Lansing	MI	05/10/2016	Various				694
Capital Gateway	Bethesda	MD	12/28/2004	ND Properties, Inc.				169,422
0299999. Acquired by Internal Transfer						(171,598)		1,156,443
0399999 - Totals						(1,004,765)		28,199,020

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		Fund Distribution															
Central Green Distribution Center	Houston	TX	06/02/2023	KBUSA Properties - 16400 Air Center Blvd, LLC										116,953					
Houston Industrial Group I	Houston	TX	08/15/2023	Meritex Northwest Crossing, LLC	4,595,336	326,205	4,447,294	177,802			(177,802)		4,595,697	20,373,066		15,777,369	15,777,369	932,857	830,610
The Rocks Apartments	East Lansing	MI	09/22/2023	CPG At East Lansing LLC	18,250,000	90,221	7,637,201	403,796	2,553,627	13,480,000	10,522,577		18,250,000	18,250,000				2,178,946	1,861,342
0199999. Property Disposed					22,845,336	416,426	12,084,495	581,598	2,553,627	13,480,000	10,344,775		22,845,697	38,740,019		15,777,369	15,777,369	3,111,803	2,691,952
0399999 - Totals					22,845,336	416,426	12,084,495	581,598	2,553,627	13,480,000	10,344,775		22,845,697	38,740,019		15,777,369	15,777,369	3,111,803	2,691,952

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
6602687607	DENVER	CO		07/14/2023	3.375	511,224		1,050,000
6601475392	DALLAS	TX		07/14/2023	3.375	183,298		681,000
8002047244	WEST PALM BEACH	FL		07/14/2023	4.750	37,878		65,899
6602694843	BOTHELL	WA		07/14/2023	3.125	782,640		1,260,000
6601690214	DALLAS	TX		07/14/2023	3.500	513,210		1,200,000
6602682236	SEATTLE	WA		07/14/2023	3.125	635,952		1,025,000
6602688738	BOERNE	TX		07/14/2023	3.625	779,070		1,300,000
8198751155	DANIA BEACH	FL		07/14/2023	3.500	286,142		429,900
6602704782	BOTHELL	WA		07/14/2023	3.375	655,300		970,000
505375667	BOYNTON BEACH	FL		07/14/2023	2.875	167,686		275,000
6602695782	SOUTHLAKE	TX		07/14/2023	3.875	478,596		750,000
8201716631	MIAMI	FL		07/14/2023	4.750	47,345		195,997
6602679844	PORTLAND	OR		07/14/2023	3.375	487,323		1,000,000
10801808	Fort Myers	FL		07/14/2023	0.000	27,995		125,000
6600434911	CHESTER	NJ		07/14/2023	3.375	421,854		715,000
8195452286	FORT LAUDERDALE	FL		07/14/2023	3.375	421,476		586,000
6602710888	HIGHLAND	MD		07/14/2023	4.000	657,160		1,000,000
10801689	Fort Myers	FL		07/14/2023	0.000	37,951		139,000
6602681485	SEATTLE	WA		07/14/2023	3.250	1,016,351		1,699,999
8195656125	LAUDERDALE LAKES	FL		07/14/2023	2.875	176,530		295,999
105383467	SEMINOLE	FL		07/14/2023	4.125	116,444		171,597
8204110031	NAPLES	FL		07/14/2023	6.625	479,090		649,000
6602683325	DALLAS	TX		07/14/2023	2.625	669,573		2,100,000
6602700202	FLOWER MOUND	TX		07/14/2023	2.990	967,367		2,085,000
6601825471	AUSTIN	TX		07/14/2023	3.250	622,773		1,250,000
6602697408	GOLDEN	CO		07/14/2023	3.250	539,615		862,500
6601697243	PROSPER	TX		07/14/2023	3.750	690,217		1,175,000
6600846411	BAINBRIDGE ISLAND	WA		07/14/2023	3.625	390,647		839,999
6602689819	ARVADA	CO		07/14/2023	3.125	538,843		1,415,000
8195454578	NAPLES	FL		07/14/2023	2.375	140,855		316,000
6601673525	SPOKANE	WA		07/14/2023	3.625	274,122		590,000
8197554638	GREENACRES	FL		07/14/2023	2.990	365,290		505,000
6602699982	HOBOKEN	NJ		07/14/2023	3.000	739,756		1,190,000
3359071498	Delray Beach	FL		07/14/2023	3.875	93,985		144,365
6602711639	COVINGTON	WA		07/14/2023	4.000	673,646		1,268,000
6602678390	BELLVUE	CO		07/14/2023	3.250	451,279		1,069,999
105841191	Lake Worth	FL		07/14/2023	4.750	90,790		265,000
6601692350	THE WOODLANDS	TX		07/14/2023	3.625	671,503		1,999,999
6602701903	AUSTIN	TX		07/14/2023	3.375	793,544		1,250,000
6600122854	WOODINVILLE	WA		07/14/2023	4.000	371,552		665,000
8022582496	LAKE WORTH	FL		07/14/2023	5.375	135,381		210,000
6602717313	WIMBERLEY	TX		07/14/2023	3.250	539,564		1,350,000
8198896005	WEST PALM BEACH	FL		07/14/2023	2.875	237,202		416,500
6600852666	DRAPER	UT		07/14/2023	2.750	770,595		2,400,000
8199006733	ST PETERSBURG	FL		07/14/2023	3.125	186,402		264,999
505304805	OAKLAND PARK	FL		07/14/2023	3.303	147,212		294,044
6602683192	GREENWOOD VILLAGE	CO		07/14/2023	3.000	1,047,498		1,800,000
6601821686	SAN ANTONIO	TX		07/14/2023	3.250	527,817		1,024,999
6601743039	LIBERTY HILL	TX		07/14/2023	3.250	477,812		765,000
3364940319	Clearwater	FL		07/14/2023	3.875	90,699		221,323
8195596971	TAMARAC	FL		07/14/2023	2.875	98,732		175,000
6601817783	BETHESDA	MD		07/14/2023	3.250	417,406		910,000
8001947172	N MIAMI BCH	FL		07/14/2023	5.125	69,253		113,000
6602680172	BAINBRIDGE IS	WA		07/14/2023	3.000	306,634		2,450,000
6601489344	DRAPER	UT		07/14/2023	3.750	309,587		940,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8199327199	JACKSONVILLE	FL		07/14/2023	2.875	206,927		302,000
6602677806	HOUSTON	TX		07/14/2023	2.625	455,760		799,999
8200628613	DEERFIELD BEACH	FL		07/14/2023	4.250	209,614		325,000
3365464072	Naples	FL		07/14/2023	3.750	79,684		254,421
6602677004	KELLER	TX		07/14/2023	3.000	664,128		1,285,000
8198975817	LAKE WORTH	FL		07/14/2023	3.250	302,520		420,000
8201365183	CAPE CORAL	FL		07/14/2023	5.375	219,891		323,999
8195674074	WEST PALM BEACH	FL		07/14/2023	2.750	277,009		463,136
3379776227	LAUDERHILL	FL		07/14/2023	4.875	31,296		41,999
112925441	Pompano Beach	FL		07/14/2023	4.875	75,360		101,999
6602689058	BIRMINGHAM	AL		07/14/2023	2.875	587,422		1,050,000
3367115611	North Lauderdale	FL		07/14/2023	4.750	118,653		214,736
6601703363	PARK CITY	UT		07/14/2023	3.125	580,113		1,500,000
6602681600	POWELL BUTTE	OR		07/14/2023	3.375	695,328		1,100,000
6600058546	HAPPY VALLEY	OR		07/14/2023	3.125	550,575		899,999
6602699792	TRUSSVILLE	AL		07/14/2023	3.250	587,425		929,500
6600689605	COLLEYVILLE	TX		07/14/2023	4.000	164,416		1,157,000
6601729657	OREGON CITY	OR		07/14/2023	2.625	606,546		1,000,000
8204127063	MIAMI SHORES	FL		07/14/2023	6.500	645,914		818,000
6602690478	BROOMFIELD	CO		07/14/2023	3.375	482,916		826,000
8195510531	CORAL SPRINGS	FL		07/14/2023	2.875	217,301		385,000
6602683333	OLYMPIA	WA		07/14/2023	3.125	596,648		960,000
6602677095	REDMOND	WA		07/14/2023	2.875	996,504		1,675,000
8023047284	MIAMI	FL		07/14/2023	5.250	134,520		174,999
108485657	Coral Springs	FL		07/14/2023	4.375	152,558		232,000
8202115721	BOYNTON BEACH	FL		07/14/2023	5.500	207,121		250,000
6601740209	FRANKLIN LAKES	NJ		07/14/2023	3.750	869,514		1,354,999
6601678250	DEALE	MD		07/14/2023	3.125	299,907		940,000
6602704436	LUCAS	TX		07/14/2023	4.250	726,281		1,450,000
6602679182	DENVER	CO		07/14/2023	3.375	774,342		1,225,000
6602687979	PROSPER	TX		07/14/2023	3.750	628,826		1,424,999
6601706762	ISSAQUAH	WA		07/14/2023	2.875	631,150		1,185,000
6601482794	HEATH	TX		07/14/2023	3.250	158,660		704,000
6601680025	LITTLE EGG HRB TWP	NJ		07/14/2023	2.875	66,120		245,000
8200919288	HIALEAH	FL		07/14/2023	4.250	157,399		259,641
6602684224	HOUSTON	TX		07/14/2023	3.250	467,059		725,499
6602698323	BEND	OR		07/14/2023	2.875	506,985		875,000
6601684464	AUSTIN	TX		07/14/2023	3.625	148,133		850,000
6601681890	AUSTIN	TX		07/14/2023	3.750	236,484		1,240,000
6600921867	TIGARD	OR		07/14/2023	4.990	484,960		751,999
8023814678	FLORIDA CITY	FL		07/14/2023	4.625	128,411		205,000
6601742817	KIRKLAND	WA		07/14/2023	3.250	918,241		1,980,000
8198767923	DORAL	FL		07/14/2023	3.375	353,084		489,000
6600572447	SPARTA	NJ		07/14/2023	3.990	387,310		710,000
105822464	North Miami	FL		07/14/2023	4.625	112,534		205,000
8190964683	MIRAMAR	FL		07/14/2023	2.625	246,918		466,998
6602710656	REDMOND	OR		07/14/2023	3.625	506,839		900,000
8196851525	MIRAMAR	FL		07/14/2023	3.000	95,988		168,000
8201206591	HOLLYWOOD	FL		07/14/2023	4.250	300,873		461,862
6601699926	BETHESDA	MD		07/14/2023	3.375	688,595		950,000
6602688621	SAN ANTONIO	TX		07/14/2023	3.375	567,961		955,000
6602699313	HOUSTON	TX		07/14/2023	3.250	914,213		1,485,000
6601684209	NEW PROVIDENCE	NJ		07/14/2023	3.625	91,156		1,500,000
6602684539	SEATTLE	WA		07/14/2023	2.875	769,545		1,680,000
6602680107	PORTLAND	OR		07/14/2023	3.375	457,463		725,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6602687391	DAMASCUS	MD		07/14/2023	3.000	656,576		1,300,000
6602690072	CENTENNIAL	CO		07/14/2023	3.375	510,409		860,000
6602674605	WOODWAY	WA		07/14/2023	2.750	1,548,321		4,600,000
6601733022	COUPEVILLE	WA		07/14/2023	3.375	614,731		980,000
8199277586	CAPE CORAL	FL		07/14/2023	3.375	145,396		232,989
6602676196	BETHESDA	MD		07/14/2023	2.875	914,810		1,715,000
6602674894	CHATHAM	NJ		07/14/2023	3.125	834,394		1,650,000
8197163477	FORT LAUDERDALE	FL		07/14/2023	3.375	169,260		225,000
8195448486	BOCA RATON	FL		07/14/2023	3.500	316,705		510,000
505352797	BOCA RATON	FL		07/14/2023	2.750	168,154		450,050
6602687235	CAMANO ISLAND	WA		07/14/2023	3.000	854,104		1,400,000
6602699024	AUSTIN	TX		07/14/2023	3.375	635,495		1,096,000
6602702497	CAMAS	WA		07/14/2023	2.875	644,514		1,185,000
6600849217	TIMNATH	CO		07/14/2023	3.500	852,740		1,595,000
6601714477	WEST UNIVERSITY PLACE	TX		07/14/2023	2.875	556,426		1,050,000
8201348356	CAPE CORAL	FL		07/14/2023	4.000	172,718		220,000
108639444	Naples	FL		07/14/2023	4.875	106,171		306,999
6602676246	SAMMAMISH	WA		07/14/2023	2.875	693,720		1,315,000
6602704485	SAN ANTONIO	TX		07/14/2023	3.375	729,375		1,165,000
8202291796	JACKSONVILLE	FL		07/14/2023	5.500	214,372		263,890
6602677079	LAKE FOREST PARK	WA		07/14/2023	2.750	671,937		1,385,000
6602677202	HOUSTON	TX		07/14/2023	2.375	650,044		1,330,000
8200640754	CAPE CORAL	FL		07/14/2023	3.375	212,675		285,000
6600447012	FLOWER MOUND	TX		07/14/2023	2.750	67,896		389,000
6602674498	DENVER	CO		07/14/2023	2.750	360,658		1,005,000
8201302796	DEERFIELD BEACH	FL		07/14/2023	3.875	309,333		452,000
6602678994	PITTSBURG	TX		07/14/2023	3.500	715,839		1,275,999
6600851858	DRAPER	UT		07/14/2023	3.250	511,622		925,000
6602678416	LEWISVILLE	TX		07/14/2023	3.375	752,864		1,250,000
8203971101	SUNRISE	FL		07/14/2023	6.990	279,792		350,000
6602681352	CHENEY	WA		07/14/2023	3.875	548,485		810,000
6602684745	HOUSTON	TX		07/14/2023	2.750	411,987		1,480,000
6602689074	STEAMBOAT SPRINGS	CO		07/14/2023	3.125	708,724		1,214,999
6602681071	HOUSTON	TX		07/14/2023	3.500	660,881		1,200,000
6601677997	SEATTLE	WA		07/14/2023	4.500	111,355		1,450,000
6601690149	DALLAS	TX		07/14/2023	4.000	541,118		1,170,000
8197656140	CAPE CORAL	FL		07/14/2023	2.990	101,661		297,513
6601708792	KELLER	TX		07/14/2023	3.250	590,528		951,000
6601726067	MERCER ISLAND	WA		07/14/2023	3.250	1,534,306		2,449,999
8191624867	SUNRISE	FL		07/14/2023	2.875	167,491		334,997
6602678424	DENVER	CO		07/14/2023	3.250	563,624		905,000
6602690114	SILVERTHORNE	CO		07/14/2023	3.250	469,911		866,999
8023014619	MIAMI	FL		07/14/2023	4.875	111,331		145,000
8204030106	POMPANO BEACH	FL		07/14/2023	6.375	215,528		270,000
6601685842	BEAUX ARTS	WA		07/14/2023	3.000	232,140		2,150,000
6601808972	AUSTIN	TX		07/14/2023	3.500	690,573		1,100,000
8195323651	HOLLYWOOD	FL		07/14/2023	3.125	212,302		350,001
8201365354	HOMESTEAD	FL		07/14/2023	4.125	230,709		293,640
6600121831	BEND	OR		07/14/2023	4.125	543,868		1,000,000
6601693010	AUSTIN	TX		07/14/2023	3.500	471,980		947,999
8195331421	ST PETERSBURG	FL		07/14/2023	2.750	146,191		207,500
6600059312	PORTLAND	OR		07/14/2023	2.990	415,399		703,000
6602675271	CLYDE HILL	WA		07/14/2023	3.000	444,893		3,786,000
6601692723	BALTIMORE	MD		07/14/2023	3.875	449,891		1,600,000
6602698398	BOULDER	CO		07/14/2023	3.000	1,243,074		1,994,999

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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
6602688993	DENVER	CO		07/14/2023	2.750	638,874		2,825,000
6600477266	DENVER	CO		07/14/2023	3.875	537,103		975,000
6601716829	LAKE OSWEGO	OR		07/14/2023	3.000	531,966		889,999
6602699347	DENVER	CO		07/14/2023	3.000	696,400		1,200,000
6602676808	LINDON	UT		07/14/2023	2.625	577,024		2,250,000
3367202889	Jacksonville	FL		07/14/2023	4.750	69,478		126,854
8194950931	HOLLYWOOD	FL		07/14/2023	3.125	206,674		285,900
6602675263	DALLAS	TX		07/14/2023	3.625	937,573		1,515,999
6602700301	DALLAS	TX		07/14/2023	2.990	1,031,462		1,700,000
8195004426	LAKE WORTH	FL		07/14/2023	2.875	192,277		320,000
6601740134	AURORA	CO		07/14/2023	3.250	886,201		1,490,000
6600852005	CENTENNIAL	CO		07/14/2023	3.375	730,621		1,200,000
6602682897	REDMOND	WA		07/14/2023	3.125	886,551		1,991,000
8201890933	HOMESTEAD	FL		07/14/2023	5.250	422,273		525,000
8198982494	JACKSONVILLE	FL		07/14/2023	2.990	137,195		190,000
6601673814	BOERNE	TX		07/14/2023	3.375	377,350		855,000
6601472241	PORTLAND	OR		07/14/2023	3.125	202,911		1,325,000
3357215058	Lake Worth	FL		07/14/2023	4.180	55,277		117,852
108685850	Clearwater	FL		07/14/2023	4.875	119,902		229,999
8201111539	CAPE CORAL	FL		07/14/2023	2.990	130,157		330,989
6601690115	HOUSTON	TX		07/14/2023	4.250	534,993		1,250,000
6602681543	PROSPER	TX		07/14/2023	3.250	563,289		844,999
8191129986	PEMBROKE PINES	FL		07/14/2023	2.750	200,210		285,000
6601708958	PORT ARANSAS	TX		07/14/2023	3.250	823,446		1,320,000
8201877670	DELRAY BEACH	FL		07/14/2023	5.250	193,407		327,350
8200678538	MARCO ISLAND	FL		07/14/2023	3.875	180,573		299,556
8195224556	HIALEAH	FL		07/14/2023	2.875	206,548		400,000
6600852534	SOUTH LAKE	TX		07/14/2023	3.250	691,185		1,415,000
6602691799	HAMPSTEAD	MD		07/14/2023	3.250	114,168		182,000
6601699173	ROBBINSVILLE	NJ		07/14/2023	3.500	487,131		905,000
3366359396	Jacksonville	FL		07/14/2023	4.375	68,335		99,792
6602694587	PROVO	UT		07/14/2023	3.250	1,000,396		2,700,000
6601678763	BOULDER	CO		07/14/2023	3.625	180,789		1,900,000
8202837341	FORT MYERS	FL		07/14/2023	5.625	240,711		295,000
6602695873	DENVER	CO		07/14/2023	3.125	926,002		1,970,000
3363131004	Delray Beach	FL		07/14/2023	3.875	65,269		127,626
6601753194	CAMAS	WA		07/14/2023	3.750	511,011		885,000
6601696286	ESTES PARK	CO		07/14/2023	3.625	346,679		1,250,000
6602672617	MCKINNEY	TX		07/14/2023	4.250	198,366		382,000
98657935	WEST PALM BEACH	FL		07/14/2023	4.250	80,918		110,000
8201904312	NAPLES	FL		07/14/2023	4.875	198,425		475,000
6601681809	WEST LAKE HILLS	TX		07/14/2023	3.250	255,387		1,525,000
8202642913	JACKSONVILLE	FL		07/14/2023	5.499	119,542		224,998
8202126821	JACKSONVILLE	FL		07/14/2023	5.000	161,295		469,995
6601678961	OLD TAPPAN	NJ		07/14/2023	3.125	128,015		540,000
6601746289	AUSTIN	TX		07/14/2023	3.250	665,478		2,780,000
8204239945	MIRAMAR	FL		07/14/2023	6.875	288,386		400,000
8017141702	MIAMI GARDENS	FL		07/14/2023	4.125	155,733		208,550
6601482497	SEATTLE	WA		07/14/2023	2.625	224,407		1,085,000
8201299664	MIAMI BEACH	FL		07/14/2023	4.625	192,229		240,000
8199108134	NAPLES	FL		07/14/2023	3.125	269,199		360,000
3367459445	POMPANO BEACH	FL		07/14/2023	4.990	6,752		58,099
3368955525	Delray Beach	FL		07/14/2023	4.625	41,844		60,917
6602684364	SEATTLE	WA		07/14/2023	3.000	744,889		1,200,000
6602699321	EUGENE	OR		07/14/2023	3.125	521,912		840,000

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6602687599	DENVER	CO		07/14/2023	3.250	484,079		818,000
6602679018	BEND	OR		07/14/2023	3.125	454,309		1,125,000
8200999063	JACKSONVILLE	FL		07/14/2023	3.750	197,874		260,091
6602701168	GLEN RIDGE	NJ		07/14/2023	3.000	746,752		1,219,000
6601827501	BOULDER	CO		07/14/2023	2.875	1,374,978		2,250,000
8198767220	MIAMI	FL		07/14/2023	3.250	263,993		351,489
8022668278	CAPE CORAL	FL		07/14/2023	4.875	141,739		232,799
8201121397	HIALEAH	FL		07/14/2023	4.375	366,521		485,343
6602705417	COPPER MOUNTAIN	CO		07/14/2023	3.875	668,779		1,105,000
6600865122	AUSTIN	TX		07/14/2023	3.625	72,163		170,000
6602684299	CEDAR PARK	TX		07/14/2023	2.875	249,098		850,000
6602696061	PARK CITY	UT		07/14/2023	3.250	707,622		1,700,000
300000023	NORTH FORT MYERS	FL		07/14/2023	0.000	15,683		50,999
6602671494	PLANO	TX		07/14/2023	2.990	240,273		684,500
6602672708	LAKEHILLS	TX		07/14/2023	4.250	157,942		345,000
8198828035	MIAMI	FL		07/14/2023	3.250	254,699		346,990
8198982510	SAINT PETERSBURG	FL		07/14/2023	3.375	181,596		240,000
6602672807	HIGHLAND PARK	TX		07/14/2023	3.125	240,954		2,000,000
3373136660	LEHIGH ACRES	FL		07/14/2023	4.125	91,575		112,000
505413008	BOYNTON BEACH	FL		07/14/2023	2.875	83,299		190,015
8198919266	MIAMI	FL		07/14/2023	3.500	308,509		414,000
6601472191	FORT WORTH	TX		07/14/2023	3.625	268,049		945,000
6602692318	DAPHNE	AL		07/14/2023	2.750	618,705		1,625,000
8201217955	FORT MYERS	FL		07/14/2023	3.750	248,241		456,000
6601482752	TIMNATH	CO		07/14/2023	3.125	248,334		1,160,000
6602692086	HILLSBORO	OR		07/14/2023	2.990	181,663		425,000
6602678465	PORT ARANSAS	TX		07/14/2023	2.875	476,773		859,999
6600934555	DALLAS	TX		07/14/2023	3.875	690,559		1,110,000
6601471185	BETHESDA	MD		07/14/2023	2.500	590,331		1,600,000
6602678374	HOUSTON	TX		07/14/2023	3.000	688,552		1,070,000
6602685494	BOULDER	CO		07/14/2023	3.375	623,335		990,000
8195320871	PEMBROKE PINES	FL		07/14/2023	2.875	221,215		312,000
505339788	HOLLYWOOD	FL		07/14/2023	2.875	83,701		275,000
108705898	Plantation	FL		07/14/2023	5.000	42,603		100,000
8202139909	RIVIERA BEACH	FL		07/14/2023	5.250	334,254		407,000
504670316	FORT LAUDERDALE	FL		07/14/2023	4.750	98,110		128,000
6600542291	TELLURIDE	CO		07/14/2023	3.750	320,978		624,999
6602677301	AUSTIN	TX		07/14/2023	2.750	592,755		1,073,000
8195099383	FORT LAUDERDALE	FL		07/14/2023	2.875	211,679		319,000
6602673953	OLMOS PARK	TX		07/14/2023	2.625	540,464		1,885,000
505167640	RIVIERA BEACH	FL		07/14/2023	4.625	128,958		261,024
8195005206	MIAMI	FL		07/14/2023	2.990	270,668		465,002
6601816702	SPRING	TX		07/14/2023	3.250	539,980		870,000
3371374714	Bonita Springs	FL		07/14/2023	3.500	54,380		101,966
6602704626	CENTENNIAL	CO		07/14/2023	3.250	549,149		1,156,500
6602684349	SEATTLE	WA		07/14/2023	3.125	835,934		1,340,000
6601483735	SEATTLE	WA		07/14/2023	3.000	282,955		1,320,000
6602692201	MONROE	WA		07/14/2023	3.125	125,227		455,000
6601825091	BOULDER	CO		07/14/2023	2.990	873,551		1,962,000
3375659718	JACKSONVILLE	FL		07/14/2023	3.990	48,427		80,400
6602675743	FORT WORTH	TX		07/14/2023	3.000	409,550		693,000
6600582164	MORRIS PLAINS	NJ		07/14/2023	3.875	337,567		639,999
6601711143	VANCOUVER	WA		07/14/2023	2.990	485,623		840,000
504674232	BOYNTON BEACH	FL		07/14/2023	4.375	61,900		82,500
3362440544	Boca Raton	FL		07/14/2023	4.375	47,284		108,567

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6601699645	AUSTIN	TX		07/14/2023	3.250	420,050		850,000
6602695378	LITTLETON	CO		07/14/2023	3.250	564,997		1,222,000
3359796248	Boca Raton	FL		07/14/2023	2.990	51,701		120,826
6601673459	SAN ANTONIO	TX		07/14/2023	3.875	352,820		760,000
8196740794	HOLLYWOOD	FL		07/14/2023	3.250	230,872		315,000
6601699876	OCEAN CITY	NJ		07/14/2023	3.750	731,367		934,399
8195330605	ROYAL PALM BEACH	FL		07/14/2023	2.999	95,739		158,000
6601679506	ENGLEWOOD	CO		07/14/2023	3.750	130,606		925,000
6602699131	FRIDAY HARBOR	WA		07/14/2023	3.000	733,326		1,650,000
6601729905	BAINBRIDGE ISLAND	WA		07/14/2023	3.750	695,073		1,125,000
6602677160	BOERNE	TX		07/14/2023	2.875	441,284		8,450,000
6602691765	CLARKSBORO	NJ		07/14/2023	3.875	117,265		211,000
6602681253	BEND	OR		07/14/2023	3.125	545,542		884,999
6602684190	CLE ELUM	WA		07/14/2023	3.250	854,829		1,360,000
8195247893	PINELLAS PARK	FL		07/14/2023	2.500	75,675		209,499
6600849746	AURORA	CO		07/14/2023	3.750	590,605		941,500
6601816835	KIRKLAND	WA		07/14/2023	3.375	1,655,992		2,825,000
6601693325	KINGSTON	WA		07/14/2023	3.500	456,979		1,200,000
6602705128	FLOWER MOUND	TX		07/14/2023	3.375	484,191		765,000
98539935	NAPLES	FL		07/14/2023	4.500	44,691		68,250
8195351207	DEERFIELD BEACH	FL		07/14/2023	3.125	292,312		460,271
8202925826	GREENACRES	FL		07/14/2023	5.625	242,129		290,000
6600581117	AVENEL	NJ		07/14/2023	4.000	163,118		265,000
6602678358	CENTENNIAL	CO		07/14/2023	3.125	567,224		919,999
8199155907	WEST PALM BCH	FL		07/14/2023	3.250	278,395		370,000
6602689405	BOULDER	CO		07/14/2023	3.000	532,674		1,450,000
8201100840	JACKSONVILLE	FL		07/14/2023	4.375	184,086		249,999
6602699966	GOLDEN	CO		07/14/2023	2.875	870,230		1,422,000
6601682351	HOUSTON	TX		07/14/2023	4.000	139,398		950,000
6602694793	DALLAS	TX		07/14/2023	3.250	696,602		1,220,000
6600849886	SOUTHLAKE	TX		07/14/2023	3.500	1,159,846		2,100,000
105836936	Lantana	FL		07/14/2023	4.375	98,514		205,000
8197122991	WEST PALM BEACH	FL		07/14/2023	3.625	137,685		185,000
8202611899	SUNRISE	FL		07/14/2023	5.250	70,189		110,000
3372804289	Saint Petersburg	FL		07/14/2023	4.125	43,084		78,562
8199509757	SEMINOLE	FL		07/14/2023	3.375	302,696		485,000
8195224693	DAVIE	FL		07/14/2023	2.990	186,184		308,000
6602700806	PORT ORCHARD	WA		07/14/2023	3.250	555,243		877,000
8190795822	JACKSONVILLE	FL		07/14/2023	2.875	150,819		250,999
3364381030	Lee	FL		07/14/2023	4.375	69,246		92,396
8198902879	FORT MYERS	FL		07/14/2023	3.625	284,792		401,855
8195536336	NAPLES	FL		07/14/2023	2.875	196,417		348,000
8202239430	BOYNTON BEACH	FL		07/14/2023	4.875	246,368		310,000
6601748046	ARVADA	CO		07/14/2023	3.375	487,166		1,032,999
6602691187	KEYSTONE	CO		07/14/2023	2.500	686,603		1,170,000
6601077297	JESSUP	MD		07/14/2023	4.750	349,881		470,000
108530049	Cape Coral	FL		07/14/2023	4.750	143,024		211,999
6601727917	BELLAIRE	TX		07/14/2023	2.625	512,282		1,550,000
505419732	DUNEDIN	FL		07/14/2023	2.750	135,322		485,055
8194775921	RIVIERA BEACH	FL		07/14/2023	2.750	99,260		179,998
8194950891	MIAMI GARDENS	FL		07/14/2023	2.990	246,964		344,998
6601735340	LULING	TX		07/14/2023	2.750	209,956		654,999
6602683762	PORTLAND	OR		07/14/2023	3.125	546,303		999,999
6602704675	CHELAN	WA		07/14/2023	3.000	487,967		940,000
6600849373	REDMOND	WA		07/14/2023	3.250	590,499		1,050,000

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6601492199	SPRINGFIELD	OR		07/14/2023	3.500	275,623		1,274,999
8016946779	HOMESTEAD	FL		07/14/2023	4.500	197,483		257,050
8200764207	LEHIGH ACRES	FL		07/14/2023	2.999	197,741		327,299
6602680040	HOUSTON	TX		07/14/2023	2.750	465,112		1,525,000
6602689835	BRECKENRIDGE	CO		07/14/2023	3.125	1,563,545		3,075,000
8201817157	SOUTH PASADENA	FL		07/14/2023	5.125	131,283		259,900
8007320285	HOLLYWOOD	FL		07/14/2023	4.375	69,927		96,375
6601737239	SNOQUALMIE	WA		07/14/2023	3.375	827,544		1,375,000
8201830641	HOMESTEAD	FL		07/14/2023	3.125	379,986		512,490
6602692839	GALVESTON	TX		07/14/2023	2.625	494,922		890,000
6601709691	BOULDER	CO		07/14/2023	2.875	752,794		1,230,000
6600925819	DALLAS	TX		07/14/2023	3.875	885,458		1,450,000
505360414	LARGO	FL		07/14/2023	3.500	116,580		186,015
8195148790	MIAMI	FL		07/14/2023	3.000	272,542		547,997
8190468463	ST PETERSBURG	FL		07/14/2023	2.625	128,846		220,000
108622077	West Palm Beach	FL		07/14/2023	4.875	58,655		138,000
6602710490	LENEXA	KS		07/14/2023	3.875	606,232		823,000
8201051681	LEHIGH ACRES	FL		07/14/2023	4.000	207,281		269,610
6602679554	CENTENNIAL	CO		07/14/2023	3.500	484,183		1,300,000
6601483230	DALLAS	TX		07/14/2023	2.875	459,557		2,075,000
6602696343	PARKER	TX		07/14/2023	3.250	826,400		1,310,000
8204276908	DEERFIELD BEACH	FL		07/14/2023	5.875	339,469		489,000
8200370372	NORTH LAUDERDALE	FL		07/14/2023	3.125	185,857		326,000
8025140134	BOYNTON BEACH	FL		07/14/2023	4.125	171,495		299,986
8194028285	BOYNTON BEACH	FL		07/14/2023	2.625	71,959		203,000
6602678119	DENVER	CO		07/14/2023	2.875	567,783		2,640,000
505414381	WEST PALM BEACH	FL		07/14/2023	3.250	236,942		325,000
6601488213	NEDERLAND	CO		07/14/2023	3.250	17,884		415,000
8190687577	ST PETERSBURG	FL		07/14/2023	2.625	268,812		508,997
8194955733	FORT MYERS	FL		07/14/2023	2.750	214,578		371,242
6601483982	SEATTLE	WA		07/14/2023	3.250	222,071		867,000
6601697367	MIDLAND	TX		07/14/2023	3.875	536,098		938,000
6602678473	AUSTIN	TX		07/14/2023	3.125	1,017,156		2,600,000
8197118257	MIAMI	FL		07/14/2023	3.250	215,627		350,000
6600547951	MOUNTAIN VILLAGE	CO		07/14/2023	3.750	840,562		2,044,999
8196288502	WEST PALM BEACH	FL		07/14/2023	3.625	117,406		154,500
6601738179	AUSTIN	TX		07/14/2023	3.375	708,578		1,125,000
8201254626	WEST PALM BEACH	FL		07/14/2023	3.625	119,799		184,999
6602698091	SEATTLE	WA		07/14/2023	2.875	1,081,156		1,770,000
6601725218	EDWARDS	CO		07/14/2023	3.125	933,471		3,754,999
8201218066	FORT MYERS	FL		07/14/2023	3.750	262,275		410,000
6602679224	AVALON	NJ		07/14/2023	3.250	792,670		2,400,000
113046908	Coconut Creek	FL		07/14/2023	5.375	89,066		115,000
6601679639	LIVINGSTON	NJ		07/14/2023	3.125	201,800		455,000
6602691906	ROUND ROCK	TX		07/14/2023	2.750	138,218		390,000
8201598548	PALM SPRINGS	FL		07/14/2023	4.500	351,876		475,000
8195239607	OAKLAND PARK	FL		07/14/2023	2.625	290,186		435,000
8201207124	JACKSONVILLE	FL		07/14/2023	3.875	249,432		344,491
6601708594	FAIRVIEW	TX		07/14/2023	2.875	657,474		1,350,000
6602674175	DALLAS	TX		07/14/2023	2.625	564,983		1,920,000
6601483362	CHEVY CHASE	MD		07/14/2023	2.875	230,811		2,025,000
6601482802	DALLAS	TX		07/14/2023	3.250	599,493		2,800,000
6601804690	SEATTLE	WA		07/14/2023	3.500	514,787		820,000
6601823435	DENVER	CO		07/14/2023	3.250	699,309		1,201,000
6602682020	REDMOND	WA		07/14/2023	3.250	887,304		1,417,000

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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
3367203593	Lake Worth	FL		07/14/2023	4.625	122,374		146,300
6601726133	WEST LINN	OR		07/14/2023	3.250	589,300		941,000
6602704865	PORTLAND	OR		07/14/2023	3.375	522,702		784,000
6600838293	SEGUIN	TX		07/14/2023	4.000	252,021		393,000
6602706506	LITTLETON	CO		07/14/2023	3.000	806,921		1,330,000
6602696798	AUSTIN	TX		07/14/2023	3.000	855,139		1,550,000
8197374544	HOMESTEAD	FL		07/14/2023	2.750	212,092		320,000
8200989153	LAUDERHILL	FL		07/14/2023	4.250	149,917		246,160
6602679521	OLYMPIA	WA		07/14/2023	3.500	697,929		1,100,000
2522161761	WEST PALM BEACH	FL		07/14/2023	0.000	23,008		74,419
6601697052	SALT LAKE CITY	UT		07/14/2023	3.500	479,065		1,800,000
6601729848	AUSTIN	TX		07/14/2023	3.000	908,607		2,200,000
6601697227	DALLAS	TX		07/14/2023	3.250	692,745		1,550,000
6601698829	HOUSTON	TX		07/14/2023	3.625	767,861		1,725,000
8023855697	MIAMI	FL		07/14/2023	3.875	119,875		227,496
6601479675	VESTAVIA	AL		07/14/2023	4.000	356,156		745,000
505117893	FORT LAUDERDALE	FL		07/14/2023	3.625	163,233		285,000
6601681437	AUSTIN	TX		07/14/2023	3.250	301,462		1,700,000
6601679159	NIWOT	CO		07/14/2023	3.750	189,598		1,200,000
6601697805	SEA ISLE CITY	NJ		07/14/2023	3.750	501,372		937,500
6600488230	VESTAVIA	AL		07/14/2023	3.375	448,146		750,000
6600850926	PORTLAND	OR		07/14/2023	3.875	566,538		895,000
6602680586	AUSTIN	TX		07/14/2023	3.125	1,169,029		1,914,999
6601478735	DALLAS	TX		07/14/2023	3.750	342,208		1,160,000
3369104682	Pinellas	FL		07/14/2023	4.750	95,545		138,257
6602683085	FORT COLLINS	CO		07/14/2023	3.375	618,364		980,000
6602710714	KENT	WA		07/14/2023	3.500	118,420		185,000
6602673334	DRAPER	UT		07/14/2023	2.750	559,970		945,000
6602677152	SALT LAKE CITY	UT		07/14/2023	2.625	833,822		1,850,000
8200449741	JACKSONVILLE	FL		07/14/2023	3.375	329,798		495,000
6601823245	AUSTIN	TX		07/14/2023	3.375	1,537,386		2,650,000
8195541264	MIAMI	FL		07/14/2023	3.375	381,249		520,000
6602704790	PORTLAND	OR		07/14/2023	3.375	608,470		875,000
6602687623	WEST LAKE HILLS	TX		07/14/2023	2.875	931,418		1,550,000
6601741728	LAKE STEVENS	WA		07/14/2023	3.250	611,715		975,000
8201638409	MARGATE	FL		07/14/2023	4.990	226,505		300,000
6602711464	LUCAS	TX		07/14/2023	4.250	707,811		1,023,999
3374033161	JACKSONVILLE	FL		07/14/2023	4.000	143,874		179,325
8201816673	GREENACRES	FL		07/14/2023	5.250	168,702		209,999
6602682525	HOUSTON	TX		07/14/2023	3.125	518,503		859,999
6601690016	SAN ANTONIO	TX		07/14/2023	3.750	317,131		1,000,000
6601752220	SPOKANE	WA		07/14/2023	3.750	994,083		1,595,000
6601485763	BLOOMINGDALE	NJ		07/14/2023	3.250	9,758		265,000
8201250455	LEHIGH ACRES	FL		07/14/2023	4.250	198,536		257,000
5512159414	NAPLES	FL		07/14/2023	0.000	23,550		99,633
6601688572	LITTLETON	CO		07/14/2023	3.875	806,927		1,551,000
6601685479	CLARKSVILLE	MD		07/14/2023	2.875	195,035		1,075,000
6601805879	NORTH CALDWELL	NJ		07/14/2023	2.990	615,361		1,124,499
6601684779	GLENWOOD	MD		07/14/2023	3.500	123,156		875,000
6601481622	SAMMAMISH	WA		07/14/2023	3.250	243,693		1,320,000
6601735118	BAINBRIDGE ISLAND	WA		07/14/2023	3.250	665,712		1,399,999
505250674	DELRAY BEACH	FL		07/14/2023	3.375	158,245		256,000
6602689256	MONUMENT	CO		07/14/2023	3.000	443,605		1,200,000
6602679372	HILLSBORO	OR		07/14/2023	2.750	742,675		1,399,999
10801866	Lehigh Acres	FL		07/14/2023	0.000	39,597		143,000

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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
6602686856	AUSTIN	TX		07/14/2023	2.875	804,742		1,379,999
6602705946	WHITE SALMON	WA		07/14/2023	3.375	520,549		810,000
6601383810	PHILLIPSBURG	NJ		07/14/2023	6.750	20,891		104,000
6602705003	DENVER	CO		07/14/2023	3.250	498,801		810,999
6602705979	VERNAL	UT		07/14/2023	3.250	742,395		1,100,000
6602712926	LEAGUE CITY	TX		07/14/2023	3.250	587,352		1,000,000
6602679158	HOUSTON	TX		07/14/2023	3.250	507,022		1,225,000
6601722256	SEATTLE	WA		07/14/2023	3.000	659,621		1,640,000
6601714642	AUSTIN	TX		07/14/2023	2.990	863,622		2,200,000
6601482323	HOUSTON	TX		07/14/2023	2.875	268,436		1,485,000
6602694645	GURLEY	AL		07/14/2023	3.250	505,325		850,000
6602685007	FORT WORTH	TX		07/14/2023	2.875	778,554		1,430,000
8202987102	HOLLYWOOD	FL		07/14/2023	4.875	369,516		550,000
6600848425	BRIGHTON	CO		07/14/2023	3.750	436,265		875,000
8195184861	WEST PALM BEACH	FL		07/14/2023	2.990	194,219		265,000
8198844541	MIAMI	FL		07/14/2023	3.125	290,152		400,000
6602678820	DALLAS	TX		07/14/2023	3.000	413,324		759,000
505408359	POMPANO BEACH	FL		07/14/2023	2.875	165,818		229,000
6601482745	AUSTIN	TX		07/14/2023	3.375	137,243		780,000
8198829612	LANTANA	FL		07/14/2023	3.125	213,447		292,000
8199229506	CAPE CORAL	FL		07/14/2023	2.990	156,270		256,079
8204288663	MIAMI	FL		07/14/2023	5.750	217,275		630,000
8197637406	LAKE WORTH	FL		07/14/2023	3.500	190,346		248,000
6600852617	LAKEWAY	TX		07/14/2023	3.250	489,275		800,000
8202026361	WEST PALM BEACH	FL		07/14/2023	5.000	237,495		353,997
8198830729	ESTERO	FL		07/14/2023	3.000	308,597		507,793
8201277037	HIALEAH	FL		07/14/2023	3.750	358,548		471,999
6602701796	VAIL	CO		07/14/2023	3.000	983,220		2,400,000
6601827253	VALLEY VIEW	TX		07/14/2023	3.375	718,725		1,225,000
6602673383	HOUSTON	TX		07/14/2023	3.125	762,579		1,625,000
6602683549	GOLDEN	CO		07/14/2023	3.250	533,594		850,000
8010271570	TAMARAC	FL		07/14/2023	4.250	78,130		118,836
6601482448	KELLER	TX		07/14/2023	3.250	116,745		770,000
6602675362	LAKE OSWEGO	OR		07/14/2023	3.875	515,364		835,000
6602683002	WOODBINE	MD		07/14/2023	3.000	450,924		775,000
6601825778	KEMAH	TX		07/14/2023	3.875	535,455		845,000
6602692169	LINDALE	TX		07/14/2023	3.125	125,686		210,000
6602671080	BELLEVUE	WA		07/14/2023	3.125	249,270		3,200,000
6601746438	SUGAR LAND	TX		07/14/2023	3.375	629,676		1,294,999
8195162547	CAPE CORAL	FL		07/14/2023	2.750	174,337		245,945
6601712844	HOUSTON	TX		07/14/2023	3.125	478,280		770,000
6602680537	HOUSTON	TX		07/14/2023	3.250	1,011,363		1,650,000
3374922486	N FORT MYERS	FL		07/14/2023	4.750	47,062		76,000
6602674019	BELLEVUE	WA		07/14/2023	2.875	1,318,584		2,480,000
3365464459	Davie	FL		07/14/2023	3.990	72,166		149,791
6602697556	MIDLOTHIAN	TX		07/14/2023	2.990	533,874		985,000
8202496295	MIRAMAR	FL		07/14/2023	6.124	201,682		256,000
6600935222	WEST LINN	OR		07/14/2023	3.500	711,514		1,325,000
6602699537	STEAMBOAT SPRINGS	CO		07/14/2023	3.125	690,937		1,099,999
8023512193	POMPANO BEACH	FL		07/14/2023	5.625	75,141		115,000
8023552321	JACKSONVILLE	FL		07/14/2023	4.375	86,464		117,000
6601750901	EAGLE	CO		07/14/2023	2.875	536,139		1,273,000
8201714680	FORT LAUDERDALE	FL		07/14/2023	4.375	225,318		494,996
6601754044	MONTGOMERY	TX		07/14/2023	3.000	599,040		1,160,000
504694156	PEMBROKE PINES	FL		07/14/2023	4.625	168,465		221,199

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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
505388968	SAINT PETERSBURG	FL		07/14/2023	3.320	131,898		215,000
6602704998	SEATTLE	WA		07/14/2023	3.250	553,977		1,175,000
6601716423	AUSTIN	TX		07/14/2023	3.125	595,204		960,000
6602683051	COLDSPRING	TX		07/14/2023	3.125	1,011,835		1,680,000
6601684811	GLENWOOD	MD		07/14/2023	2.875	108,861		809,999
6602680925	ALLEN	TX		07/14/2023	3.000	850,111		1,599,999
6602681634	COVINGTON	WA		07/14/2023	2.875	769,545		1,590,000
8011882831	HALLANDALE BEACH	FL		07/14/2023	4.625	34,591		88,000
6600795717	CYPRESS	TX		07/14/2023	2.875	541,896		904,999
6602689520	ELLICOTT CITY	MD		07/14/2023	2.875	542,436		879,999
6602672849	CLE ELUM	WA		07/14/2023	4.250	325,017		675,000
8199390528	DELRAY BEACH	FL		07/14/2023	2.990	224,791		366,955
8201886836	SAINT PETERSBURG	FL		07/14/2023	5.125	241,468		320,000
8200011263	PINELLAS PARK	FL		07/14/2023	4.125	141,730		285,999
6602702240	LEANDER	TX		07/14/2023	3.000	547,177		1,125,000
6601711135	KIRKLAND	WA		07/14/2023	2.750	1,238,031		3,350,000
6602681931	AUSTIN	TX		07/14/2023	3.125	882,227		1,450,000
6602693191	ABILENE	TX		07/14/2023	3.000	525,186		950,000
8197197325	HOMESTEAD	FL		07/14/2023	3.125	306,798		413,000
6602705490	PARK CITY	UT		07/14/2023	3.250	907,771		2,795,000
6600055534	DALLAS	TX		07/14/2023	3.625	556,402		915,000
6602682913	BELLAIRE	TX		07/14/2023	3.250	508,497		825,000
505304320	WILTON MANORS	FL		07/14/2023	2.635	185,034		397,042
6601748624	BOTHELL	WA		07/14/2023	2.750	783,104		1,600,000
6600721184	DRAPER	UT		07/14/2023	3.750	152,159		1,099,999
8022180961	LARGO	FL		07/14/2023	4.750	110,295		187,763
6601744532	GREENWOOD VILLAGE	CO		07/14/2023	3.125	504,789		1,304,999
6601681031	BELLAIRE	TX		07/14/2023	2.875	229,491		1,200,000
6602682459	CENTENNIAL	CO		07/14/2023	3.000	541,419		879,999
50015429	OMAK	WA		07/14/2023	4.500	138,869		269,000
6602698471	DENVER	CO		07/14/2023	3.500	534,242		909,999
6601804872	SEATTLE	WA		07/14/2023	3.125	393,846		798,999
6602699545	SANDY	UT		07/14/2023	2.990	881,508		3,500,000
8201732798	ROYAL PLM BCH	FL		07/14/2023	3.750	139,582		565,003
102373404	LEHIGH ACRES	FL		07/14/2023	4.375	71,226		104,753
6600852039	COUPEVILLE	WA		07/14/2023	3.750	434,518		700,000
6601737015	AUSTIN	TX		07/14/2023	3.250	415,852		1,000,000
6602684166	SOUTHLAKE	TX		07/14/2023	3.000	775,151		1,665,000
8200937164	HIALEAH	FL		07/14/2023	4.875	119,799		191,763
3364271533	Gulfport	FL		07/14/2023	4.375	75,200		172,789
6602679174	SOUTHLAKE	TX		07/14/2023	3.750	582,886		995,000
8199390985	MIAMI	FL		07/14/2023	3.250	250,406		435,000
6601753103	DENVER	CO		07/14/2023	3.375	867,151		1,374,999
8200720423	MIAMI	FL		07/14/2023	3.625	247,383		389,399
6601708420	BOTHELL	WA		07/14/2023	2.750	740,914		1,524,999
6601698779	AUSTIN	TX		07/14/2023	4.000	473,667		1,360,000
504895165	MIAMI	FL		07/14/2023	5.500	159,781		245,000
6602676618	SEATTLE	WA		07/14/2023	2.875	634,979		1,750,000
6601808667	ROCKVILLE	MD		07/14/2023	3.500	927,928		1,500,000
8200460413	PALM BEACH GARDENS	FL		07/14/2023	3.250	233,876		505,001
8201540766	FORT LAUDERDALE	FL		07/14/2023	2.990	369,973		502,990
6600852294	PARK CITY	UT		07/14/2023	3.500	844,441		1,350,000
6601473611	SEATTLE	WA		07/14/2023	3.125	358,497		1,500,000
6601098368	HOUSTON	TX		07/14/2023	5.000	358,935		995,000
6601383752	CHATHAM TOWNSHIP	NJ		07/14/2023	6.500	134,161		529,000

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8199345129	TARPON SPRINGS	FL		07/14/2023	3.000	155,976		360,002
8022662706	MIAMI GARDENS	FL		07/14/2023	4.875	169,355		287,000
6601000745	FREDERICK	MD		07/14/2023	3.875	91,858		350,000
6602681782	DENVER	CO		07/14/2023	3.250	807,812		1,300,000
6602698869	BLUFFDALE	UT		07/14/2023	3.500	553,212		1,100,000
6602688647	TOMS RIVER	NJ		07/14/2023	3.625	264,180		1,040,000
505423164	POMPANO BEACH	FL		07/14/2023	4.750	173,964		264,000
6600850868	PLANO	TX		07/14/2023	3.250	696,680		1,200,000
6602704410	SAMMAMISH	WA		07/14/2023	3.625	1,438,671		2,400,000
6602693621	ARVADA	CO		07/14/2023	3.125	594,937		950,000
6602699107	SEATTLE	WA		07/14/2023	3.625	1,606,294		2,869,999
125062510	NAPLES	FL		07/14/2023	0.000	26,795		97,158
6602677558	CASTLE ROCK	WA		07/14/2023	2.500	601,354		1,085,000
8203209676	ROYAL PLM BCH	FL		07/14/2023	5.625	82,725		120,000
6601678755	BELLEVUE	WA		07/14/2023	3.125	144,053		1,200,000
6601477422	BELLEVUE	WA		07/14/2023	3.250	236,284		2,100,000
10801833	Fort Myers	FL		07/14/2023	0.000	39,856		145,000
6601728840	FORT WORTH	TX		07/14/2023	3.375	465,504		1,100,000
6600848722	COLORADO SPRINGS	CO		07/14/2023	3.375	523,256		1,099,999
6601673715	FRIENDSWOOD	TX		07/14/2023	4.000	141,186		795,000
6602680750	DENVER	CO		07/14/2023	3.000	681,516		1,115,000
8024066850	SUNRISE	FL		07/14/2023	4.750	184,565		249,000
6600040684	BOTHELL	WA		07/14/2023	3.250	834,424		1,499,999
7002372187	JACKSONVILLE	FL		07/14/2023	5.250	82,565		130,000
6602683903	DENVER	CO		07/14/2023	3.375	552,870		879,999
6601719914	KENT	WA		07/14/2023	2.750	443,901		825,000
6601679902	DENVER	CO		07/14/2023	3.375	128,706		775,000
6600839713	ALPINE	UT		07/14/2023	4.500	719,919		1,140,000
8199520196	PLANTATION	FL		07/14/2023	2.990	171,861		425,001
8201833883	POMPANO BEACH	FL		07/14/2023	5.375	175,819		230,000
8198793188	HIALEAH	FL		07/14/2023	3.500	316,904		426,000
6602680479	DOUBLE OAK	TX		07/14/2023	3.625	468,033		985,000
6601811471	ENGLEWOOD	CO		07/14/2023	3.375	566,622		1,090,000
6602679109	CLYDE HILL	WA		07/14/2023	3.250	1,176,378		3,550,000
6601728998	HOUSTON	TX		07/14/2023	2.875	473,471		840,000
6600432402	PHOENIX	MD		07/14/2023	3.625	551,824		1,490,000
6602687946	BEND	OR		07/14/2023	4.250	884,642		1,415,000
6602671353	MCKINNEY	TX		07/14/2023	3.000	70,880		183,000
8195202563	PEMBROKE PNES	FL		07/14/2023	2.750	160,422		269,998
6600871336	FEDERAL WAY	WA		07/14/2023	4.500	223,990		335,000
6601719625	DRIFTWOOD	TX		07/14/2023	3.250	950,142		1,520,000
8017224399	HOLLYWOOD	FL		07/14/2023	4.875	205,409		266,000
8201648358	DEERFIELD BEACH	FL		07/14/2023	4.250	209,194		270,000
6602682335	CLE ELUM	WA		07/14/2023	3.125	496,808		850,000
8199386218	FORT MYERS	FL		07/14/2023	2.875	304,278		852,278
8199348594	LEHIGH ACRES	FL		07/14/2023	3.250	226,820		324,900
6602688035	AUSTIN	TX		07/14/2023	3.750	539,334		906,000
6601678227	JERSEY CITY	NJ		07/14/2023	3.750	26,875		585,000
6601817130	HIGHLANDS RANCH	CO		07/14/2023	2.875	541,674		1,166,999
6601753533	CYPRESS	TX		07/14/2023	2.375	579,541		1,650,000
8009999862	HOLLYWOOD	FL		07/14/2023	3.750	97,535		244,275
6601683243	LIVINGSTON	NJ		07/14/2023	3.625	233,346		1,900,000
6601823369	LITTLETON	CO		07/14/2023	2.875	719,189		1,230,000
6602682947	STONE HARBOR	NJ		07/14/2023	3.000	930,288		1,725,000
504876211	HOLLYWOOD	FL		07/14/2023	4.508	43,615		91,000

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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
6602693795	BALTIMORE	MD		07/14/2023	3.125	148,783		255,000
6601710046	CHEVY CHASE	MD		07/14/2023	3.125	1,534,422		3,799,999
505405588	CAPE CORAL	FL		07/14/2023	3.221	348,669		500,054
6602710946	SEVERNA PARK	MD		07/14/2023	4.125	574,573		774,999
504695446	NAPLES	FL		07/14/2023	4.875	146,701		189,999
8202134768	MIAMI	FL		07/14/2023	5.375	383,737		475,000
504894438	MIAMI	FL		07/14/2023	5.232	139,736		231,000
6602690411	PARK CITY	UT		07/14/2023	3.250	1,180,681		2,500,000
6602683911	HILLSBORO	OR		07/14/2023	3.125	383,421		800,000
6600934704	BOW	WA		07/14/2023	3.625	533,638		854,999
6602705243	DENVER	CO		07/14/2023	3.625	588,403		820,000
6601492223	VANCOUVER	WA		07/14/2023	3.500	40,478		620,000
6602681014	GRAND JUNCTION	CO		07/14/2023	3.625	763,257		1,150,000
6601703611	TUSCALOOSA	AL		07/14/2023	3.375	781,455		1,266,500
6602687912	LAKEWOOD	CO		07/14/2023	3.375	569,921		800,000
6602698984	AUSTIN	TX		07/14/2023	3.625	774,234		1,205,000
8023076300	JACKSONVILLE	FL		07/14/2023	4.990	133,601		258,085
6602694546	SPRING BRANCH	TX		07/14/2023	3.000	546,212		1,100,000
6600851262	ARGYLE	TX		07/14/2023	3.500	414,363		1,400,000
8027175022	PLANTATION	FL		07/14/2023	3.875	167,763		225,999
3399888772	Lehigh Acres	FL		07/14/2023	5.250	71,988		146,000
6600364415	GRAPEVINE	TX		07/14/2023	4.375	8,866		200,000
3362203876	Clearwater	FL		07/14/2023	4.250	65,876		169,630
6601687491	KENNEDYVILLE	MD		07/14/2023	3.375	71,733		1,377,000
6602683960	TUALATIN	OR		07/14/2023	3.125	549,482		945,000
6602688704	BERTHOUD	CO		07/14/2023	2.750	726,872		1,710,000
6601675926	PARK CITY	UT		07/14/2023	3.875	477,935		1,900,000
6602675008	BEND	OR		07/14/2023	3.750	706,162		1,095,000
6601476721	SPRING BRANCH	TX		07/14/2023	2.990	400,968		950,000
6601684167	EASTON	MD		07/14/2023	3.875	233,994		1,800,000
6600732249	CASTLE PINES	CO		07/14/2023	3.875	458,170		825,000
6601681783	HOUSTON	TX		07/14/2023	3.750	168,036		1,350,000
6602678093	BEND	OR		07/14/2023	2.750	647,355		1,150,000
6602674977	HUNTS POINT	WA		07/14/2023	2.625	1,503,988		2,950,000
125046110	NAPLES	FL		07/14/2023	0.000	10,162		77,220
3364974851	Palm Harbor	FL		07/14/2023	3.625	80,842		182,016
6602704899	KIRKLAND	WA		07/14/2023	2.875	854,690		1,400,000
8199411379	SUNRISE	FL		07/14/2023	3.250	235,810		320,000
6602701259	AUSTIN	TX		07/14/2023	2.875	743,063		1,200,000
6601823427	YARROW POINT	WA		07/14/2023	3.125	753,557		2,300,000
8204121710	JACKSONVILLE	FL		07/14/2023	6.625	267,980		375,500
8197557073	NAPLES	FL		07/14/2023	3.000	178,372		439,996
6600655507	OLD BRIDGE	NJ		07/14/2023	2.000	425,576		740,000
6601720052	PARKER	CO		07/14/2023	3.125	652,196		1,100,000
8196522690	NAPLES	FL		07/14/2023	2.875	188,589		340,001
6601678631	WOODINVILLE	WA		07/14/2023	3.125	349,024		1,330,000
6602691898	HUMBLE	TX		07/14/2023	2.750	120,064		212,500
6602711621	EUGENE	OR		07/14/2023	3.875	613,284		890,000
6602682509	EVERSON	WA		07/14/2023	3.250	485,052		1,190,000
6602679869	DALLAS	TX		07/14/2023	3.250	764,645		1,500,000
6601744839	SOUTHLAKE	TX		07/14/2023	2.750	725,518		1,935,000
6600846734	DALLAS	TX		07/14/2023	3.750	489,665		850,000
6601698928	AUSTIN	TX		07/14/2023	3.500	658,547		1,735,000
6602673490	FORT LEE	NJ		07/14/2023	2.875	451,146		1,360,000
6601698852	PARKER	CO		07/14/2023	3.375	513,707		668,470

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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
6600852021	IRVING	TX		07/14/2023	3.500	618,847		1,100,000
6600831959	HUNTS POINT	WA		07/14/2023	3.750	886,801		1,550,000
3365404480	Palm Harbor	FL		07/14/2023	3.750	92,883		162,773
6602704600	BEND	OR		07/14/2023	3.500	857,709		1,425,000
6600984006	JERSEY CITY	NJ		07/14/2023	3.500	515,674		1,005,000
6602701523	PORTLAND	OR		07/14/2023	3.500	718,884		1,125,000
3380892745	SAINT PETERSBURG	FL		07/14/2023	3.990	124,749		167,775
6602677459	DENVER	CO		07/14/2023	2.500	951,251		2,300,000
6601681817	HOUSTON	TX		07/14/2023	3.750	178,170		1,750,000
6602676766	RAVENSDALE	WA		07/14/2023	2.875	925,214		1,612,500
8008268842	BOCA RATON	FL		07/14/2023	4.125	93,766		130,000
6602693159	OCEAN CITY	NJ		07/14/2023	2.625	1,184,516		2,649,999
6602699990	AUSTIN	TX		07/14/2023	3.000	523,803		950,000
8028530797	MIAMI	FL		07/14/2023	3.250	130,637		404,970
5512156539	N FT MYERS	FL		07/14/2023	0.000	39,083		127,466
8022588460	TAMARAC	FL		07/14/2023	4.625	170,999		210,000
6602688498	PORTLAND	OR		07/14/2023	3.000	454,779		780,000
6601677468	PLANO	TX		07/14/2023	3.875	447,195		1,062,000
8195498832	ST. PETERSBURG	FL		07/14/2023	2.750	248,854		369,998
8195761442	JACKSONVILLE	FL		07/14/2023	2.875	149,638		204,989
8196750504	FORT MYERS	FL		07/14/2023	3.500	233,071		374,000
6601696088	AUSTIN	TX		07/14/2023	3.250	668,930		2,150,000
6601742221	PARK CITY	UT		07/14/2023	3.250	694,059		1,555,000
6602711449	PARKER	CO		07/14/2023	3.250	515,572		790,000
6601699678	PROSPER	TX		07/14/2023	3.625	403,046		709,999
8201658657	BOYNTON BEACH	FL		07/14/2023	4.125	485,735		799,999
505385174	TAMARAC	FL		07/14/2023	2.990	175,297		255,000
112921887	Bonita Springs	FL		07/14/2023	4.750	76,317		200,000
6602705599	HOUSTON	TX		07/14/2023	3.375	713,519		1,249,999
6602701465	DENVER	CO		07/14/2023	2.875	477,503		880,000
6601486274	AUSTIN	TX		07/14/2023	3.063	341,507		1,030,000
6602698125	WESTFIELD	NJ		07/14/2023	3.375	945,987		1,948,000
6602671122	KIRKLAND	WA		07/14/2023	3.625	158,018		760,000
6602701119	DENVER	CO		07/14/2023	3.125	633,498		1,050,000
8201613347	HOMESTEAD	FL		07/14/2023	4.250	272,917		345,000
6602700947	OVERLAND PARK	KS		07/14/2023	2.875	612,269		988,000
6602687813	LEHI	UT		07/14/2023	3.250	941,736		1,550,000
6602679828	CYPRESS	TX		07/14/2023	3.500	443,956		724,999
6602681584	VICTORIA	TX		07/14/2023	3.500	548,864		931,000
8199142252	HIALEAH	FL		07/14/2023	3.375	309,925		430,000
6601682930	HOUSTON	TX		07/14/2023	3.750	122,594		1,024,999
6602673425	GREENWOOD VLG	CO		07/14/2023	3.250	700,698		1,749,999
6602684455	SEATTLE	WA		07/14/2023	2.750	683,949		1,375,000
8191872696	JACKSONVILLE	FL		07/14/2023	2.750	163,233		259,990
8196972877	WEST PALM BCH	FL		07/14/2023	2.990	187,678		320,000
6600636366	NORWOOD	NJ		07/14/2023	3.625	467,756		850,000
6601714485	LOGAN	UT		07/14/2023	2.875	591,766		998,999
6601712331	PARK CITY	UT		07/14/2023	3.125	1,399,827		2,450,000
6601805853	AUSTIN	TX		07/14/2023	2.750	555,481		942,999
8197517077	HIALEAH	FL		07/14/2023	2.750	174,863		310,000
6602689124	DENVER	CO		07/14/2023	3.125	744,713		1,550,000
6601678797	SEATTLE	WA		07/14/2023	3.375	138,143		1,100,000
8023682872	NAPLES	FL		07/14/2023	4.750	143,589		226,000
8194872675	MIROMAR LAKES	FL		07/14/2023	2.875	185,924		699,007
8200781593	MIAMI	FL		07/14/2023	3.875	353,199		461,818

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	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
6602683853	SEATTLE	WA		07/14/2023	2.625	425,871		1,235,000
6602671536	BRECKENRIDGE	CO		07/14/2023	4.250	566,767		1,950,000
8195299728	FT LAUDERDALE	FL		07/14/2023	2.750	141,769		199,999
6601823237	SALT LAKE CITY	UT		07/14/2023	3.375	457,655		800,000
6602672674	SEATTLE	WA		07/14/2023	3.250	100,417		736,999
6601472159	PORTLAND	OR		07/14/2023	3.375	230,585		940,000
8194828241	CAPE CORAL	FL		07/14/2023	2.750	114,389		218,001
8195744050	MIAMI	FL		07/14/2023	2.875	144,039		344,999
8198743665	FT LAUDERDALE	FL		07/14/2023	3.375	330,378		535,000
6602677277	AUSTIN	TX		07/14/2023	2.625	542,926		1,357,000
8201089156	MIAMI	FL		07/14/2023	3.625	286,333		449,307
8028289615	HOMESTEAD	FL		07/14/2023	4.875	163,073		255,000
6600839101	BOULDER	CO		07/14/2023	4.750	1,193,922		2,050,000
8196769679	MIAMI	FL		07/14/2023	2.990	113,697		199,999
8201116490	SAINT PETERSBURG	FL		07/14/2023	3.625	134,101		374,418
8202949969	FLORIDA CITY	FL		07/14/2023	4.990	231,895		375,987
505388248	OPA LOCKA	FL		07/14/2023	3.159	181,886		249,000
8199450576	TAMARAC	FL		07/14/2023	3.250	195,630		265,000
6602701200	BELLINGHAM	WA		07/14/2023	3.125	618,592		999,999
8202685040	WESTON	FL		07/14/2023	5.374	114,164		335,000
6601709097	POULSBO	WA		07/14/2023	3.000	872,491		1,447,000
102032638	FORT LAUDERDALE	FL		07/14/2023	4.750	52,931		70,000
8201063561	MIAMI	FL		07/14/2023	3.750	393,378		579,126
505289697	MIAMI GARDENS	FL		07/14/2023	5.254	83,588		129,999
8201707792	KENNETH CITY	FL		07/14/2023	5.500	85,916		126,000
8197133858	WELLINGTON	FL		07/14/2023	3.125	216,631		380,000
6600845157	DALLAS	TX		07/14/2023	3.500	375,074		875,000
3362363207	Cape Coral	FL		07/14/2023	3.875	87,518		166,013
8198566925	HOMESTEAD	FL		07/14/2023	3.375	288,501		390,000
6602698505	PORTLAND	OR		07/14/2023	2.875	704,162		1,150,000
6601809657	BAINBRIDGE IS	WA		07/14/2023	3.125	1,349,513		3,200,000
8200536241	TARPON SPRINGS	FL		07/14/2023	3.490	220,866		295,000
8030645219	HIALEAH	FL		07/14/2023	3.625	146,939		465,000
6600934597	PORTLAND	OR		07/14/2023	3.750	495,961		785,000
6602673185	SEA ISLE CITY	NJ		07/14/2023	2.500	616,553		1,499,999
8199560526	PINELLAS PARK	FL		07/14/2023	2.750	208,738		397,001
8195099360	DAVIE	FL		07/14/2023	3.375	139,898		227,000
6602687474	OWINGS MILLS	MD		07/14/2023	2.500	774,592		1,305,000
6601008938	EUGENE	OR		07/14/2023	3.250	140,967		630,000
6602679943	AUSTIN	TX		07/14/2023	3.250	663,791		1,060,000
6602698786	HOUSTON	TX		07/14/2023	3.125	594,519		950,000
6600943861	HYATTSVILLE	MD		07/14/2023	4.250	67,256		195,305
6601721639	DENVER	CO		07/14/2023	2.875	506,263		941,999
505332890	LAKE WORTH	FL		07/14/2023	2.875	290,164		559,059
8201793164	MIAMI GARDENS	FL		07/14/2023	4.875	279,350		372,000
6601710988	HOUSTON	TX		07/14/2023	2.875	723,600		1,260,000
6602675800	WARREN	NJ		07/14/2023	2.875	541,764		1,400,000
8201218282	POMPANO BEACH	FL		07/14/2023	4.500	260,882		360,000
6601712505	SEATTLE	WA		07/14/2023	3.125	828,108		1,424,999
6601699660	LUCAS	TX		07/14/2023	3.750	401,979		740,000
6602698596	SUGAR LAND	TX		07/14/2023	2.875	479,894		774,999
6601676312	GOLDEN	CO		07/14/2023	4.571	361,881		820,000
6602676519	WEST LONG BRANCH	NJ		07/14/2023	2.750	860,601		2,049,999
6602705110	LYNDEN	WA		07/14/2023	3.875	519,008		709,999
6602699214	DALLAS	TX		07/14/2023	3.000	713,225		1,240,000

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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
8194340700	MIAMI	FL		07/14/2023	2.875	204,294		340,000
6602710904	ERIE	CO		07/14/2023	4.250	620,887		1,000,000
8202827672	JACKSONVILLE	FL		07/14/2023	5.250	117,185		142,000
3361659622	Naples	FL		07/14/2023	4.250	43,753		99,732
8201684428	MIAMI	FL		07/14/2023	5.500	360,357		445,000
8197087396	PALM HARBOR	FL		07/14/2023	3.500	139,593		224,000
6601690123	TERRELL HILLS	TX		07/14/2023	4.250	594,306		1,550,000
8195952780	ATLANTIC BEACH	FL		07/14/2023	3.000	280,641		390,000
504693511	FORT LAUDERDALE	FL		07/14/2023	4.625	67,147		88,000
6601708784	GOLDEN	CO		07/14/2023	3.500	881,302		1,975,000
6601698605	AVALON	NJ		07/14/2023	3.875	401,680		720,000
8198795120	NAPLES	FL		07/14/2023	3.250	188,570		286,000
8191724780	MIAMI	FL		07/14/2023	3.500	187,373		305,000
6600425661	MONTGOMERY	TX		07/14/2023	3.875	156,579		430,000
6602691914	HOUSTON	TX		07/14/2023	2.750	140,187		237,400
8202608399	CAPE CORAL	FL		07/14/2023	5.500	215,095		334,999
6600542895	TELLURIDE	CO		07/14/2023	3.375	947,214		3,400,000
8202744273	DEERFIELD BEACH	FL		07/14/2023	5.490	363,408		499,000
6602690023	BEND	OR		07/14/2023	3.000	467,321		2,400,000
102063815	JACKSONVILLE	FL		07/14/2023	4.625	74,044		108,750
6601214320	VIDOR	TX		07/14/2023	6.750	56,722		94,999
6601811554	ANNAPOLIS	MD		07/14/2023	3.250	534,143		1,200,000
8024066185	HOLLYWOOD	FL		07/14/2023	4.625	95,792		254,997
6602684414	DALLAS	TX		07/14/2023	2.750	455,098		930,000
8017746123	MIRAMAR	FL		07/14/2023	4.750	172,544		224,009
8195606829	MIAMI	FL		07/14/2023	2.625	84,671		169,999
6601708305	BERTHOUD	CO		07/14/2023	3.250	597,454		1,313,000
8200213338	PINELLAS PARK	FL		07/14/2023	3.875	266,368		349,999
6601692087	DAVIDSONVILLE	MD		07/14/2023	4.500	652,466		1,050,000
6602702489	SEATTLE	WA		07/14/2023	3.125	877,842		1,410,000
8195104919	BOYNTON BEACH	FL		07/14/2023	2.875	219,333		375,000
6601684415	AUSTIN	TX		07/14/2023	3.750	105,640		1,499,999
6600448044	LAKE FOREST PARK	WA		07/14/2023	3.000	159,032		585,000
6602698448	TROPHY CLUB	TX		07/14/2023	2.875	551,653		890,000
8025018849	NAPLES	FL		07/14/2023	4.375	209,729		445,030
8202449212	TARPON SPRINGS	FL		07/14/2023	5.500	252,983		305,000
6601724591	LONE TREE	CO		07/14/2023	2.875	585,985		1,360,000
6600849365	COLLEYVILLE	TX		07/14/2023	3.625	740,236		1,290,000
6601709964	CRESTED BUTTE	CO		07/14/2023	3.125	926,853		1,495,000
6602680990	WOODINVILLE	WA		07/14/2023	3.125	987,829		1,700,000
8201392230	PALM BEACH GARDENS	FL		07/14/2023	4.375	448,475		576,999
6602710706	VERNAL	UT		07/14/2023	4.125	320,554		520,000
8195686819	MIAMI	FL		07/14/2023	2.990	155,957		290,001
6601752352	BELLAIRE	TX		07/14/2023	3.500	760,193		2,022,000
8024046416	MIAMI	FL		07/14/2023	4.500	113,668		245,007
125062410	NAPLES	FL		07/14/2023	0.000	12,068		70,252
6600831488	FULSHEAR	TX		07/14/2023	4.125	1,294,295		2,200,000
6602704832	SHORELINE	WA		07/14/2023	3.625	534,996		1,040,000
6602682111	FRUITA	CO		07/14/2023	3.250	619,934		1,179,000
6601742015	VAIL	CO		07/14/2023	3.250	671,947		1,071,000
6601749481	PORTLAND	OR		07/14/2023	2.625	565,552		1,200,000
8202219123	FORT MYERS	FL		07/14/2023	5.000	345,543		549,000
6600935024	BLACK DIAMOND	WA		07/14/2023	3.375	1,095,860		1,780,000
505295916	WEST PALM BEACH	FL		07/14/2023	3.625	114,246		162,000
6601728907	KATY	TX		07/14/2023	3.000	752,564		1,470,000

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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
8027775518	LANTANA	FL		07/14/2023	4.875	177,298		290,001
505382421	CAPE CORAL	FL		07/14/2023	2.875	201,960		295,000
6600793274	BELLEVUE	WA		07/14/2023	3.875	1,335,438		5,500,000
8191396248	WEST PALM BCH	FL		07/14/2023	2.625	205,889		296,500
8197451387	BOCA RATON	FL		07/14/2023	3.250	143,771		270,000
6601688077	PLANO	TX		07/14/2023	4.125	405,986		809,000
6602710607	ROUND ROCK	TX		07/14/2023	3.250	271,449		490,000
6601097907	COLLEYVILLE	TX		07/14/2023	4.750	475,754		970,000
6601473058	DALLAS	TX		07/14/2023	3.750	498,610		1,303,000
8195184733	HOMESTEAD	FL		07/14/2023	2.875	264,381		440,000
6602688209	GUNNISON	CO		07/14/2023	3.625	521,160		1,150,000
6602683739	SALT LAKE CITY	UT		07/14/2023	3.125	748,217		1,206,000
8202161985	MARGATE	FL		07/14/2023	5.250	183,726		310,000
6600841586	AUSTIN	TX		07/14/2023	4.990	1,045,059		1,660,000
6602699164	PORTLAND	OR		07/14/2023	3.000	602,418		990,000
6601742510	WESTLAKE	TX		07/14/2023	3.250	1,350,246		2,749,999
8200873055	WEST PALM BEACH	FL		07/14/2023	3.250	142,800		234,613
6600064452	LAKE FOREST PARK	WA		07/14/2023	3.375	474,405		915,000
6602682814	SALT LAKE CITY	UT		07/14/2023	3.250	731,301		1,200,000
6602693787	MURRAY	UT		07/14/2023	2.750	346,964		590,000
6601286609	CAPE MAY COURT HOUSE	NJ		07/14/2023	4.250	340,624		269,000
8001782573	NORTH MIAMI BEACH	FL		07/14/2023	5.375	84,130		154,000
505373854	HOLLYWOOD	FL		07/14/2023	2.875	384,153		560,000
505268377	HIALEAH	FL		07/14/2023	4.535	252,244		345,000
8198836907	OAKLAND PARK	FL		07/14/2023	3.125	229,290		399,997
6601678946	MERCER ISLAND	WA		07/14/2023	2.875	144,601		1,349,999
6602672559	ROYSE CITY	TX		07/14/2023	5.750	94,314		190,000
6600851619	FAIR OAKS RANCH	TX		07/14/2023	3.250	746,027		1,760,000
3358763768	Miami	FL		07/14/2023	4.375	27,206		155,910
8204306189	LAKE WORTH	FL		07/14/2023	6.625	221,150		270,000
6601741496	SEATTLE	WA		07/14/2023	3.500	1,586,402		2,599,999
6602695006	ENGLEWOOD	CO		07/14/2023	3.000	590,823		979,999
8201061928	CAPE CORAL	FL		07/14/2023	4.250	281,764		384,469
6602682467	HURRICANE	UT		07/14/2023	3.375	536,336		850,000
8198806197	MIAMI	FL		07/14/2023	3.500	213,891		439,899
6601726851	BAINBRIDGE IS	WA		07/14/2023	2.990	664,198		2,955,000
6601477646	CLARKSVILLE	MD		07/14/2023	2.990	415,881		1,417,000
8200919345	LAKE WORTH	FL		07/14/2023	2.875	195,609		672,626
3371274298	Lehigh Acres	FL		07/14/2023	4.875	101,819		145,653
6601817999	KELLER	TX		07/14/2023	3.250	776,385		1,259,999
8201732523	LEHIGH ACRES	FL		07/14/2023	4.625	206,795		259,000
8203148562	BELLE GLADE	FL		07/14/2023	6.125	254,148		299,000
6602671460	AUSTIN	TX		07/14/2023	3.375	295,466		1,440,000
3393269491	Lehigh Acres	FL		07/14/2023	4.250	101,716		200,000
6602699677	BOERNE	TX		07/14/2023	2.990	848,545		1,359,999
6602696053	KINGSLAND	TX		07/14/2023	3.250	505,594		860,000
6602682137	GOLDEN	CO		07/14/2023	3.000	715,300		1,155,000
6602701713	WASHOUGAL	WA		07/14/2023	3.250	508,744		805,000
6601482935	HOUSTON	TX		07/14/2023	3.250	409,367		1,700,000
8195489260	DORAL	FL		07/14/2023	2.990	218,751		347,998
8199174154	RIVIERA BEACH	FL		07/14/2023	3.500	309,254		415,000
6600849423	DALLAS	TX		07/14/2023	3.250	613,056		1,770,000
6601489096	MOUNTAIN LAKES	NJ		07/14/2023	3.250	440,119		1,900,000
3365282370	Palm Beach	FL		07/14/2023	3.875	58,736		87,154
6601753616	DALLAS	TX		07/14/2023	3.750	1,073,237		1,774,999

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	2	3						
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8194409972	JACKSONVILLE	FL		07/14/2023	2.750	114,441		175,000
6601483545	SAMMAMISH	WA		07/14/2023	3.500	172,161		1,274,999
504890172	TAMARAC	FL		07/14/2023	4.875	13,812		119,999
8030853189	HOLLYWOOD	FL		07/14/2023	4.375	162,746		275,000
6601482125	BOULDER	CO		07/14/2023	2.875	193,709		855,000
8200720869	PALM HARBOR	FL		07/14/2023	4.125	182,807		300,076
6601816694	BRECKENRIDGE	CO		07/14/2023	3.375	610,760		1,070,900
6601714634	LAKEWAY	TX		07/14/2023	2.875	252,373		1,370,000
8195472099	HOLLYWOOD	FL		07/14/2023	3.124	114,350		410,004
6601483487	FORT COLLINS	CO		07/14/2023	4.000	183,380		649,999
6601699728	HOUSTON	TX		07/14/2023	3.375	617,859		1,010,000
6602683440	ALLEN	TX		07/14/2023	3.250	543,696		865,000
6600934761	MONMOUTH	OR		07/14/2023	3.875	489,341		771,000
8201313933	GREENACRES	FL		07/14/2023	4.750	228,078		435,002
8195447491	WEST PALM BEACH	FL		07/14/2023	2.875	151,894		256,000
8200985205	BOCA RATON	FL		07/14/2023	3.625	158,844		289,551
8026819804	NAPLES	FL		07/14/2023	4.500	195,224		335,000
3393629912	Jacksonville	FL		07/14/2023	3.625	86,191		170,000
8200848004	HIALEAH	FL		07/14/2023	3.875	248,998		508,246
8195565808	SUNRISE	FL		07/14/2023	2.875	160,102		389,998
6602674126	SEATTLE	WA		07/14/2023	2.625	912,513		7,000,000
6600454927	LYNNWOOD	WA		07/14/2023	4.125	224,061		374,999
6602678440	PEOA	UT		07/14/2023	2.625	1,087,823		2,725,000
8026520440	LAKE WORTH	FL		07/14/2023	3.749	208,502		345,013
8196791533	HOLLYWOOD	FL		07/14/2023	3.125	129,340		379,996
6601680975	AUSTIN	TX		07/14/2023	3.500	362,159		1,100,000
505135061	PINELLAS PARK	FL		07/14/2023	4.125	155,659		185,000
6602690734	SHORT HILLS	NJ		07/14/2023	2.750	844,008		1,400,000
6600735283	LINWOOD	NJ		07/14/2023	2.500	417,487		450,000
8191770907	JACKSONVILLE	FL		07/14/2023	2.625	224,184		325,591
3372100120	Lehigh Acres	FL		07/14/2023	3.990	74,950		136,374
8030572746	HIALEAH	FL		07/14/2023	3.625	184,659		329,000
6601720110	AUSTIN	TX		07/14/2023	3.000	547,327		890,000
6601472126	DALLAS	TX		07/14/2023	3.375	324,794		1,650,000
8201338905	LEHIGH ACRES	FL		07/14/2023	3.625	184,032		340,000
6602677897	DALLAS	TX		07/14/2023	2.625	1,121,347		2,560,000
6601683128	FAR HILLS	NJ		07/14/2023	3.125	241,144		2,499,999
6601711952	SEATTLE	WA		07/14/2023	3.000	366,462		1,150,000
8195097882	MARGATE	FL		07/14/2023	2.750	255,184		360,000
8202837694	NAPLES	FL		07/14/2023	5.000	250,704		503,068
8199159415	ESTERO	FL		07/14/2023	3.250	376,901		625,000
6602679166	LEEDS	UT		07/14/2023	3.625	778,857		1,180,000
8008437482	OLDSMAR	FL		07/14/2023	3.875	62,185		92,699
6602682251	FULSHEAR	TX		07/14/2023	3.250	496,162		1,336,500
6601820811	PARK CITY	UT		07/14/2023	3.500	512,892		960,000
6602702224	PORTLAND	OR		07/14/2023	3.125	622,985		1,030,000
8191500740	DELRAY BEACH	FL		07/14/2023	2.625	348,574		559,000
6602688514	COPPELL	TX		07/14/2023	3.875	531,948		875,000
6602683473	PORTLAND	OR		07/14/2023	3.125	439,801		710,000
8202207315	BOCA RATON	FL		07/14/2023	3.125	208,583		415,000
6601472274	BOULDER	CO		07/14/2023	3.500	316,494		1,300,000
108632225	Lehigh Acres	FL		07/14/2023	4.625	117,807		170,000
6600930975	MAGNOLIA	TX		07/14/2023	3.625	518,338		890,000
6600794074	LIVINGSTON	NJ		07/14/2023	3.750	498,941		1,024,999
8197142012	LAKE WORTH	FL		07/14/2023	3.625	210,705		465,003

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	2	3						
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6601685222	SEATTLE	WA		07/14/2023	3.625	134,982		1,225,000
6600852484	MORRISON	CO		07/14/2023	3.625	905,068		1,550,000
6601698787	DRAPER	UT		07/14/2023	3.750	549,206		1,225,000
6601818534	GAITHERSBURG	MD		07/14/2023	3.250	641,034		1,075,000
8195062599	JACKSONVILLE	FL		07/14/2023	2.875	104,168		142,700
6601727677	BEND	OR		07/14/2023	3.375	484,112		905,000
6602689371	BLUE RIVER	CO		07/14/2023	3.125	554,705		1,042,000
6602673367	KELLER	TX		07/14/2023	3.125	451,843		1,035,000
8022367534	WEST PALM BEACH	FL		07/14/2023	4.875	105,796		165,000
8200460476	LAKE WORTH	FL		07/14/2023	3.250	373,703		599,000
8012047991	BOCA RATON	FL		07/14/2023	3.990	25,626		55,000
6602683309	BROOMFIELD	CO		07/14/2023	3.125	583,149		890,000
6602700483	AURORA	CO		07/14/2023	3.125	544,325		919,999
6602675503	SEATTLE	WA		07/14/2023	3.750	533,075		1,389,999
6602690858	SALT LAKE CTY	UT		07/14/2023	2.625	565,955		1,025,000
6602694314	DRAPER	UT		07/14/2023	3.250	671,319		1,069,999
6600829599	LAKE OSWEGO	OR		07/14/2023	3.990	819,683		1,550,000
6601699066	TIGARD	OR		07/14/2023	4.375	559,267		714,400
8201717797	BOCA RATON	FL		07/14/2023	4.999	170,046		385,000
6601489492	COLORADO SPRINGS	CO		07/14/2023	3.625	161,460		620,000
8201018355	JACKSONVILLE	FL		07/14/2023	4.500	303,256		389,386
8198764085	HIALEAH	FL		07/14/2023	3.375	406,860		550,000
8201522052	DELRAY BEACH	FL		07/14/2023	5.250	224,936		280,000
8198341517	MIAMI	FL		07/14/2023	3.250	300,216		399,000
6602704444	AUSTIN	TX		07/14/2023	4.250	786,802		1,205,000
6600830910	SUMMERDALE	AL		07/14/2023	3.875	429,662		1,030,000
504684220	BOYNTON BEACH	FL		07/14/2023	4.875	85,356		110,249
6601822148	BOTHELL	WA		07/14/2023	3.250	669,068		1,230,000
6601698795	BOULDER	CO		07/14/2023	3.875	393,834		1,200,000
8199110069	LK WORTH BCH	FL		07/14/2023	3.125	223,369		305,000
6601818526	CYPRESS	TX		07/14/2023	2.875	655,480		1,085,000
6601383786	HARTSEL	CO		07/14/2023	6.125	48,083		165,000
6601285957	TOMS RIVER	NJ		07/14/2023	4.750	156,164		230,000
6600935511	EDEN	UT		07/14/2023	3.750	765,807		1,599,999
6601713941	AUSTIN	TX		07/14/2023	3.375	1,037,368		1,700,000
6600119967	POULSBO	WA		07/14/2023	3.625	460,310		930,000
6601737973	CHEVY CHASE	MD		07/14/2023	3.250	1,097,952		2,050,000
8197187137	FORT MYERS	FL		07/14/2023	2.990	231,727		381,490
6602699453	CORPUS CHRISTI	TX		07/14/2023	3.125	610,280		1,217,000
505340309	ROYAL PALM BEACH	FL		07/14/2023	2.625	133,493		328,048
3358896230	Hialeah	FL		07/14/2023	4.375	46,547		91,627
3362463526	Fort Myers	FL		07/14/2023	4.180	37,756		277,916
6602685205	HOLLADAY	UT		07/14/2023	2.500	709,174		2,245,000
6601827238	MCKINNEY	TX		07/14/2023	3.250	459,295		846,000
8199310899	FORT MYERS	FL		07/14/2023	3.125	231,271		469,998
6601753764	AUSTIN	TX		07/14/2023	3.750	535,219		1,000,000
6600848177	HOUSTON	TX		07/14/2023	4.000	697,135		1,255,000
8023535251	JACKSONVILLE	FL		07/14/2023	5.750	78,145		99,999
6601684498	HOBOKEN	NJ		07/14/2023	3.250	273,818		815,000
6602680867	AURORA	CO		07/14/2023	3.125	544,735		876,000
6600935578	AUBURN	WA		07/14/2023	3.250	628,558		1,069,999
6602679026	HUNTSVILLE	AL		07/14/2023	3.125	532,640		804,500
8195876623	DEERFIELD BEACH	FL		07/14/2023	3.125	147,900		200,000
8195663585	WEST PALM BCH	FL		07/14/2023	2.990	239,557		359,998
6601693572	SAMMAMISH	WA		07/14/2023	3.375	556,147		1,099,999

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	2	3						
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6602678143	BELLEVUE	WA		07/14/2023	2.750	684,740		1,550,000
6602695030	SEATTLE	WA		07/14/2023	3.000	862,991		1,390,000
6602695048	SANDY	UT		07/14/2023	3.375	639,578		1,010,000
6601708636	LITTLETON	CO		07/14/2023	2.875	623,344		3,850,000
6601692848	PORTLAND	OR		07/14/2023	3.500	511,940		1,182,999
8195812932	NAPLES	FL		07/14/2023	3.375	173,646		420,003
6602711514	SAMMAMISH	WA		07/14/2023	3.750	598,422		1,224,999
8201624198	MIAMI	FL		07/14/2023	5.375	165,414		205,000
6602696376	FORT COLLINS	CO		07/14/2023	3.000	496,172		825,000
6602691666	OREM	UT		07/14/2023	2.875	615,197		1,236,000
6601685644	MOORESTOWN	NJ		07/14/2023	3.375	81,304		919,999
6601717074	HOUSTON	TX		07/14/2023	3.250	518,046		1,510,000
6601690024	FORT WORTH	TX		07/14/2023	4.000	363,444		750,000
6602682939	AUSTIN	TX		07/14/2023	3.500	573,743		855,000
6601687780	CORSICANA	TX		07/14/2023	3.875	571,826		1,050,000
6600876459	BEND	OR		07/14/2023	5.250	50,969		225,000
6600838848	HOLMDEL	NJ		07/14/2023	4.990	441,838		880,000
6602704584	JERSEY CITY	NJ		07/14/2023	3.375	712,147		1,012,000
105868319	West Palm Beach	FL		07/14/2023	4.750	94,383		127,000
8191823575	MIAMI	FL		07/14/2023	3.000	225,277		519,997
6601483511	CHELAN	WA		07/14/2023	3.500	179,305		1,025,000
6602699719	BRIGHTON	CO		07/14/2023	2.990	475,768		855,000
6601688762	LAGO VISTA	TX		07/14/2023	4.375	444,966		2,042,000
6602681717	SEATTLE	WA		07/14/2023	3.125	667,201		1,900,000
6602701127	ERIE	CO		07/14/2023	3.000	490,276		806,000
3365737025	Tamarac	FL		07/14/2023	3.875	66,003		174,756
6601693226	ENGLEWOOD	CO		07/14/2023	3.500	651,447		1,490,000
6602681162	DALLAS	TX		07/14/2023	3.375	507,497		940,000
6602671437	MT CRESTED BUTTE	CO		07/14/2023	3.250	283,279		709,999
3368065569	Palm Beach	FL		07/14/2023	4.990	43,227		63,656
6601690255	TOMBALL	TX		07/14/2023	4.500	803,650		2,120,000
8030849517	FLORIDA CITY	FL		07/14/2023	4.125	216,880		293,000
8203895682	ST PETERSBURG	FL		07/14/2023	5.990	245,017		365,000
6602674878	LONE TREE	CO		07/14/2023	3.000	802,340		1,350,000
6601697326	LEAWOOD	KS		07/14/2023	3.750	583,656		1,085,000
6602697002	PAYSON	UT		07/14/2023	3.000	696,520		1,300,000
8201610594	HALLANDALE BEACH	FL		07/14/2023	4.375	279,708		434,998
6600544693	PARK CITY	UT		07/14/2023	3.625	300,224		843,000
6601487728	BEAVERTON	OR		07/14/2023	3.125	368,631		1,130,000
6602683721	DENVER	CO		07/14/2023	3.125	571,552		914,999
6601691881	DEALE	MD		07/14/2023	3.500	200,622		1,240,000
505369125	Lake Worth	FL		07/14/2023	3.191	254,388		367,000
6600056045	ALLEN	TX		07/14/2023	3.625	466,491		765,000
6600428970	RIVERDALE	MD		07/14/2023	4.875	160,168		245,000
6602682558	SANDY	UT		07/14/2023	3.000	668,479		1,079,999
6601679977	BOULDER	CO		07/14/2023	3.375	88,782		875,000
6602711787	OCEAN CITY	NJ		07/14/2023	4.000	892,663		1,575,000
6601739482	SEATTLE	WA		07/14/2023	3.250	778,390		2,510,000
6602711100	BREMERTON	WA		07/14/2023	3.875	937,687		1,275,000
8200742762	MARGATE	FL		07/14/2023	3.750	222,053		389,411
6601724237	OLYMPIA	WA		07/14/2023	3.000	458,487		742,999
6600927096	PORTLAND	OR		07/14/2023	3.750	165,048		689,999
8027061472	NAPLES	FL		07/14/2023	4.000	180,100		235,000
8199230087	BONITA SPRINGS	FL		07/14/2023	3.125	311,501		448,970
108611138	Seminole	FL		07/14/2023	4.500	68,991		310,000

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
6600852427	DALLAS	TX		07/14/2023	3.375	1,225,157		2,000,000
6601708032	AVALON	NJ		07/14/2023	2.625	1,070,899		3,400,000
8195246863	MIAMI	FL		07/14/2023	2.750	230,962		400,000
505381736	HOLLYWOOD	FL		07/14/2023	3.250	176,155		330,004
8195287836	MIAMI	FL		07/14/2023	2.875	261,988		359,999
6600850900	HOUSTON	TX		07/14/2023	3.750	812,266		1,324,999
6602684547	SEATTLE	WA		07/14/2023	2.875	676,618		1,909,999
6601693044	REDMOND	WA		07/14/2023	3.625	653,805		1,250,000
8195495897	FORT MYERS	FL		07/14/2023	2.750	220,121		368,760
6602695089	DENVER	CO		07/14/2023	3.000	828,716		1,339,999
6600871344	RENTON	WA		07/14/2023	5.875	251,821		419,999
6602250182	BURLESON	TX		07/14/2023	4.625	973,096		1,433,000
6601811505	MERCER ISLAND	WA		07/14/2023	3.250	983,348		1,680,000
8198733792	MIAMI	FL		07/14/2023	2.875	368,157		510,000
6602684786	MERCER ISLAND	WA		07/14/2023	2.750	829,339		2,700,000
6601684977	CHEVY CHASE	MD		07/14/2023	3.250	278,716		1,300,000
112982897	Bonita Springs	FL		07/14/2023	4.750	135,225		220,000
6600927831	DENVER	CO		07/14/2023	3.625	586,371		1,699,999
6602693209	LAUREL	MD		07/14/2023	2.500	451,851		810,000
8200642240	DORAL	FL		07/14/2023	2.990	158,297		215,256
6602681022	FRASER	CO		07/14/2023	3.125	440,334		889,999
8202403654	LEHIGH ACRES	FL		07/14/2023	5.624	198,893		289,500
6602676576	DENVER	CO		07/14/2023	2.750	787,608		1,934,999
8023932317	LAKE WORTH	FL		07/14/2023	4.500	80,396		268,759
8197416078	DEERFIELD BEACH	FL		07/14/2023	2.250	93,034		280,000
6602672179	DALLAS	TX		07/14/2023	3.375	612,130		2,500,000
6601742999	RENTON	WA		07/14/2023	3.000	977,668		1,585,000
6601725739	CEDAR KNOLLS	NJ		07/14/2023	2.990	438,047		1,031,999
108609124	Boca Raton	FL		07/14/2023	4.750	115,334		260,000
8201771022	LEHIGH ACRES	FL		07/14/2023	4.875	234,710		290,000
6602706761	LITTLETON	CO		07/14/2023	3.000	584,857		1,554,999
8022806914	NORTH LAUDERDALE	FL		07/14/2023	4.750	111,251		189,000
8201832263	MARGATE	FL		07/14/2023	5.500	76,476		121,000
505393906	LAKE PARK	FL		07/14/2023	2.875	167,310		295,530
6600849126	FORT LEE	NJ		07/14/2023	3.125	558,712		1,400,000
6602710649	EDMONDS	WA		07/14/2023	3.875	563,404		866,000
8200903877	SAINT PETERSBURG	FL		07/14/2023	3.500	241,673		339,464
8195124991	PEMBROKE PINES	FL		07/14/2023	2.750	130,390		233,000
8201174067	LAUDERHILL	FL		07/14/2023	3.500	42,040		99,842
6602679091	REDMOND	WA		07/14/2023	3.125	939,694		1,509,999
8194565969	LANTANA	FL		07/14/2023	2.750	145,493		260,000
8200741196	HOLLYWOOD	FL		07/14/2023	3.625	290,676		385,405
8001833128	COOPER CITY	FL		07/14/2023	4.750	82,292		150,000
6601275099	MISSION	TX		07/14/2023	6.500	46,139		155,000
6601810267	HAPPY VALLEY	OR		07/14/2023	3.250	949,274		1,550,000
6601492181	SHAVANO PARK	TX		07/14/2023	3.375	228,931		722,000
6601718858	ELLICOTT CITY	MD		07/14/2023	2.990	430,650		820,000
505362926	MIAMI	FL		07/14/2023	2.990	185,441		305,000
8200669118	LARGO	FL		07/14/2023	3.125	99,494		244,283
6602680933	SPRING	TX		07/14/2023	3.625	685,334		1,100,000
6601477711	GREENWOOD VILLAGE	CO		07/14/2023	2.990	122,093		1,399,999
6601818518	PACIFIC BEACH	WA		07/14/2023	3.375	941,248		1,634,999
6602695436	HUNTSVILLE	AL		07/14/2023	3.125	545,236		1,000,000
6602681493	AUSTIN	TX		07/14/2023	3.125	720,275		1,400,000
6602698075	PORTLAND	OR		07/14/2023	3.500	510,321		800,000

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	2	3						
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6601704437	MERCER ISLAND	WA		07/14/2023	3.125	755,772		1,625,000
6601487694	PRINCETON	NJ		07/14/2023	2.875	201,084		975,000
8202131187	NORTH PALM BEACH	FL		07/14/2023	4.990	235,141		610,000
125062310	NAPLES	FL		07/14/2023	0.000	13,839		76,359
8198077051	DELRAY BEACH	FL		07/14/2023	2.625	318,447		710,001
8009952630	HALLANDALE BEACH	FL		07/14/2023	4.625	105,871		149,613
6601729731	CARNATION	WA		07/14/2023	3.000	431,532		1,100,000
6600934043	FRISCO	TX		07/14/2023	4.125	1,604,251		2,625,000
6602694066	COLLEYVILLE	TX		07/14/2023	2.500	526,874		1,177,000
6602672666	AUSTIN	TX		07/14/2023	3.250	237,219		1,125,000
6602695220	EUGENE	OR		07/14/2023	3.000	508,445		826,000
3383162682	Boynton Beach	FL		07/14/2023	3.990	65,651		91,712
6601686220	BETHESDA	MD		07/14/2023	3.625	170,934		930,000
6602686153	SEATTLE	WA		07/14/2023	2.500	1,029,516		1,720,000
8201613816	ST. PETERSBURG	FL		07/14/2023	3.625	296,773		534,996
8201636523	POMPANO BEACH	FL		07/14/2023	4.124	282,523		364,999
8199472818	HOLLYWOOD	FL		07/14/2023	2.999	243,981		335,000
8001965450	PLANTATION	FL		07/14/2023	4.750	11,756		85,000
8200459777	POMPANO BEACH	FL		07/14/2023	3.500	187,374		245,000
6602676634	PORTLAND	OR		07/14/2023	3.125	645,719		1,225,000
6601750497	WYCKOFF	NJ		07/14/2023	3.375	929,369		1,470,000
6601809079	SPRING	TX		07/14/2023	2.990	444,515		835,000
6601682286	WOODCLIFF LAKE	NJ		07/14/2023	4.125	183,421		1,375,000
8194947404	HOMESTEAD	FL		07/14/2023	3.374	205,279		332,500
6602682442	WHEAT RIDGE	CO		07/14/2023	2.625	280,769		855,000
6600795634	SUGAR LAND	TX		07/14/2023	2.875	831,062		1,398,000
6600735184	UPPER MARLBORO	MD		07/14/2023	4.250	358,681		455,000
8024286213	SAINT PETERSBURG	FL		07/14/2023	4.625	176,552		225,000
6601688580	VERADALE	WA		07/14/2023	3.875	386,126		642,500
8201365311	NAPLES	FL		07/14/2023	4.125	253,838		390,000
6601482505	SEATTLE	WA		07/14/2023	2.750	313,446		1,450,000
6601720524	DENVER	CO		07/14/2023	3.125	566,773		1,350,000
10801782	Fort Myers	FL		07/14/2023	0.000	38,621		140,000
3374922234	JUPITER	FL		07/14/2023	3.750	29,538		50,000
6602702521	PARKER	CO		07/14/2023	3.000	555,075		950,000
6602684646	AUSTIN	TX		07/14/2023	2.625	1,034,466		2,800,000
3367574072	Fort Lauderdale	FL		07/14/2023	4.375	86,098		234,621
6600841388	SEATTLE	WA		07/14/2023	4.375	1,174,274		2,525,000
8200512806	JACKSONVILLE	FL		07/14/2023	2.375	146,868		310,002
6602675180	DALLAS	TX		07/14/2023	3.875	514,037		639,725
6601729327	CLIFTON	NJ		07/14/2023	2.875	103,700		335,000
6600392374	PHARR	TX		07/14/2023	3.500	58,510		250,000
6600840133	HAMMONTON	NJ		07/14/2023	4.375	503,839		550,000
6602672591	DALLAS	TX		07/14/2023	4.250	387,959		2,100,000
6602684307	CAMAS	WA		07/14/2023	3.375	338,559		760,000
6602677103	SOUTHLAKE	TX		07/14/2023	2.750	712,684		1,480,000
6601806133	HOBOKEN	NJ		07/14/2023	2.875	699,040		1,160,000
6600795626	RIDGEWOOD	NJ		07/14/2023	3.250	626,794		1,311,000
6601811356	MEDFORD	OR		07/14/2023	3.375	94,199		925,000
505374611	BOCA RATON	FL		07/14/2023	3.125	181,230		248,000
6601674945	PLANO	TX		07/14/2023	3.750	612,631		1,750,000
8201304614	CAPE CORAL	FL		07/14/2023	4.000	285,957		375,000
6602688019	SEATTLE	WA		07/14/2023	3.375	692,460		1,445,999
6602678879	HOUSTON	TX		07/14/2023	3.250	658,772		1,050,000
6601684704	POTOMAC	MD		07/14/2023	4.500	110,422		1,015,000

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	2	3						
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6601724286	ASPEN	CO		07/14/2023	2.990	781,896		1,973,999
8200833807	WEST PALM BEACH	FL		07/14/2023	3.124	177,037		334,435
6600872706	LONGMONT	CO		07/14/2023	4.750	14,042		525,000
6601732453	HERRIMAN	UT		07/14/2023	2.990	456,589		990,000
6602701747	WOODWAY	WA		07/14/2023	2.875	1,167,917		2,400,000
3372088994	Jupiter	FL		07/14/2023	4.500	90,039		133,406
6602682731	PORTLAND	OR		07/14/2023	3.125	795,563		1,280,000
6601687871	PASCO	WA		07/14/2023	4.000	357,302		666,500
6602710516	RICHLAND	WA		07/14/2023	3.625	331,196		559,000
6602677764	LAYTON	UT		07/14/2023	2.875	582,412		975,000
108643701	Jacksonville	FL		07/14/2023	4.875	133,051		217,000
98735210	HIALEAH	FL		07/14/2023	4.875	51,764		68,250
6602674035	DALLAS	TX		07/14/2023	2.625	1,208,156		2,550,000
8201407887	LAKE WORTH	FL		07/14/2023	4.875	217,327		350,000
8195201117	DELRAY BEACH	FL		07/14/2023	2.990	283,464		408,120
8195470636	DORAL	FL		07/14/2023	3.375	386,758		556,999
6601709485	VAIL	CO		07/14/2023	3.375	1,209,319		1,927,000
8202385077	JACKSONVILLE	FL		07/14/2023	5.750	208,612		302,000
3360569523	Boca Raton	FL		07/14/2023	3.250	65,470		188,882
8201245052	HOLLYWOOD	FL		07/14/2023	4.375	315,565		406,000
8200672138	PALM SPRINGS	FL		07/14/2023	3.500	170,706		325,000
8199123101	MIAMI GARDENS	FL		07/14/2023	3.375	179,352		286,900
8200919509	ESTERO	FL		07/14/2023	3.875	327,398		580,000
6601003202	PORTLAND	OR		07/14/2023	3.625	594,156		989,999
8197281692	WEST PALM BEACH	FL		07/14/2023	3.125	133,111		203,580
112900956	Deerfield Beach	FL		07/14/2023	4.875	105,874		365,000
6602701135	BIRMINGHAM	AL		07/14/2023	3.375	578,936		925,000
6600851429	FORT WORTH	TX		07/14/2023	3.750	588,954		943,000
8198833124	LAKE WORTH	FL		07/14/2023	2.750	300,719		530,000
6602680719	COLORADO SPRINGS	CO		07/14/2023	3.000	913,944		1,476,000
6600841271	SNOQUALMIE	WA		07/14/2023	3.875	643,451		1,600,000
6602674936	CHATHAM	NJ		07/14/2023	2.875	775,938		1,700,000
6600851155	AUSTIN	TX		07/14/2023	3.875	632,331		1,044,999
8199235779	NORTH FORT MYERS	FL		07/14/2023	2.990	158,709		424,262
8201791226	LEHIGH ACRES	FL		07/14/2023	5.250	182,879		270,000
6600845025	CEDAR HILL	TX		07/14/2023	3.875	440,407		767,999
6602699099	LITTLETON	CO		07/14/2023	3.000	572,994		925,000
6601471227	DALLAS	TX		07/14/2023	3.625	550,900		3,499,999
6602689306	BELLEVUE	WA		07/14/2023	3.125	1,300,827		2,559,999
6602696178	RIDGEFIELD	WA		07/14/2023	3.000	497,535		800,000
6602682376	SEATTLE	WA		07/14/2023	3.250	1,312,824		2,100,000
505306709	CLEARWATER	FL		07/14/2023	3.625	191,838		330,035
8201189892	GREENACRES	FL		07/14/2023	3.990	210,175		384,446
8201009867	JACKSONVILLE	FL		07/14/2023	4.125	92,749		120,000
6602682046	SAMMAMISH	WA		07/14/2023	3.125	685,830		1,115,000
8201513743	TARPON SPRINGS	FL		07/14/2023	4.750	199,349		300,000
6600849415	AUSTIN	TX		07/14/2023	3.375	577,377		1,100,000
3358476259	Pinellas Park	FL		07/14/2023	4.500	48,698		99,743
6601712612	BEACH HAVEN	NJ		07/14/2023	2.990	735,589		1,275,000
6600842030	BOERNE	TX		07/14/2023	3.875	589,673		1,100,000
6601384768	PORTLAND	OR		07/14/2023	2.500	478,045		1,270,000
8197083961	LEHIGH ACRES	FL		07/14/2023	3.499	160,727		217,200
6600762535	PASADENA	MD		07/14/2023	3.875	193,105		340,000
6602689041	ASHTON	MD		07/14/2023	3.125	871,239		1,400,000
6602699503	SPOKANE	WA		07/14/2023	2.990	1,107,526		1,774,999

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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
6602679505	BEND	OR		07/14/2023	3.000	441,240		1,235,000
6602700137	FAIR OAKS RANCH	TX		07/14/2023	2.990	500,103		800,000
6602711324	DENVER	CO		07/14/2023	3.625	581,784		860,000
6601685685	SHORT HILLS	NJ		07/14/2023	3.375	63,648		1,320,000
8197002571	BOCA RATON	FL		07/14/2023	3.374	229,663		369,999
6601699934	MERCER ISLAND	WA		07/14/2023	3.625	965,273		1,240,000
505412400	CAPE CORAL	FL		07/14/2023	2.990	174,842		240,000
8195518995	BOYNTON BEACH	FL		07/14/2023	2.875	227,093		439,998
6600851080	AUSTIN	TX		07/14/2023	3.375	575,633		1,100,000
6600039090	ENGLEWOOD	CO		07/14/2023	3.625	805,586		1,333,000
8201795125	DUNEDIN	FL		07/14/2023	4.000	347,672		571,000
6601709246	CLE ELUM	WA		07/14/2023	3.500	519,415		850,999
6602677863	FOX ISLAND	WA		07/14/2023	2.500	841,807		3,300,000
6602690932	EASTON	MD		07/14/2023	2.500	823,041		1,550,000
6601483834	HOLLADAY	UT		07/14/2023	3.125	257,814		1,250,000
8195495178	FORT MYERS	FL		07/14/2023	2.875	198,270		378,080
6602684091	DRIPPING SPRINGS	TX		07/14/2023	3.500	472,632		701,000
8190308327	FORT LAUDERDALE	FL		07/14/2023	2.500	150,039		311,998
6601738963	DENVER	CO		07/14/2023	3.000	441,140		1,240,000
6602705607	DRAPER	UT		07/14/2023	3.375	779,230		1,269,999
6602702232	HOUSTON	TX		07/14/2023	2.875	499,139		803,000
6601749325	SAN ANTONIO	TX		07/14/2023	2.750	639,878		1,050,000
6600933631	LONGMONT	CO		07/14/2023	3.625	298,215		830,000
6602682806	FREELAND	WA		07/14/2023	3.250	564,382		899,000
6600970997	KIRKLAND	WA		07/14/2023	4.000	102,502		3,000,000
112910351	Cape Coral	FL		07/14/2023	5.250	110,147		182,900
8201680263	CORAL SPRINGS	FL		07/14/2023	4.625	408,471		519,999
6602674373	SEATTLE	WA		07/14/2023	2.875	751,211		1,400,000
6601693697	BREMERTON	WA		07/14/2023	3.875	504,617		880,000
6601681684	SEATTLE	WA		07/14/2023	3.000	324,611		2,900,000
8201677449	BOCA RATON	FL		07/14/2023	4.875	348,770		440,000
6601713461	MARBLE FALLS	TX		07/14/2023	3.000	607,048		1,112,000
505392786	NAPLES	FL		07/14/2023	2.968	152,859		253,000
6602705201	BEAVERTON	OR		07/14/2023	3.875	511,760		746,000
6601687574	BETHESDA	MD		07/14/2023	4.000	877,905		2,300,000
8202872864	JACKSONVILLE	FL		07/14/2023	5.250	110,394		185,000
8195696467	JACKSONVILLE	FL		07/14/2023	2.875	118,891		200,000
6602690361	MANITOU SPRINGS	CO		07/14/2023	3.250	503,757		800,000
6602680982	TIGARD	OR		07/14/2023	3.125	481,003		880,000
8200922957	BOCA RATON	FL		07/14/2023	4.000	80,184		144,998
8197608276	HOMESTEAD	FL		07/14/2023	2.990	222,791		308,000
505402545	POMPANO BEACH	FL		07/14/2023	3.625	157,522		249,999
6602698166	HOBOKEN	NJ		07/14/2023	3.250	937,484		1,600,000
505362813	DELRAY BEACH	FL		07/14/2023	2.875	160,826		353,019
8200892676	WEST PALM BEACH	FL		07/14/2023	3.875	220,460		283,510
505329422	DELRAY BEACH	FL		07/14/2023	3.000	106,565		175,000
3367689766	West Palm Beach	FL		07/14/2023	3.990	54,668		93,827
505302488	HOMESTEAD	FL		07/14/2023	4.125	222,770		293,000
8023328085	CAPE CORAL	FL		07/14/2023	4.875	140,407		222,000
6602682202	RENTON	WA		07/14/2023	3.000	774,450		1,260,000
6602701531	MERCER ISLAND	WA		07/14/2023	3.000	1,111,975		1,900,000
8199015305	NORTH LAUDERDALE	FL		07/14/2023	3.375	259,367		350,000
8202494610	LEHIGH ACRES	FL		07/14/2023	4.750	257,245		325,130
6602683416	SEATTLE	WA		07/14/2023	3.125	1,155,597		1,850,000
6602704378	MEDFORD	NJ		07/14/2023	3.875	609,921		1,000,000

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
6600935396	AUSTIN	TX		07/14/2023	3.125	511,462		839,999
8199264082	FORT MYERS	FL		07/14/2023	2.875	414,635		792,389
8027978657	POMPANO BEACH	FL		07/14/2023	4.125	203,905		277,000
6600981994	ENGLEWOOD	CO		07/14/2023	3.375	115,284		349,999
8195319217	FORT MYERS	FL		07/14/2023	2.750	196,060		279,265
6601685172	DALLAS	TX		07/14/2023	3.625	115,997		1,272,399
8002038912	MARGATE	FL		07/14/2023	4.625	60,811		180,006
6602694942	DALLAS	TX		07/14/2023	3.250	715,335		1,140,000
6601728394	SNOHOMISH	WA		07/14/2023	2.875	566,430		1,102,999
8200872655	HIALEAH	FL		07/14/2023	4.375	283,292		357,517
6602681857	WOODINVILLE	WA		07/14/2023	3.375	632,116		1,689,999
6601823583	PARK CITY	UT		07/14/2023	3.000	1,513,317		3,600,000
6601709931	ALLEN	TX		07/14/2023	3.000	473,393		880,000
8202179462	FLORIDA CITY	FL		07/14/2023	4.500	263,231		368,989
8027695640	CAPE CORAL	FL		07/14/2023	3.250	63,991		234,299
6602694330	CENTENNIAL	CO		07/14/2023	3.375	557,395		1,636,000
8196718260	SAINT PETERSBURG	FL		07/14/2023	3.200	187,850		704,002
8026880529	CAPE CORAL	FL		07/14/2023	3.875	171,987		237,000
6601698860	SEATTLE	WA		07/14/2023	3.375	708,358		1,550,000
8030320592	WEST PALM BEACH	FL		07/14/2023	4.125	158,601		424,999
8202097423	MIAMI	FL		07/14/2023	4.250	179,208		653,005
6602693571	PORT ORCHARD	WA		07/14/2023	2.750	729,844		1,575,000
8027058234	HIALEAH	FL		07/14/2023	4.125	238,332		349,000
6602684463	SEATTLE	WA		07/14/2023	2.625	814,026		1,720,000
6602696566	FORT COLLINS	CO		07/14/2023	3.500	525,072		878,000
6601753590	LUCAS	TX		07/14/2023	2.990	649,163		1,579,999
6602688308	TENINO	WA		07/14/2023	3.250	485,715		775,000
3365948540	Duval	FL		07/14/2023	4.500	88,187		128,728
8200709038	NORTH FORT MYERS	FL		07/14/2023	3.625	158,811		299,536
6600792755	ALLENHURST	NJ		07/14/2023	3.625	868,381		2,250,000
6601816876	ARGYLE	TX		07/14/2023	3.375	779,837		1,274,999
6600433103	BETHESDA	MD		07/14/2023	3.625	492,454		900,000
8194918200	LARGO	FL		07/14/2023	2.990	174,576		240,000
6602696657	DENVER	CO		07/14/2023	3.000	525,736		1,298,999
6601481929	MERCER ISLAND	WA		07/14/2023	3.500	18,288		1,500,000
6601743526	FRISCO	TX		07/14/2023	3.875	508,189		740,000
8199512936	JACKSONVILLE	FL		07/14/2023	3.000	206,653		278,084
6601481739	BETHESDA	MD		07/14/2023	3.000	227,664		2,549,999
6601809400	FORT WORTH	TX		07/14/2023	3.250	536,137		1,225,000
8201710271	MIAMI	FL		07/14/2023	5.125	162,460		270,001
6601687038	NORWOOD	NJ		07/14/2023	3.250	236,664		1,680,000
6602671379	NORTH RICHLAND HILLS	TX		07/14/2023	3.750	129,836		334,999
6600871351	LA PINE	OR		07/14/2023	4.500	183,449		182,000
8197551113	LEHIGH ACRES	FL		07/14/2023	3.125	175,947		270,000
6601748038	SOUTHLAKE	TX		07/14/2023	3.625	733,524		1,529,999
6602675024	KATY	TX		07/14/2023	3.875	516,889		740,000
6601471417	LAKE OSWEGO	OR		07/14/2023	3.875	251,513		1,125,000
8199516826	NAPLES	FL		07/14/2023	3.375	299,818		479,999
6602681618	OLYMPIA	WA		07/14/2023	3.500	697,051		1,604,000
6602710441	OLATHE	KS		07/14/2023	5.000	156,190		231,000
8192151758	HOLLYWOOD	FL		07/14/2023	3.250	205,091		284,000
6602679976	MARRIOTTSVL	MD		07/14/2023	3.125	551,782		890,000
6602677210	SUGAR LAND	TX		07/14/2023	2.875	798,696		1,965,000
6600472101	PORTLAND	OR		07/14/2023	3.375	416,178		695,000
8200426160	LEHIGH ACRES	FL		07/14/2023	4.000	161,121		257,000

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

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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
8027395812	PALM SPRINGS	FL		07/14/2023	3.500	109,893		295,028
8024132959	WEST PALM BEACH	FL		07/14/2023	4.625	129,246		176,000
6601699710	COLLEYVILLE	TX		07/14/2023	3.500	565,737		1,055,000
8198657851	GREEN ACRES	FL		07/14/2023	3.250	202,852		410,002
6601817809	LONG BEACH TOWNSHIP	NJ		07/14/2023	2.500	676,387		1,389,999
8204239937	MIAMI	FL		07/14/2023	6.625	509,540		619,999
6601729061	PARK CITY	UT		07/14/2023	2.750	546,532		1,545,000
6601475152	POTOMAC	MD		07/14/2023	3.125	360,527		1,149,999
8199639970	JACKSONVILLE	FL		07/14/2023	3.875	169,002		229,898
3377718414	Miami	FL		07/14/2023	3.875	63,835		98,258
3365067031	Cape Coral	FL		07/14/2023	3.990	92,223		209,730
8202364576	FORT LAUDERDALE	FL		07/14/2023	4.250	417,751		538,090
6600794983	PASCO	WA		07/14/2023	3.990	884,900		1,386,000
6602677665	RAVENSDALE	WA		07/14/2023	2.625	714,272		1,340,000
6602700871	NEW BRAUNFELS	TX		07/14/2023	3.250	821,574		1,300,000
6601483057	HOUSTON	TX		07/14/2023	3.625	132,534		825,000
8195624957	OLDSMAR	FL		07/14/2023	2.250	217,614		499,998
6602675222	CRESTED BUTTE	CO		07/14/2023	3.750	934,305		1,799,999
6602687003	SAMMAMISH	WA		07/14/2023	3.125	1,043,620		1,677,000
6601711200	BAY HEAD	NJ		07/14/2023	3.125	429,867		4,000,000
8022499206	PALM SPRINGS	FL		07/14/2023	2.875	157,826		206,750
6601825182	TEANECK	NJ		07/14/2023	3.250	673,374		1,200,000
8195406549	HOMESTEAD	FL		07/14/2023	2.625	113,575		319,998
6601740027	BLACK DIAMOND	WA		07/14/2023	3.375	1,567,778		2,949,999
8195201255	RIVIERA BEACH	FL		07/14/2023	2.990	187,837		310,735
6602683648	RENTON	WA		07/14/2023	3.000	654,604		1,127,000
6601809236	DRIPPING SPRINGS	TX		07/14/2023	3.375	545,690		895,000
6602679885	BERLIN	MD		07/14/2023	3.375	621,124		1,055,000
6602685379	LONE TREE	CO		07/14/2023	3.375	691,579		1,125,000
505426573	JUPITER	FL		07/14/2023	3.286	233,272		334,999
8201771098	CUTLER BAY	FL		07/14/2023	4.990	145,632		218,000
300000024	NORTH FORT MYERS	FL		07/14/2023	0.000	11,632		56,000
6601743716	AUSTIN	TX		07/14/2023	3.250	527,982		899,999
6602704964	CAPE MAY	NJ		07/14/2023	3.500	636,791		1,100,000
8008430157	SAINT PETERSBURG	FL		07/14/2023	4.000	97,309		136,000
6602699487	BROOMFIELD	CO		07/14/2023	2.990	535,504		962,000
8196941853	DELRAY BEACH	FL		07/14/2023	3.375	263,403		425,335
3379071181	HOLLYWOOD	FL		07/14/2023	4.750	107,710		140,000
6601821884	TELLURIDE	CO		07/14/2023	2.625	564,136		3,900,000
8195839526	WEST PALM BEACH	FL		07/14/2023	3.375	313,614		455,000
116226333	Fort Lauderdale	FL		07/14/2023	5.125	125,795		166,000
6601753871	HOUSTON	TX		07/14/2023	3.250	815,514		2,800,000
6601678714	CEDAR BROOK	NJ		07/14/2023	2.875	50,495		225,999
8198740944	SUNRISE	FL		07/14/2023	3.490	303,691		400,000
6602672831	FALL CITY	WA		07/14/2023	4.750	731,160		1,494,999
8191747727	BOYNTON BEACH	FL		07/14/2023	3.250	194,167		263,500
8191897129	DANIA BEACH	FL		07/14/2023	3.000	161,844		479,996
6601726844	CABIN JOHN	MD		07/14/2023	2.990	683,726		1,175,000
6602675131	DALLAS	TX		07/14/2023	3.000	551,613		1,215,000
8196769184	MIAMI	FL		07/14/2023	3.500	116,713		189,000
6602704766	LANTANA	TX		07/14/2023	3.125	511,314		735,000
6602688399	BAINBRIDGE ISLAND	WA		07/14/2023	3.250	492,844		2,868,000
505326397	BOCA RATON	FL		07/14/2023	3.000	262,580		385,002
6600849571	DALLAS	TX		07/14/2023	3.500	459,796		1,994,000
6601699561	SHORELINE	WA		07/14/2023	3.250	657,654		3,125,000

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	2	3						
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6602679430	AUSTIN	TX		07/14/2023	3.375	575,523		1,125,000
8201805059	DANIA BEACH	FL		07/14/2023	5.750	91,652		141,999
6600852690	HOUSTON	TX		07/14/2023	3.375	643,623		1,075,000
6600577800	WOODBRIDGE	NJ		07/14/2023	3.750	130,790		370,000
6602680164	CYPRESS	TX		07/14/2023	3.125	542,178		899,999
8201716602	GREENACRES	FL		07/14/2023	3.500	43,911		170,000
6600122961	KIRKLAND	WA		07/14/2023	3.875	556,423		989,000
6601804435	BELLE MEAD	NJ		07/14/2023	2.875	573,499		950,000
6602692227	LONG BEACH TOWNSHIP	NJ		07/14/2023	3.500	1,419,262		2,400,000
8204209571	DEERFIELD BEACH	FL		07/14/2023	6.625	339,750		400,000
6601809681	GOLDEN	CO		07/14/2023	3.250	743,123		1,200,000
8028263410	HOLLYWOOD	FL		07/14/2023	3.499	217,777		304,993
8195113989	MIAMI	FL		07/14/2023	3.875	224,607		366,998
6601697268	ANNAPOLIS	MD		07/14/2023	3.375	619,672		1,410,000
6602705888	HIGHLANDS RANCH	CO		07/14/2023	3.250	680,630		1,020,000
3363653329	Saint Petersburg	FL		07/14/2023	3.750	51,778		89,864
8196685190	BOCA RATON	FL		07/14/2023	3.375	333,904		458,997
8190132669	MIAMI	FL		07/14/2023	2.750	218,787		530,002
6602689421	WESTFIELD	NJ		07/14/2023	3.125	979,638		1,900,000
6601726190	DENVER	CO		07/14/2023	3.375	516,475		820,000
8200890955	NORTH LAUDERDALE	FL		07/14/2023	4.125	199,598		254,640
6602702448	DENVER	CO		07/14/2023	3.125	792,843		1,265,000
6602696046	AUSTIN	TX		07/14/2023	3.375	1,108,180		1,750,000
6602679620	PORTLAND	OR		07/14/2023	3.500	473,618		752,000
6602687193	REDMOND	WA		07/14/2023	3.000	896,024		1,560,000
6602699867	DENVER	CO		07/14/2023	3.125	549,609		1,100,000
8201431326	FORT MYERS	FL		07/14/2023	4.750	267,930		380,000
6600852013	LAKE TAPPS	WA		07/14/2023	3.500	444,023		1,550,000
6601732776	KINGWOOD	TX		07/14/2023	3.625	544,439		898,500
8195728492	ATLANTIC BEACH	FL		07/14/2023	3.125	179,577		259,999
6602681428	SEATTLE	WA		07/14/2023	3.125	867,419		1,610,000
6602684471	KIRKLAND	WA		07/14/2023	2.625	733,546		2,275,000
6602683374	HIGHLANDS RANCH	CO		07/14/2023	3.000	1,078,538		2,350,000
6601719310	SEATTLE	WA		07/14/2023	3.375	746,591		1,809,999
3391940169	Lake Worth	FL		07/14/2023	3.750	80,242		210,023
8202784111	HOMESTEAD	FL		07/14/2023	5.000	335,741		418,999
8200854922	NORTH MIAMI	FL		07/14/2023	3.375	186,836		339,453
6600852419	FRIENDSWOOD	TX		07/14/2023	3.500	539,060		865,000
6602693506	SUGAR LAND	TX		07/14/2023	3.125	151,758		256,000
6601696476	EVERGREEN	CO		07/14/2023	3.750	517,685		1,800,000
6600039991	FRISCO	TX		07/14/2023	3.250	389,377		926,000
8202134316	DELRAY BEACH	FL		07/14/2023	5.250	182,879		270,000
8200480768	NORTH FORT MYERS	FL		07/14/2023	3.500	191,233		309,511
125062210	NAPLES	FL		07/14/2023	0.000	13,962		79,786
6600847229	BOERNE	TX		07/14/2023	4.000	522,771		1,080,000
3392996111	Palm Springs	FL		07/14/2023	3.375	128,918		298,033
8202177790	ALVA	FL		07/14/2023	4.750	226,645		342,258
6601823195	DALLAS	TX		07/14/2023	2.875	419,573		849,999
8024940654	TAMARAC	FL		07/14/2023	4.375	213,651		240,000
6602681246	NEW BRAUNFELS	TX		07/14/2023	3.250	612,534		984,999
6601692590	LAKE OSWEGO	OR		07/14/2023	3.500	848,942		1,400,000
6602702281	ROANOKE	TX		07/14/2023	3.000	509,998		826,000
6602702703	CYPRESS	TX		07/14/2023	3.250	547,299		1,317,000
8201247596	HIALEAH	FL		07/14/2023	4.375	190,140		244,999
3397273192	Lake Worth	FL		07/14/2023	4.500	69,537		150,000

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	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
8195429164	WELLINGTON	FL		07/14/2023	2.999	161,675		319,997
8023915884	BOYNTON BEACH	FL		07/14/2023	4.500	77,687		294,985
8195868084	LEHIGH ACRES	FL		07/14/2023	3.250	146,511		201,000
6602711076	AVON	CO		07/14/2023	3.375	798,952		3,684,999
6602697739	BELLEVUE	WA		07/14/2023	2.500	1,370,775		2,775,000
8031148591	HOMESTEAD	FL		07/14/2023	3.875	205,036		285,000
6602681287	AUSTIN	TX		07/14/2023	3.250	1,080,321		1,725,000
8200328149	HIALEAH	FL		07/14/2023	3.875	218,317		404,001
6602677624	KIRKLAND	WA		07/14/2023	2.625	620,448		1,025,000
6602248657	NEW BRAUNFELS	TX		07/14/2023	4.125	915,350		1,500,000
10801905	Fort Myers	FL		07/14/2023	0.000	40,745		130,000
6602247311	BALTIMORE	MD		07/14/2023	2.750	713,178		1,100,000
6602674647	HIGHLANDS RANCH	CO		07/14/2023	2.750	496,081		1,369,999
8197613976	LEHIGH ACRES	FL		07/14/2023	3.125	174,759		235,000
6602677582	SEATTLE	WA		07/14/2023	2.750	675,358		1,149,999
6602694934	HOUSTON	TX		07/14/2023	3.250	653,064		1,065,000
6602676493	COCKEYSVILLE	MD		07/14/2023	2.875	651,620		1,285,000
6602706597	CASTLE PINES	CO		07/14/2023	3.125	618,732		1,010,000
6601708818	AUSTIN	TX		07/14/2023	3.000	723,645		2,438,000
6602699842	MILL CREEK	WA		07/14/2023	2.990	606,019		1,384,999
6601708347	DALLAS	TX		07/14/2023	2.990	1,244,800		3,250,000
6601727099	AUSTIN	TX		07/14/2023	3.250	541,723		999,999
8200556717	CLEARWATER	FL		07/14/2023	2.875	171,229		287,495
8204181717	WESTLAKE	FL		07/14/2023	6.125	254,848		648,000
6600922071	AUSTIN	TX		07/14/2023	4.875	207,725		844,999
6602701481	SUNRIVER	OR		07/14/2023	2.875	504,081		989,000
8199505824	JACKSONVILLE	FL		07/14/2023	3.375	162,232		259,999
6602701861	TENAFLY	NJ		07/14/2023	3.500	690,957		1,084,999
6602690874	PORTLAND	OR		07/14/2023	2.625	548,986		909,999
8022280192	OAKLAND PARK	FL		07/14/2023	5.875	176,026		225,000
6600922162	DENVER	CO		07/14/2023	4.250	339,102		690,000
6602686054	SAMMAMISH	WA		07/14/2023	3.000	647,750		1,475,000
8197528049	MARGATE	FL		07/14/2023	2.990	273,425		378,000
505398973	LANTANA	FL		07/14/2023	3.375	174,344		230,000
8204272682	NORTH FORT MYERS	FL		07/14/2023	4.990	257,091		669,000
8029941884	JACKSONVILLE	FL		07/14/2023	3.625	167,934		275,999
6601727479	DURANGO	CO		07/14/2023	2.750	665,057		1,300,000
505250223	DANIA	FL		07/14/2023	5.250	143,776		215,000
6601736561	BUFFALO GAP	TX		07/14/2023	3.125	566,823		1,038,999
6602711274	SEATTLE	WA		07/14/2023	3.625	728,910		1,760,000
6602678671	OLNEY	MD		07/14/2023	3.375	706,366		1,060,000
6600448952	HOUSTON	TX		07/14/2023	2.750	80,389		214,999
6601477737	SHIP BOTTOM	NJ		07/14/2023	2.990	347,141		1,350,000
6601683912	BELLAIRE	TX		07/14/2023	3.500	155,592		764,999
6602693316	BETHESDA	MD		07/14/2023	2.500	1,073,108		1,815,900
8199951930	PALM BEACH GARDENS	FL		07/14/2023	2.875	91,251		289,997
6601699603	SEATTLE	WA		07/14/2023	3.500	808,826		1,437,000
6602682194	DENVER	CO		07/14/2023	3.250	527,252		965,000
6602682475	MONUMENT	CO		07/14/2023	3.125	536,195		860,000
8200784886	JACKSONVILLE	FL		07/14/2023	4.125	203,468		314,556
6600731860	LAKEWOOD	CO		07/14/2023	3.500	259,980		425,000
6600929118	CENTENNIAL	CO		07/14/2023	3.625	502,977		1,184,999
6602679232	DENVER	CO		07/14/2023	3.250	508,436		1,560,000
3364997377	Lehigh Acres	FL		07/14/2023	4.180	84,635		151,787
8201510485	JACKSONVILLE	FL		07/14/2023	4.875	135,503		203,000

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6602698653	SEDRO WOOLLEY	WA		07/14/2023	2.875	465,306		1,050,000
6602690015	ASPEN	CO		07/14/2023	3.000	845,140		2,139,000
8201726321	LAUDERHILL	FL		07/14/2023	5.500	95,457		120,000
8201927387	PLANTATION	FL		07/14/2023	4.875	158,489		271,000
6602704949	STEAMBOAT SPRINGS	CO		07/14/2023	3.000	761,890		1,400,000
6602678150	BRUSH PRAIRIE	WA		07/14/2023	2.875	480,028		1,250,000
8195488989	SAINT PETERSBURG	FL		07/14/2023	2.875	223,057		312,000
8200875843	MARGATE	FL		07/14/2023	4.250	207,359		394,455
6602705268	BETHESDA	MD		07/14/2023	3.250	791,544		1,285,000
6601677773	CHEVY CHASE	MD		07/14/2023	3.375	217,372		1,200,000
8018711650	FORT MYERS	FL		07/14/2023	5.375	73,367		78,000
8198718070	JACKSONVILLE	FL		07/14/2023	2.250	84,578		121,000
6601726901	FULSHEAR	TX		07/14/2023	3.750	764,665		1,310,000
6600544628	DILLON	CO		07/14/2023	3.250	519,107		1,651,000
6602689231	SEATTLE	WA		07/14/2023	3.125	710,536		1,515,000
6601473017	ANNAPOLIS	MD		07/14/2023	3.250	322,803		1,280,000
6602688746	CASTLE PINES	CO		07/14/2023	3.500	609,993		890,000
6602686146	KIRKLAND	WA		07/14/2023	2.500	992,834		1,662,000
8197044820	LAKE WORTH BEACH	FL		07/14/2023	2.990	184,294		250,000
6602677376	PARKER	CO		07/14/2023	2.875	574,906		1,040,000
8027260986	AVE MARIA	FL		07/14/2023	3.250	35,198		274,876
2522161753	WEST PALM BEACH	FL		07/14/2023	0.000	18,901		60,646
8195574764	CAPE CORAL	FL		07/14/2023	2.875	44,956		236,999
8197524529	WEST PALM BEACH	FL		07/14/2023	3.500	178,381		286,998
6600431297	KENSINGTON	MD		07/14/2023	3.625	520,623		900,000
6601686337	PARKER	CO		07/14/2023	3.625	216,209		1,299,999
6601683417	PLANO	TX		07/14/2023	3.375	182,129		1,265,000
8197587973	NAPLES	FL		07/14/2023	3.250	216,020		350,000
6602695816	HERRIMAN	UT		07/14/2023	3.500	572,110		900,000
8200664462	LAKE WORTH	FL		07/14/2023	2.990	208,243		393,795
6600848706	AUSTIN	TX		07/14/2023	3.750	681,140		1,550,000
98603921	CLEARWATER	FL		07/14/2023	4.250	97,467		133,000
7002228375	PEMBROKE PINES	FL		07/14/2023	4.500	65,236		94,400
8202211014	MIAMI	FL		07/14/2023	5.625	208,046		255,000
8197345489	DEERFIELD BEACH	FL		07/14/2023	2.990	262,308		460,001
6601687319	WARREN	NJ		07/14/2023	2.750	337,640		1,800,000
6600852088	LUBBOCK	TX		07/14/2023	3.250	545,808		1,249,999
6601690156	BULVERDE	TX		07/14/2023	4.375	510,122		1,000,000
6602686765	DENVER	CO		07/14/2023	2.875	735,880		1,225,000
6602695063	EUGENE	OR		07/14/2023	3.125	696,429		1,200,000
6601735027	DRIFTWOOD	TX		07/14/2023	3.500	793,201		1,350,000
8025466495	SUNRISE	FL		07/14/2023	4.875	196,534		240,000
8200809765	PAHOKEE	FL		07/14/2023	3.125	105,385		232,631
6601682518	SEATTLE	WA		07/14/2023	3.375	86,428		1,999,999
8192064831	NORTH PALM BEACH	FL		07/14/2023	2.875	206,959		389,999
6601681734	SOUTHLAKE	TX		07/14/2023	3.500	108,782		836,000
6601482869	NEWCASTLE	WA		07/14/2023	3.375	133,929		900,000
8196077827	MIAMI	FL		07/14/2023	3.625	269,813		459,999
8191068253	ST PETERSBURG	FL		07/14/2023	3.000	293,542		405,000
8201206633	HOLLYWOOD	FL		07/14/2023	3.990	344,913		449,465
6602679802	VANCOUVER	WA		07/14/2023	3.250	1,176,378		2,200,000
6602682418	DALLAS	TX		07/14/2023	3.000	478,951		786,000
8204268369	JACKSONVILLE	FL		07/14/2023	5.875	230,923		304,999
6601481978	THORNTON	CO		07/14/2023	3.500	75,536		700,000
8198847055	WEST PALM BEACH	FL		07/14/2023	3.375	178,749		250,000

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6601692715	PHOENIX	MD		07/14/2023	3.875	426,651		725,000
8201732041	CAPE CORAL	FL		07/14/2023	5.000	185,173		364,999
6600844341	WESTMINSTER	CO		07/14/2023	3.750	421,723		1,200,000
6601721035	TYLER	TX		07/14/2023	3.000	554,073		1,000,000
8201145528	HOMESTEAD	FL		07/14/2023	3.990	286,356		464,326
8200388251	POMPANO BEACH	FL		07/14/2023	3.750	159,027		248,624
8025152731	NORTH MIAMI BEACH	FL		07/14/2023	4.375	206,266		258,999
6601678268	SEATTLE	WA		07/14/2023	3.625	80,012		970,000
6600548181	TELLURIDE	CO		07/14/2023	4.000	440,592		1,230,000
8016878912	NORTH MIAMI BEACH	FL		07/14/2023	5.250	156,765		200,000
6602680073	AUSTIN	TX		07/14/2023	3.500	559,513		910,000
6602676501	DALLAS	TX		07/14/2023	2.625	711,685		1,400,000
6601816728	SEATTLE	WA		07/14/2023	3.375	682,134		1,349,999
6602683150	BOTHELL	WA		07/14/2023	3.125	830,781		1,350,000
6601734087	ESTES PARK	CO		07/14/2023	2.875	489,263		991,000
6601714410	SEATTLE	WA		07/14/2023	3.375	937,507		1,959,999
8204273111	BONITA SPRINGS	FL		07/14/2023	4.990	127,105		508,000
6600843608	BELTON	TX		07/14/2023	4.125	794,355		1,600,000
8201616110	PLANTATION	FL		07/14/2023	4.625	328,800		420,000
6601731794	FRASER	CO		07/14/2023	3.000	435,178		2,044,000
6601697714	TUALATIN	OR		07/14/2023	3.500	588,849		766,600
3364646662	Wellington	FL		07/14/2023	2.990	57,056		139,383
6602689413	BOULDER	CO		07/14/2023	2.750	525,511		1,450,000
6601684894	BETHESDA	MD		07/14/2023	3.000	330,253		1,299,999
8195722159	DEERFIELD BCH	FL		07/14/2023	2.990	278,480		382,000
3365922816	Hollywood	FL		07/14/2023	3.990	52,316		94,862
6600990458	HAMILTON	NJ		07/14/2023	3.500	438,420		710,000
8023248514	HIALEAH	FL		07/14/2023	4.990	232,039		364,999
8197416291	COCONUT CREEK	FL		07/14/2023	3.500	118,611		189,998
6600847443	AUSTIN	TX		07/14/2023	3.750	1,016,647		2,000,000
6600847104	AUSTIN	TX		07/14/2023	3.875	430,676		875,000
6602686476	RENTON	WA		07/14/2023	2.990	780,946		1,390,000
8201654904	LARGO	FL		07/14/2023	4.875	130,049		256,000
6602683382	LITTLETON	CO		07/14/2023	3.250	536,428		854,999
8194958378	MARGATE	FL		07/14/2023	3.000	245,703		345,000
505384080	WEST PALM BEACH	FL		07/14/2023	3.277	215,377		295,000
6602696996	AUSTIN	TX		07/14/2023	3.000	763,291		1,250,000
505358561	FORT LAUDERDALE	FL		07/14/2023	2.625	178,314		390,031
6601811810	SNOHOMISH	WA		07/14/2023	3.125	896,949		1,600,000
6602704568	SALT LAKE CITY	UT		07/14/2023	3.250	633,117		2,090,000
6602675636	MCKINNEY	TX		07/14/2023	3.250	113,453		738,000
8202336091	FORT MYERS	FL		07/14/2023	5.625	195,807		240,000
6602683465	FRISCO	TX		07/14/2023	3.125	629,056		1,011,000
6602688282	WILLIS	TX		07/14/2023	3.250	504,672		800,000
8200760998	JACKSONVILLE	FL		07/14/2023	3.375	91,057		167,586
6602691963	GRAHAM	WA		07/14/2023	3.875	285,130		495,999
6602693555	CENTENNIAL	CO		07/14/2023	3.000	758,342		1,250,000
6602684687	STRATHMERE	NJ		07/14/2023	2.625	725,963		1,684,999
98708522	BOYNTON BEACH	FL		07/14/2023	4.625	120,966		161,249
8198904529	HOMESTEAD	FL		07/14/2023	3.250	300,353		431,699
6602688340	DENVER	CO		07/14/2023	3.375	772,560		1,300,000
6601481648	BAINBRIDGE ISLAND	WA		07/14/2023	3.750	157,802		700,000
6601748145	BOERNE	TX		07/14/2023	3.500	826,381		1,299,999
8201026932	DELRAY BEACH	FL		07/14/2023	2.990	210,474		463,582
98778681	NORTH FORT	FL		07/14/2023	5.125	61,558		80,000

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6600050238	BRIDGEWATER	NJ		07/14/2023	4.375	387,126		625,000
6602689942	EVERETT	WA		07/14/2023	3.375	710,543		1,200,000
6601743385	SILVER SPRING	MD		07/14/2023	3.250	734,060		1,170,000
2522161818	WEST PALM BEACH	FL		07/14/2023	0.000	16,382		55,850
8202449248	JACKSONVILLE	FL		07/14/2023	5.625	233,166		346,499
8194417198	CAPE CORAL	FL		07/14/2023	2.750	148,797		206,000
8194534500	NAPLES	FL		07/14/2023	2.875	160,544		225,000
6602702547	ISSAQUAH	WA		07/14/2023	2.875	775,509		1,280,000
8201449181	HALLANDALE	FL		07/14/2023	4.625	67,596		109,000
6601692731	CROWNSVILLE	MD		07/14/2023	3.750	442,198		768,000
6602705060	BEND	OR		07/14/2023	3.250	786,769		1,328,000
6601811992	KIRKLAND	WA		07/14/2023	2.875	1,133,874		2,850,000
6601727248	TOOL	TX		07/14/2023	3.500	562,407		895,000
6602674068	AUSTIN	TX		07/14/2023	2.625	539,033		1,950,000
6602677384	HOUSTON	TX		07/14/2023	2.500	614,980		1,275,000
8195962111	ST PETERSBURG	FL		07/14/2023	3.375	157,924		314,998
8204218155	BOCA RATON	FL		07/14/2023	5.875	175,407		429,999
8194910974	MIAMI	FL		07/14/2023	2.875	257,075		544,997
6602680313	HOUSTON	TX		07/14/2023	3.125	1,163,405		3,125,000
8201638607	FORT MYERS	FL		07/14/2023	5.125	180,913		222,000
8202730833	LEHIGH ACRES	FL		07/14/2023	4.990	241,208		302,000
8201459795	GULFPORT	FL		07/14/2023	4.750	188,712		234,998
6602694249	BOULDER	CO		07/14/2023	2.875	597,353		2,100,000
6600435207	PARKER	CO		07/14/2023	3.000	443,873		813,000
8027688516	WELLINGTON	FL		07/14/2023	4.125	201,464		325,000
6602706738	BELLEVUE	WA		07/14/2023	2.750	1,153,442		2,400,000
8194950944	MIAMI	FL		07/14/2023	2.990	276,367		385,000
6602688084	DALLAS	TX		07/14/2023	3.750	700,991		1,340,000
6601681528	AUSTIN	TX		07/14/2023	3.500	162,183		1,100,000
6601751040	THE WOODLANDS	TX		07/14/2023	3.250	490,531		809,999
8201882631	FORT LAUDERDALE	FL		07/14/2023	3.500	381,410		505,990
8194976163	BOCA RATON	FL		07/14/2023	2.875	270,427		379,000
6602695212	PLANO	TX		07/14/2023	3.000	609,481		990,000
6602677970	MERCER ISLAND	WA		07/14/2023	2.750	629,758		1,399,999
6602701051	DENVER	CO		07/14/2023	3.000	781,795		1,250,000
3371732983	SAINT PETERSBURG	FL		07/14/2023	4.125	30,059		50,000
6601485011	SHORT HILLS	NJ		07/14/2023	3.250	341,439		1,569,000
6601681676	HOUSTON	TX		07/14/2023	3.250	127,584		974,999
6601805093	RENTON	WA		07/14/2023	3.625	410,448		800,000
6602695584	SEATTLE	WA		07/14/2023	3.250	959,213		1,921,000
505318766	WELLINGTON	FL		07/14/2023	3.479	158,328		209,000
6602694652	DENVER	CO		07/14/2023	3.500	568,931		920,000
8191976643	OAKLAND PARK	FL		07/14/2023	2.990	168,028		232,000
3386826567	Tamarac	FL		07/14/2023	4.875	106,980		137,200
505390119	FORT MYERS	FL		07/14/2023	2.990	222,346		315,000
8016798677	LAKE WORTH	FL		07/14/2023	5.250	105,246		140,000
8199327446	NAPLES	FL		07/14/2023	2.750	262,170		365,440
8194889936	SAINT PETERSBURG	FL		07/14/2023	2.375	172,641		425,002
6602689082	DENVER	CO		07/14/2023	3.125	643,306		1,470,000
8027565156	HIALEAH	FL		07/14/2023	3.875	151,965		305,009
8204273471	LEHIGH ACRES	FL		07/14/2023	3.990	139,618		310,000
6600847187	PARK CITY	UT		07/14/2023	3.875	617,904		1,049,999
6602683655	HUNTSVILLE	UT		07/14/2023	3.375	674,736		1,200,000
8200720414	ROYAL PLM BCH	FL		07/14/2023	3.500	255,889		359,433
8018192424	ST PETERSBURG	FL		07/14/2023	5.375	89,080		112,000

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8194392631	MIAMI	FL		07/14/2023	2.875	342,419		469,999
6602701838	AUSTIN	TX		07/14/2023	3.000	743,132		1,200,000
8001629055	NORTH MIAMI	FL		07/14/2023	4.750	64,886		154,995
6601716530	SOUTHLAKE	TX		07/14/2023	3.125	904,073		1,699,999
6600851239	PARAMUS	NJ		07/14/2023	3.625	722,297		1,150,000
8201453005	WEST PALM BEACH	FL		07/14/2023	3.750	16,234		88,000
6600845413	DALLAS	TX		07/14/2023	3.500	449,423		845,000
6600545302	BOULDER	CO		07/14/2023	3.750	430,144		1,215,000
6602688563	SPRING	TX		07/14/2023	3.500	767,002		1,340,000
6602705482	DRAPER	UT		07/14/2023	3.500	625,849		940,000
6601699272	ELLICOTT CITY	MD		07/14/2023	3.625	472,620		810,000
3360307580	Tamarac	FL		07/14/2023	3.875	104,297		139,593
6601686048	EDGEWATER	MD		07/14/2023	3.000	89,418		1,175,000
8198869092	HIALEAH	FL		07/14/2023	3.250	257,530		414,999
6602689165	BEND	OR		07/14/2023	2.875	545,568		999,999
6602683127	LUCAS	TX		07/14/2023	3.250	571,361		918,000
6601709444	GIG HARBOR	WA		07/14/2023	2.875	695,495		1,450,000
6600031311	SOUTHLAKE	TX		07/14/2023	4.250	410,570		856,000
6601722876	LONE TREE	CO		07/14/2023	3.125	611,825		985,000
8201018214	MIAMI GARDENS	FL		07/14/2023	3.750	143,932		294,555
8200867459	HIALEAH	FL		07/14/2023	2.990	172,515		395,818
6602702695	SHORELINE	WA		07/14/2023	3.000	809,940		1,295,000
6601679241	BOULDER	CO		07/14/2023	3.250	386,735		2,000,000
8201326969	FORT LAUDERDALE	FL		07/14/2023	4.500	83,782		169,000
8202204340	POMPANO BEACH	FL		07/14/2023	5.625	214,702		344,998
8195542853	HOLLYWOOD	FL		07/14/2023	2.875	186,634		310,000
6602675248	BELLEVUE	WA		07/14/2023	3.250	1,066,566		1,820,000
6600468901	GARDEN RIDGE	TX		07/14/2023	4.125	326,888		775,000
6602696335	AUSTIN	TX		07/14/2023	3.125	686,401		1,100,000
8030774695	HIALEAH	FL		07/14/2023	3.625	117,247		154,000
505325356	WEST PALM BEACH	FL		07/14/2023	2.990	199,246		270,000
6602682293	PORTLAND	OR		07/14/2023	3.125	462,000		741,000
6602694355	MOUNTAIN BRK	AL		07/14/2023	3.375	612,949		1,500,000
6602705649	SOUTH JORDAN	UT		07/14/2023	3.625	663,626		940,000
2522161737	WEST PALM BEACH	FL		07/14/2023	0.000	31,077		93,467
6602681469	REDMOND	WA		07/14/2023	3.000	898,362		1,455,000
6600935156	AUSTIN	TX		07/14/2023	3.500	480,077		800,000
8201126650	JACKSONVILLE	FL		07/14/2023	3.875	232,622		388,805
6602692516	WILDWOOD CREST	NJ		07/14/2023	2.625	291,754		500,000
6600991191	DALLAS	TX		07/14/2023	3.375	447,902		746,000
6602677541	NORMANDY PARK	WA		07/14/2023	2.875	778,354		1,500,000
6602680834	SNOQUALMIE	WA		07/14/2023	3.375	859,143		1,435,000
6601744821	NEW MARKET	MD		07/14/2023	3.000	500,934		807,000
6601748475	WOODINVILLE	WA		07/14/2023	3.125	805,014		1,850,000
504874830	PEMBROKE PINES	FL		07/14/2023	4.990	172,514		275,500
7002809343	HOMESTEAD	FL		07/14/2023	5.490	143,355		254,719
6602690221	SEATTLE	WA		07/14/2023	2.875	955,434		2,799,999
6600793043	SHORELINE	WA		07/14/2023	3.875	816,340		1,310,000
6601482273	HOUSTON	TX		07/14/2023	2.875	162,036		806,000
8201348985	DELRAY BEACH	FL		07/14/2023	3.875	190,012		400,000
6602679752	ALPINE	UT		07/14/2023	3.750	1,572,315		4,500,000
505407799	HIALEAH	FL		07/14/2023	2.990	246,721		338,000
6601811943	AUSTIN	TX		07/14/2023	2.875	582,055		1,100,000
6601823401	ARVADA	CO		07/14/2023	3.500	520,912		860,000
6601483644	SEATTLE	WA		07/14/2023	3.125	339,953		1,510,000

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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
8197504924	DORAL	FL		07/14/2023	3.500	299,262		479,998
6601682419	DALLAS	TX		07/14/2023	4.000	24,493		1,180,000
6602694660	LEHI	UT		07/14/2023	3.000	511,336		894,999
6600850397	DALLAS	TX		07/14/2023	4.250	577,193		906,000
6602685031	FRASER	CO		07/14/2023	2.500	566,768		1,489,999
3359007629	Jacksonville	FL		07/14/2023	3.750	51,467		76,586
6602689850	BEND	OR		07/14/2023	2.875	587,664		1,499,999
108646878	MIAMI	FL		07/14/2023	4.625	233,249		330,000
504706606	TAMARAC	FL		07/14/2023	4.625	41,968		55,000
6602698281	LINCOLN	AL		07/14/2023	3.000	579,804		1,050,000
6602673987	KELLER	TX		07/14/2023	2.625	468,287		812,999
8196646146	HIALEAH	FL		07/14/2023	2.875	160,607		450,003
8201790093	HALLANDALE BEACH	FL		07/14/2023	5.500	189,815		318,000
6602700376	GREENWOOD VILLAGE	CO		07/14/2023	2.990	944,992		3,238,000
8199546051	HOMESTEAD	FL		07/14/2023	3.125	309,620		422,000
6601716118	BOULDER	CO		07/14/2023	2.875	633,164		4,230,000
6602700939	SAMMAMISH	WA		07/14/2023	3.375	1,183,232		2,650,000
6601473132	WENATCHEE	WA		07/14/2023	3.625	217,198		670,000
8023559025	HALLANDALE BEACH	FL		07/14/2023	4.375	88,867		214,993
505304533	HOLLYWOOD	FL		07/14/2023	3.250	133,008		260,008
6600935529	DENVER	CO		07/14/2023	3.125	897,205		1,495,000
8202012877	PEMBROKE PINES	FL		07/14/2023	5.625	148,233		192,000
6601692905	PORT TOWNSEND	WA		07/14/2023	3.500	490,407		1,220,000
7002808605	HIALEAH	FL		07/14/2023	4.250	114,832		329,999
6601750935	COLORADO SPRINGS	CO		07/14/2023	3.250	566,560		1,400,000
6601483743	MERCER ISLAND	WA		07/14/2023	3.000	378,245		1,680,000
8024420431	MIAMI	FL		07/14/2023	4.625	102,470		275,000
6602686112	LEANDER	TX		07/14/2023	2.875	536,579		1,100,000
6602681220	BRUSH PRAIRIE	WA		07/14/2023	3.250	532,302		879,999
3381629170	St Petersburg	FL		07/14/2023	4.750	29,807		40,000
6601746677	FRANKLIN LAKES	NJ		07/14/2023	3.000	823,452		1,445,000
6601726802	AUSTIN	TX		07/14/2023	3.250	505,461		1,600,000
8191700638	MIRAMAR	FL		07/14/2023	2.750	183,520		261,000
108578477	Cape Coral	FL		07/14/2023	4.750	164,351		225,000
8199466588	JACKSONVILLE	FL		07/14/2023	2.250	96,127		246,988
6602670918	SAMMAMISH	WA		07/14/2023	3.375	975,850		2,950,000
3384357266	Saint Petersburg	FL		07/14/2023	4.250	59,486		78,699
6602679125	GREENACRES	WA		07/14/2023	3.500	507,649		805,000
6601678193	EVERETT	WA		07/14/2023	3.250	168,505		900,000
6602687565	PORTLAND	OR		07/14/2023	3.250	553,859		880,000
6602677251	AUSTIN	TX		07/14/2023	2.500	514,183		1,000,000
6600993148	AUSTIN	TX		07/14/2023	3.375	683,475		1,130,000
6602680818	FRISCO	TX		07/14/2023	3.125	894,576		1,860,000
10801749	Fort Myers	FL		07/14/2023	0.000	37,248		150,000
6602688126	DENVER	CO		07/14/2023	3.750	525,159		725,000
505341985	NAPLES	FL		07/14/2023	2.875	176,900		389,041
101935567	BOCA RATON	FL		07/14/2023	4.250	86,686		118,574
6602690247	HOUSTON	TX		07/14/2023	2.875	862,298		1,520,000
6600928607	MILLERSVILLE	MD		07/14/2023	4.000	449,118		1,200,000
6601817791	SEATTLE	WA		07/14/2023	2.875	1,016,727		2,799,999
6601820902	PORTLAND	OR		07/14/2023	3.375	520,859		836,000
6600984501	PORTLAND	OR		07/14/2023	3.125	498,199		814,999
8195441501	SAINT PETERSBURG	FL		07/14/2023	3.375	327,890		438,000
8197117497	ROYAL PALM BEACH	FL		07/14/2023	3.374	235,837		434,999
8197153349	RIVIERA BEACH	FL		07/14/2023	3.625	187,053		405,997

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8197425183	SAINT PETERSBURG	FL		07/14/2023	3.250	152,457		320,000
8195202815	BOCA RATON	FL		07/14/2023	2.625	174,186		315,000
6601480624	MERCER ISLAND	WA		07/14/2023	3.500	666,084		1,812,000
105831614	Lake Worth	FL		07/14/2023	4.750	103,263		258,000
6602687797	POTOMAC	MD		07/14/2023	3.750	690,554		1,429,999
8024095076	DAVIE	FL		07/14/2023	4.500	83,465		327,997
3378340509	WEST PALM BEACH	FL		07/14/2023	4.375	99,700		119,700
6601718338	HOUSTON	TX		07/14/2023	3.125	757,018		1,380,000
3352652014	Clearwater	FL		07/14/2023	3.990	20,278		142,635
505328340	CAPE CORAL	FL		07/14/2023	3.875	140,850		221,250
6601807016	ENGLEWOOD	CO		07/14/2023	3.375	471,206		1,098,000
8195126056	WEST PALM BEACH	FL		07/14/2023	2.750	161,808		300,000
8195783627	HIALEAH	FL		07/14/2023	2.990	325,254		412,000
6601727826	PARKER	CO		07/14/2023	2.875	499,226		1,054,000
6602700335	HOUSTON	TX		07/14/2023	2.990	702,039		1,135,000
3359312082	West Palm Beach	FL		07/14/2023	3.625	75,809		298,339
8201740404	CAPE CORAL	FL		07/14/2023	3.875	214,144		331,945
6602704907	BEND	OR		07/14/2023	3.625	739,140		1,370,000
8201271671	JACKSONVILLE	FL		07/14/2023	4.250	182,799		281,000
6601699801	BAINBRIDGE ISLAND	WA		07/14/2023	3.625	410,954		1,675,000
3369417157	Broward	FL		07/14/2023	4.625	28,505		41,204
6601687418	ANNAPOLIS	MD		07/14/2023	3.250	422,615		2,500,000
8197386746	WEST PALM BEACH	FL		07/14/2023	2.625	225,855		403,000
6601699959	DRIPPING SPRINGS	TX		07/14/2023	3.500	514,649		1,175,000
8201127991	FORT MYERS	FL		07/14/2023	2.850	290,054		472,500
8202365223	FLORIDA CITY	FL		07/14/2023	4.750	290,364		366,989
6601739573	OCEAN CITY	NJ		07/14/2023	3.250	1,490,074		2,610,000
6602698216	MIDLAND	TX		07/14/2023	3.500	554,008		880,000
6602694827	ERIE	CO		07/14/2023	3.250	514,646		850,000
6601681536	HOUSTON	TX		07/14/2023	3.500	223,679		1,185,000
8196971117	HOLLYWOOD	FL		07/14/2023	3.375	361,580		590,000
8195681879	FT LAUDERDALE	FL		07/14/2023	3.000	370,691		644,996
6602687375	AUSTIN	TX		07/14/2023	2.500	461,473		1,949,999
6602674555	TEANECK	NJ		07/14/2023	2.750	875,834		1,975,000
8202161638	ST PETERSBURG	FL		07/14/2023	5.625	255,813		387,000
8191724883	ESTERO	FL		07/14/2023	2.990	321,303		442,500
8199539843	NAPLES	FL		07/14/2023	2.874	220,239		385,000
6602683598	MC GREGOR	TX		07/14/2023	3.500	550,912		827,000
8195317708	LAUDERHILL	FL		07/14/2023	3.000	151,202		345,000
6601018168	LITTLE SILVER	NJ		07/14/2023	3.875	354,879		700,000
8200781187	HOLLYWOOD	FL		07/14/2023	3.000	308,962		559,032
8202291519	BONITA SPRINGS	FL		07/14/2023	3.500	239,153		505,292
8201365322	BOYNTON BEACH	FL		07/14/2023	4.750	244,289		310,000
8197290915	MIAMI	FL		07/14/2023	3.375	184,039		250,000
6601717413	CENTENNIAL	CO		07/14/2023	3.375	464,738		2,145,000
6601726968	PARKER	CO		07/14/2023	3.125	480,734		936,000
8202393288	WEST PALM BCH	FL		07/14/2023	5.625	274,818		420,002
6600742750	GERMANTOWN	MD		07/14/2023	5.000	94,769		199,000
8201219723	DELRAY BEACH	FL		07/14/2023	2.990	127,520		219,621
6601699769	FRISCO	TX		07/14/2023	3.125	580,447		985,000
8027223338	WEST PALM BCH	FL		07/14/2023	4.125	183,010		315,000
8201051372	GREENACRES	FL		07/14/2023	2.500	74,548		218,990
8204008790	WEST PALM BEACH	FL		07/14/2023	6.624	254,804		299,999
6601809616	LAKE TAPPS	WA		07/14/2023	2.875	626,150		1,100,000
8195381674	POMPANO BEACH	FL		07/14/2023	3.375	203,653		278,000

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	2	3						
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6601483537	BAINBRIDGE ISLAND	WA		07/14/2023	3.500	182,668		1,067,000
6602680651	ALAMO HEIGHTS	TX		07/14/2023	2.875	525,753		865,000
8201250826	CAPE CORAL	FL		07/14/2023	4.250	169,075		259,900
6602676212	BEAVERTON	OR		07/14/2023	2.625	739,998		1,749,999
6601711861	ERIE	CO		07/14/2023	3.375	605,189		1,102,430
6602674779	MERCER ISLAND	WA		07/14/2023	2.750	1,012,220		2,450,000
6601809095	NEW BRAUNFELS	TX		07/14/2023	3.375	994,690		1,675,000
8199449863	GREENACRES	FL		07/14/2023	2.990	182,201		250,000
8201246677	JACKSONVILLE	FL		07/14/2023	4.375	143,792		184,999
8202131225	FORT MYERS	FL		07/14/2023	5.500	357,445		558,000
8023710632	BOCA RATON	FL		07/14/2023	4.625	125,656		213,999
6600840240	FORT WORTH	TX		07/14/2023	4.250	424,514		1,150,000
8201221248	FT LAUDERDALE	FL		07/14/2023	4.125	182,780		479,999
6600993932	SKILLMAN	NJ		07/14/2023	3.990	489,087		820,000
6601753673	AUSTIN	TX		07/14/2023	3.375	598,534		1,450,000
8195724666	WEST PALM BEACH	FL		07/14/2023	3.000	248,507		367,000
6601699074	DALLAS	TX		07/14/2023	3.750	427,814		548,000
505416313	WEST PALM BEACH	FL		07/14/2023	3.625	145,645		195,000
6600067992	WACO	TX		07/14/2023	4.250	94,827		175,000
505390952	CORAL SPRINGS	FL		07/14/2023	3.375	278,488		405,026
8195518506	BOCA RATON	FL		07/14/2023	2.990	175,860		337,997
8199107430	ST PETERSBURG	FL		07/14/2023	3.125	222,020		359,999
6602700962	PORTLAND	OR		07/14/2023	3.250	475,889		968,000
6602683267	CASTLE ROCK	CO		07/14/2023	3.000	530,735		2,000,000
6600991050	SEATTLE	WA		07/14/2023	3.625	515,434		835,000
8199387829	SAINT PETERSBURG	FL		07/14/2023	3.375	275,202		441,000
6601710335	DENVER	CO		07/14/2023	3.375	506,367		1,100,000
505343609	HOMESTEAD	FL		07/14/2023	3.250	258,915		351,500
6601473736	AUSTIN	TX		07/14/2023	3.250	278,683		1,209,000
8202638559	NAPLES	FL		07/14/2023	5.000	314,219		414,970
6601713412	OAK HARBOR	WA		07/14/2023	3.125	760,873		1,400,000
6601482851	FORT COLLINS	CO		07/14/2023	3.125	113,639		915,000
6600871559	UNION BEACH	NJ		07/14/2023	3.750	245,549		300,000
6602701978	DURANGO	CO		07/14/2023	3.000	519,499		832,999
505307858	FORT LAUDERDALE	FL		07/14/2023	3.125	348,708		570,000
6601727800	CONIFER	CO		07/14/2023	3.250	604,330		965,000
6602672633	VOLENTE	TX		07/14/2023	2.875	194,625		845,000
6602682186	ARGYLE	TX		07/14/2023	3.000	570,801		1,300,000
8024351918	CAPE CORAL	FL		07/14/2023	4.625	130,585		185,000
6602677475	AUSTIN	TX		07/14/2023	2.750	462,250		1,574,999
6602682533	DALLAS	TX		07/14/2023	3.125	593,781		1,300,000
6600994328	SEATTLE	WA		07/14/2023	3.500	531,681		1,465,000
6600436650	JERSEY CITY	NJ		07/14/2023	3.375	160,082		400,000
8201374169	MIAMI GARDENS	FL		07/14/2023	4.750	241,385		300,000
8201795672	JACKSONVILLE	FL		07/14/2023	4.875	150,974		305,000
6600550773	LAKEWOOD	CO		07/14/2023	5.125	205,978		271,000
8200533465	CAPE CORAL	FL		07/14/2023	3.500	212,880		450,000
6601808428	ENGLEWOOD	CO		07/14/2023	2.875	905,419		2,200,000
6602695303	ERIE	CO		07/14/2023	3.125	545,042		918,000
6602684026	SEATTLE	WA		07/14/2023	2.625	1,087,846		2,400,000
6600792813	CHEVY CHASE	MD		07/14/2023	3.875	771,324		1,375,000
6602689553	MCKINNEY	TX		07/14/2023	3.250	616,280		1,400,000
6600921875	GIG HARBOR	WA		07/14/2023	4.750	1,277,697		1,989,999
6602692151	MONTGOMERY	AL		07/14/2023	3.125	110,757		286,000
6602674985	BEND	OR		07/14/2023	2.375	565,873		1,090,000

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6602685866	HOUSTON	TX		07/14/2023	2.750	451,437		2,000,000
6602684059	NEWCASTLE	WA		07/14/2023	3.375	803,736		1,272,000
8202989174	JACKSONVILLE	FL		07/14/2023	5.250	277,484		343,734
8202192635	JACKSONVILLE	FL		07/14/2023	4.250	216,388		335,000
6601691899	PRINCETON JUNCTION	NJ		07/14/2023	3.625	378,070		780,000
6601681932	BETHESDA	MD		07/14/2023	3.625	239,981		1,749,999
6602711886	NEW BRAUNFELS	TX		07/14/2023	3.750	754,109		1,267,000
6601673640	ALLEN	TX		07/14/2023	4.250	33,959		974,999
6602679836	AUSTIN	TX		07/14/2023	3.250	431,339		879,999
6600848730	DENVER	CO		07/14/2023	3.375	472,130		980,000
6600789652	AUSTIN	TX		07/14/2023	4.750	432,741		739,999
6600037409	THE WOODLANDS	TX		07/14/2023	3.375	415,866		680,000
6602677947	UPPER SADDLE RIVER	NJ		07/14/2023	2.750	705,185		1,500,000
8196890173	PALM SPRINGS	FL		07/14/2023	3.500	249,273		337,001
8201815228	CLEARWATER	FL		07/14/2023	5.375	192,849		239,000
8023219950	POMPANO BEACH	FL		07/14/2023	4.875	164,787		263,000
6602671346	HOUSTON	TX		07/14/2023	2.625	196,331		434,300
8201218044	GREENACRES	FL		07/14/2023	3.875	162,782		259,615
8195546132	HOLLYWOOD	FL		07/14/2023	2.875	152,355		315,001
6601476598	LITTLETON	CO		07/14/2023	2.990	255,521		950,000
505311478	DAVIE	FL		07/14/2023	3.250	206,371		350,000
8199625703	PALM HARBOR	FL		07/14/2023	3.250	317,437		430,000
3392559547	Naples	FL		07/14/2023	4.375	137,555		265,000
6602686906	DENVER	CO		07/14/2023	2.875	565,689		1,324,999
112934518	Sunrise	FL		07/14/2023	5.375	72,260		106,000
105393185	PEMBROKE PINES	FL		07/14/2023	4.625	53,288		77,401
8195167895	WEST PALM BEACH	FL		07/14/2023	3.500	138,391		188,000
8196145133	MIAMI	FL		07/14/2023	3.500	132,705		230,000
6601708776	NEW BRAUNFELS	TX		07/14/2023	3.125	521,316		1,000,000
6602686534	BOULDER	CO		07/14/2023	2.500	522,056		1,499,999
6601483248	DALLAS	TX		07/14/2023	2.875	196,371		1,590,000
8027930319	FORT MYERS	FL		07/14/2023	3.625	154,945		389,967
6601680900	WATCHUNG	NJ		07/14/2023	3.000	325,431		1,100,000
8194974685	MIAMI	FL		07/14/2023	3.499	161,939		219,999
3365122408	Royal Palm Beach	FL		07/14/2023	3.990	76,128		219,721
8195686843	MARGATE	FL		07/14/2023	2.875	180,084		365,998
6602686088	BIRMINGHAM	AL		07/14/2023	3.125	554,991		1,250,000
8200555167	RIVIERA BEACH	FL		07/14/2023	3.990	209,727		268,500
6601702779	EUGENE	OR		07/14/2023	3.500	368,488		875,000
6601678920	RENTON	WA		07/14/2023	2.625	293,004		820,000
505310826	FORT MYERS	FL		07/14/2023	3.125	73,840		120,700
6601722249	CONROE	TX		07/14/2023	3.500	671,876		1,150,000
6601805978	DENVER	CO		07/14/2023	3.375	451,702		1,140,000
6601818930	SEATTLE	WA		07/14/2023	3.125	566,275		1,235,000
6602680271	MOORESTOWN	NJ		07/14/2023	3.250	565,275		910,000
8191614748	ESTERO	FL		07/14/2023	3.000	205,741		649,998
8195021193	NAPLES	FL		07/14/2023	2.750	276,076		439,999
6602683390	PROSPER	TX		07/14/2023	3.000	496,228		800,000
8204181701	LEHIGH ACRES	FL		07/14/2023	5.486	368,315		450,000
6602680545	PLANO	TX		07/14/2023	3.000	774,450		1,250,000
8197266468	JACKSONVILLE BEACH	FL		07/14/2023	3.125	214,663		484,999
505374271	BOYNTON BEACH	FL		07/14/2023	3.500	164,474		262,500
6601683177	ENGLEWOOD	NJ		07/14/2023	2.875	186,407		2,300,000
6600921172	MAPLETON	UT		07/14/2023	4.875	687,497		1,100,000
6601732487	SEATTLE	WA		07/14/2023	3.250	761,369		1,720,000

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6602684976	CARBONDALE	CO		07/14/2023	2.875	773,634		2,000,000
10801869	Fort Myers	FL		07/14/2023	0.000	37,854		130,000
8195256316	JACKSONVILLE	FL		07/14/2023	3.375	161,058		292,000
6600849258	DOUBLE OAK	TX		07/14/2023	3.375	577,479		1,249,999
6601736983	BELLEVUE	WA		07/14/2023	3.000	1,185,647		2,575,000
6602686443	DENVER	CO		07/14/2023	2.500	526,326		850,000
8190287496	DELRAY BEACH	FL		07/14/2023	2.625	246,284		439,999
6600840232	AUSTIN	TX		07/14/2023	3.625	395,014		765,000
6601827535	DALLAS	TX		07/14/2023	2.875	511,043		834,999
6601085084	RED BANK	NJ		07/14/2023	3.990	42,504		285,000
8201294420	MIAMI GARDENS	FL		07/14/2023	4.750	231,431		310,000
6602677236	DALLAS	TX		07/14/2023	2.875	499,530		1,244,000
6602678085	SAMMAMISH	WA		07/14/2023	3.375	685,405		1,500,000
8024297774	MIAMI GARDENS	FL		07/14/2023	4.875	209,290		288,000
6602705011	SEATTLE	WA		07/14/2023	4.000	939,661		1,295,000
6602678762	HOUSTON	TX		07/14/2023	3.250	562,863		950,000
6602682087	BRUSH PRAIRIE	WA		07/14/2023	2.625	467,050		780,000
8201850052	HIALEAH	FL		07/14/2023	4.875	191,906		334,998
6601698936	MOUNTAIN BROOK	AL		07/14/2023	3.750	1,125,946		1,799,999
8199507525	LARGO	FL		07/14/2023	3.375	207,116		285,000
6602683705	HOUSTON	TX		07/14/2023	2.875	433,408		704,999
6601731810	AUSTIN	TX		07/14/2023	3.375	592,056		949,999
6601482950	DALLAS	TX		07/14/2023	3.375	361,268		1,320,000
8202132684	OAKLAND PARK	FL		07/14/2023	5.500	413,816		510,000
6601709170	SUNRIVER	OR		07/14/2023	3.375	721,700		1,150,000
6602698828	BURIEN	WA		07/14/2023	3.250	818,606		1,375,000
6601825240	AUSTIN	TX		07/14/2023	3.625	552,404		999,999
6601821439	LONG BEACH TOWNSHIP	NJ		07/14/2023	2.875	688,268		1,940,000
8201240435	CAPE CORAL	FL		07/14/2023	4.125	162,717		320,000
8201216085	SEMINOLE	FL		07/14/2023	4.375	204,489		500,000
505334150	LAKE WORTH	FL		07/14/2023	2.420	316,948		580,040
6602679935	BOULDER	CO		07/14/2023	3.125	778,998		3,200,000
6601731455	CHATHAM	NJ		07/14/2023	3.375	783,372		1,375,000
6602684554	PORTLAND	OR		07/14/2023	2.750	510,397		1,149,999
8204147737	MIRAMAR	FL		07/14/2023	6.375	307,035		385,000
6600119579	SANDY	OR		07/14/2023	3.990	320,926		580,000
8195259545	LARGO	FL		07/14/2023	2.990	190,567		260,000
8199229400	FORT MYERS	FL		07/14/2023	2.990	230,024		333,775
6601684563	HOLMDEL	NJ		07/14/2023	3.500	251,352		1,350,000
108663253	Hialeah	FL		07/14/2023	4.875	50,058		176,000
6602675461	HOUSTON	TX		07/14/2023	3.750	738,716		1,025,000
6602683135	SEATTLE	WA		07/14/2023	3.125	908,862		1,460,000
6600851528	DALLAS	TX		07/14/2023	3.625	618,663		1,035,000
8201850094	HOLLYWOOD	FL		07/14/2023	5.250	198,119		312,000
3375353900	LEHIGH ACRES	FL		07/14/2023	4.990	41,553		54,000
8202200356	CAPE CORAL	FL		07/14/2023	4.750	299,350		399,900
6601692608	SEATTLE	WA		07/14/2023	4.000	681,662		1,300,000
6601740068	BARNEGAT LIGHT	NJ		07/14/2023	3.250	875,225		1,395,000
8200409727	WEST PALM BEACH	FL		07/14/2023	3.250	340,793		460,000
6602710995	MANSFIELD	TX		07/14/2023	4.125	725,695		974,999
6601680272	EVERGREEN	CO		07/14/2023	3.250	169,061		787,499
6602680305	LA CENTER	WA		07/14/2023	3.125	551,605		1,000,000
8202777329	JACKSONVILLE	FL		07/14/2023	5.375	255,386		315,000
6600441130	BELLEVUE	WA		07/14/2023	3.125	760,213		2,225,000
6602681626	DRIFTWOOD	TX		07/14/2023	2.875	906,917		1,480,000

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2522161788	WEST PALM BEACH	FL		07/14/2023	0.000	16,563		54,917
8194260934	POMPANO BEACH	FL		07/14/2023	3.375	146,031		255,000
8030831996	POMPANO BEACH	FL		07/14/2023	3.875	199,003		270,000
6601740670	LITTLETON	CO		07/14/2023	3.375	718,139		1,795,000
8201305484	LEHIGH ACRES	FL		07/14/2023	4.250	278,516		359,999
8202638311	NAPLES	FL		07/14/2023	5.000	290,714		397,536
6602680420	FRISCO	TX		07/14/2023	2.875	549,933		997,000
8201218187	LEHIGH ACRES	FL		07/14/2023	4.375	209,530		259,649
6601811844	HIGHLANDS RANCH	CO		07/14/2023	2.750	491,795		1,025,000
8200804679	NAPLES	FL		07/14/2023	3.000	282,980		389,330
8202204734	JACKSONVILLE	FL		07/14/2023	5.625	241,865		300,001
6602689595	PORTLAND	OR		07/14/2023	3.000	621,537		1,125,000
6602705219	DRAPER	UT		07/14/2023	3.750	897,919		1,499,999
6601752881	FREELAND	WA		07/14/2023	3.375	945,198		1,950,000
6601707539	AUSTIN	TX		07/14/2023	3.125	602,205		1,010,000
6601682021	POTOMAC	MD		07/14/2023	3.750	195,849		2,150,000
8023230797	JACKSONVILLE	FL		07/14/2023	4.625	93,028		122,689
6601681627	DALLAS	TX		07/14/2023	3.500	171,495		1,300,000
8196720967	CORAL SPRINGS	FL		07/14/2023	3.450	369,449		609,996
6601676486	MONTGOMERY	TX		07/14/2023	5.250	696,226		1,200,000
6601818575	ROCKVILLE	MD		07/14/2023	3.250	636,215		1,075,000
6601708966	DALLAS	TX		07/14/2023	3.375	1,013,744		1,900,000
8199910908	PINELLAS PARK	FL		07/14/2023	3.125	127,895		275,000
8192051193	NAPLES	FL		07/14/2023	2.875	266,765		709,993
8203110318	FORT LAUDERDALE	FL		07/14/2023	5.990	380,229		460,000
6601678474	SEATTLE	WA		07/14/2023	2.875	276,957		845,000
6601695841	ANNAPOLIS	MD		07/14/2023	3.375	478,068		1,450,000
8030036041	ROYAL PALM BEACH	FL		07/14/2023	3.625	111,540		278,000
6601082495	ROCKVILLE	MD		07/14/2023	4.000	412,602		635,000
8204306131	DELRAY BEACH	FL		07/14/2023	6.625	213,238		270,000
6601483313	FRIENDSWOOD	TX		07/14/2023	3.250	190,824		750,000
6602698174	MENDHAM	NJ		07/14/2023	3.000	775,927		1,275,000
6602705516	CLE ELUM	WA		07/14/2023	3.875	502,165		685,000
6601693028	AUSTIN	TX		07/14/2023	3.625	612,105		1,075,000
8201350564	FORT LAUDERDALE	FL		07/14/2023	4.250	255,306		330,000
6601809038	COLLEYVILLE	TX		07/14/2023	3.125	464,507		770,000
8201646274	NAPLES	FL		07/14/2023	4.875	263,663		395,000
6601383760	AUSTIN	TX		07/14/2023	5.750	241,650		695,000
6602694090	FAIRHOPE	AL		07/14/2023	3.000	812,765		1,300,000
6602705953	DENVER	CO		07/14/2023	3.125	670,087		1,040,999
8197388513	CAPE CORAL	FL		07/14/2023	3.375	146,394		300,001
6602680529	AUSTIN	TX		07/14/2023	3.375	647,163		1,285,000
98604895	SAINT PETERSBURG	FL		07/14/2023	4.500	94,840		127,499
8023190095	OAKLAND PARK	FL		07/14/2023	4.990	126,750		200,000
6602684265	SEATTLE	WA		07/14/2023	3.125	1,077,516		1,725,000
6601473470	COPPELL	TX		07/14/2023	3.500	267,296		734,999
10801920	Lehigh Acres	FL		07/14/2023	0.000	39,010		128,999
8201233632	BONITA SPRINGS	FL		07/14/2023	4.000	260,537		461,085
3362928353	Fort Lauderdale	FL		07/14/2023	2.990	57,040		200,019
6601682773	NEWARK	NJ		07/14/2023	2.875	98,401		395,000
6601677831	SEATTLE	WA		07/14/2023	3.250	307,369		959,999
8201618331	LARGO	FL		07/14/2023	4.999	197,206		535,002
6601478156	CHERRY HILLS VILLAGE	CO		07/14/2023	3.375	371,899		964,999
8202482441	FORT MYERS	FL		07/14/2023	4.375	322,566		1,215,325
113012710	LEHIGH ACRES	FL		07/14/2023	5.375	76,363		127,000

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8194909495	BOYNTON BEACH	FL		07/14/2023	2.500	172,754		344,998
8008527661	DELRAY BEACH	FL		07/14/2023	3.375	64,715		93,749
6602704931	DENVER	CO		07/14/2023	3.875	628,268		875,999
6600851205	FRISCO	TX		07/14/2023	3.500	527,452		845,250
6601741843	WOODLAND HILLS	UT		07/14/2023	3.000	434,233		1,035,000
8195312931	FORT LAUDERDALE	FL		07/14/2023	3.499	186,289		300,000
6601807180	SEATTLE	WA		07/14/2023	2.990	538,635		925,000
6601711002	CASTLE ROCK	CO		07/14/2023	3.000	585,199		950,000
6602676691	CARNATION	WA		07/14/2023	2.500	994,630		1,924,999
8202040229	BONITA SPRINGS	FL		07/14/2023	5.250	380,121		561,205
8200657620	LAUDERHILL	FL		07/14/2023	3.375	117,531		220,353
8197499223	JACKSONVILLE	FL		07/14/2023	2.990	268,191		445,275
505376872	HYPOLUXO	FL		07/14/2023	3.375	130,050		293,034
8201217907	FORT LAUDERDALE	FL		07/14/2023	4.250	210,815		305,000
6602711266	STEAMBOAT SPRINGS	CO		07/14/2023	3.750	695,319		1,222,000
6601823518	BELLAIRE	TX		07/14/2023	3.375	1,162,344		2,000,000
6602704592	BELLINGHAM	WA		07/14/2023	3.625	593,725		820,000
6602695253	SEATTLE	WA		07/14/2023	3.000	1,093,531		1,755,000
6601491324	AUSTIN	TX		07/14/2023	2.950	191,587		490,000
8191846650	ESTERO	FL		07/14/2023	2.875	240,062		447,001
6601684985	ISSAQUAH	WA		07/14/2023	3.250	390,606		2,150,000
6601471292	LAKE TAPPS	WA		07/14/2023	3.250	179,209		850,000
6601809251	ISSAQUAH	WA		07/14/2023	3.125	718,601		1,168,000
6602702299	WESTMINSTER	CO		07/14/2023	2.875	621,593		1,000,000
6601685784	BASKING RIDGE	NJ		07/14/2023	3.625	190,973		1,269,999
8201383094	SAINT PETERSBURG	FL		07/14/2023	3.875	221,400		290,000
8201201629	LEHIGH ACRES	FL		07/14/2023	4.250	223,546		305,000
6602677699	ISSAQUAH	WA		07/14/2023	2.750	639,493		1,245,000
6602701044	LITTLETON	CO		07/14/2023	3.375	584,604		919,000
6601741975	HOUSTON	TX		07/14/2023	3.125	910,284		1,464,999
108632209	Cape Coral	FL		07/14/2023	4.500	120,857		200,000
8195041852	BOCA RATON	FL		07/14/2023	2.999	253,372		428,000
6601695957	SPRING LAKE	NJ		07/14/2023	3.375	651,682		1,615,000
6601483842	CONCAN	TX		07/14/2023	3.375	191,595		800,000
505212151	NAPLES	FL		07/14/2023	3.750	150,649		305,022
6602689538	DENVER	CO		07/14/2023	3.000	488,506		896,000
6602674845	SALT LAKE CITY	UT		07/14/2023	3.125	753,237		1,700,000
6601811976	SUMMIT	NJ		07/14/2023	2.875	604,733		1,200,000
8198818630	CLEARWATER	FL		07/14/2023	3.125	178,969		257,950
6601682005	HOUSTON	TX		07/14/2023	3.750	124,790		1,300,000
3387081823	North Miami	FL		07/14/2023	3.125	180,464		206,000
6602681105	TUALATIN	OR		07/14/2023	2.875	584,854		949,999
105834972	Doral	FL		07/14/2023	4.625	102,796		231,000
98540123	FORT LAUDERDALE	FL		07/14/2023	4.375	108,926		157,500
6602694736	LEHI	UT		07/14/2023	3.125	469,357		999,999
108654955	Lantana	FL		07/14/2023	4.250	169,771		299,999
6601823260	LONE TREE	CO		07/14/2023	3.500	651,335		1,300,000
6602682210	ARVADA	CO		07/14/2023	3.250	733,978		1,170,000
6602690502	PORTLAND	OR		07/14/2023	3.125	476,104		810,000
3378702867	PINELLAS PARK	FL		07/14/2023	3.990	65,589		78,210
505383621	DELRAY BEACH	FL		07/14/2023	3.250	191,549		310,000
3365977158	Oakland Park	FL		07/14/2023	3.990	129,413		234,999
6601720151	GAMBRILLS	MD		07/14/2023	2.875	429,260		790,999
6602690957	ELLICOTT CITY	MD		07/14/2023	2.500	620,129		1,100,000
6602686104	SEATTLE	WA		07/14/2023	2.700	841,653		1,450,000

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6601732339	AUSTIN	TX		07/14/2023	3.990	1,076,009		1,984,999
3368396379	Palm Beach	FL		07/14/2023	3.750	40,120		75,311
6602702539	BEND	OR		07/14/2023	3.000	465,168		895,000
6602687581	RAMSEY	NJ		07/14/2023	3.250	893,020		1,420,000
6602681048	PROSPER	TX		07/14/2023	3.500	580,623		915,000
6602680214	AUSTIN	TX		07/14/2023	2.875	865,738		1,635,000
6601476770	SPRING	TX		07/14/2023	2.990	208,168		589,999
8199496717	CAPE CORAL	FL		07/14/2023	3.000	352,075		574,450
6600795261	EASTON	MD		07/14/2023	3.750	882,949		1,422,000
8195439718	MIAMI	FL		07/14/2023	3.000	329,804		449,000
6602711548	SPOKANE	WA		07/14/2023	3.375	813,306		1,270,000
6602678200	SALT LAKE CITY	UT		07/14/2023	3.875	996,209		1,560,000
8195685340	JACKSONVILLE	FL		07/14/2023	2.750	118,128		254,999
6601489666	BISMARCK	ND		07/14/2023	2.625	346,637		455,000
8198946880	NAPLES	FL		07/14/2023	2.990	201,119		309,000
6601816769	DENVER	CO		07/14/2023	2.750	638,074		1,660,000
8202262804	PEMBROKE PINES	FL		07/14/2023	4.875	167,313		574,993
6602694850	SEATTLE	WA		07/14/2023	3.000	951,537		1,560,000
6601692301	SUGAR LAND	TX		07/14/2023	3.500	455,516		900,000
6601711283	HIGHLANDS RANCH	CO		07/14/2023	3.125	881,113		1,429,999
6602695204	SEATTLE	WA		07/14/2023	3.250	654,972		1,735,000
6602689967	AUSTIN	TX		07/14/2023	3.125	486,254		776,999
8201144610	PLANTATION	FL		07/14/2023	2.875	116,732		318,806
6602711472	LONGMONT	CO		07/14/2023	3.875	817,156		1,749,999
8199123491	NAPLES	FL		07/14/2023	3.250	224,175		309,999
6602701150	EDMONDS	WA		07/14/2023	2.875	850,459		1,610,000
6602677798	HIGHLANDS RANCH	CO		07/14/2023	2.875	603,890		1,070,000
6602681592	SEATTLE	WA		07/14/2023	3.000	1,350,112		2,190,000
8201602315	LEHIGH ACRES	FL		07/14/2023	4.500	258,043		330,000
6600485921	BENBROOK	TX		07/14/2023	3.500	143,851		290,000
6602700459	SEATTLE	WA		07/14/2023	3.250	628,368		1,720,000
6601728873	DARNESTOWN	MD		07/14/2023	3.375	834,548		1,329,000
505347434	BOCA RATON	FL		07/14/2023	2.750	181,094		395,013
6600851247	CAMAS	WA		07/14/2023	3.375	484,102		780,000
6602690908	CAMAS	WA		07/14/2023	2.875	684,752		1,290,000
8190501956	WEST PALM BEACH	FL		07/14/2023	2.500	162,546		230,000
505295114	MIAMI	FL		07/14/2023	3.875	233,158		366,250
505423186	JACKSONVILLE	FL		07/14/2023	3.000	125,558		205,499
505311526	NAPLES	FL		07/14/2023	3.250	87,114		335,013
6602686286	BELLAIRE	TX		07/14/2023	2.750	647,342		1,325,000
6600921263	REDMOND	WA		07/14/2023	5.125	606,181		900,000
6601677864	SEATTLE	WA		07/14/2023	3.250	172,340		1,209,999
6601710509	DENVER	CO		07/14/2023	3.125	879,580		1,674,999
6602677129	ENGLEWOOD	CO		07/14/2023	2.750	550,795		1,750,000
6602674134	KIRKLAND	WA		07/14/2023	2.750	515,608		1,330,000
6601009472	LEAWOOD	KS		07/14/2023	3.125	522,951		850,000
6602679661	BAINBRIDGE ISLAND	WA		07/14/2023	3.125	1,166,838		1,950,000
6601477612	MOUNTAIN BRK	AL		07/14/2023	2.990	243,408		950,000
6602672161	DALLAS	TX		07/14/2023	3.250	705,181		2,250,000
6602685080	AUSTIN	TX		07/14/2023	2.500	557,350		1,625,000
6602680180	FRISCO	TX		07/14/2023	3.125	715,633		1,149,999
2522161745	RIVIERA BEACH	FL		07/14/2023	0.000	9,969		51,989
6602681840	HOUSTON	TX		07/14/2023	3.375	465,687		959,999
6602682855	PROSPER	TX		07/14/2023	3.500	481,088		760,000
8201188334	N LAUDERDALE	FL		07/14/2023	4.500	202,737		264,334

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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
10801851	Lehigh Acres	FL		07/14/2023	0.000	44,301		143,000
6602671106	KIRKLAND	WA		07/14/2023	3.375	211,345		1,400,000
6601731778	EDGEWATER	MD		07/14/2023	2.875	477,830		1,385,000
6601749457	DALLAS	TX		07/14/2023	3.250	753,378		1,999,999
3399927028	Clearwater	FL		07/14/2023	4.750	121,029		201,000
8194893855	MIAMI	FL		07/14/2023	3.375	226,604		375,001
6600477530	MONROE	WA		07/14/2023	3.875	401,329		715,000
6601823062	LAKEWAY	TX		07/14/2023	3.375	1,228,658		1,965,000
8200109450	JACKSONVILLE	FL		07/14/2023	4.125	247,446		360,000
6601686303	SEATTLE	WA		07/14/2023	3.250	297,899		2,350,000
8195757397	PALM BCH GDNS	FL		07/14/2023	2.500	92,970		290,001
8195722277	PEMBROKE PINES	FL		07/14/2023	2.990	223,337		379,997
6601699785	SAN ANTONIO	TX		07/14/2023	3.375	405,758		681,000
6601286443	PENNSVILLE	NJ		07/14/2023	5.000	137,742		160,000
8203998189	CLEARWATER	FL		07/14/2023	6.875	269,215		414,999
6601804617	FORT LEE	NJ		07/14/2023	2.875	452,489		870,000
8194701967	HOMESTEAD	FL		07/14/2023	2.875	248,155		349,999
8197021314	JACKSONVILLE	FL		07/14/2023	2.875	159,411		310,000
8201374188	MIAMI GARDENS	FL		07/14/2023	4.375	275,696		375,000
6602694272	AUSTIN	TX		07/14/2023	3.000	808,942		1,350,000
8195056119	WEST PALM BEACH	FL		07/14/2023	2.875	237,887		335,000
8022462879	HOMESTEAD	FL		07/14/2023	5.000	193,826		255,000
6602680966	SALEM	OR		07/14/2023	3.250	623,789		1,110,000
8201129234	LOXAHATCHEE	FL		07/14/2023	2.625	219,791		449,435
6601738781	AUSTIN	TX		07/14/2023	3.875	838,668		1,500,000
8202362019	FORT LAUDERDALE	FL		07/14/2023	4.250	416,708		536,291
6601678391	EDWARDS	CO		07/14/2023	4.125	258,540		2,050,000
6601735191	SEATTLE	WA		07/14/2023	3.125	1,122,266		1,799,999
6600935628	ARVADA	CO		07/14/2023	3.250	787,054		1,275,000
6601483883	CEDAR HILLS	UT		07/14/2023	2.875	244,917		974,999
8198798135	JACKSONVILLE	FL		07/14/2023	3.000	268,683		370,000
6602711779	FRISCO	TX		07/14/2023	4.250	904,057		1,919,000
6602684323	SEATTLE	WA		07/14/2023	3.125	777,741		1,266,000
8195278189	WEST PALM BEACH	FL		07/14/2023	2.625	130,970		186,000
6602691872	AUBURN	AL		07/14/2023	3.375	94,347		158,000
8196344782	CAPE CORAL	FL		07/14/2023	3.000	110,386		219,898
6602678689	HOBOKEN	NJ		07/14/2023	3.125	760,565		1,259,000
6602682590	LEANDER	TX		07/14/2023	3.125	489,823		840,000
6601722066	LAKE OSWEGO	OR		07/14/2023	3.250	547,968		2,233,999
8023344949	NAPLES	FL		07/14/2023	4.875	228,073		278,000
6602693753	BUCKLEY	WA		07/14/2023	2.990	124,984		439,999
6601728097	AZLE	TX		07/14/2023	3.125	705,641		2,350,000
6602681964	KINGSTON	WA		07/14/2023	3.125	635,657		1,175,000
6600849621	DALLAS	TX		07/14/2023	3.500	589,973		969,999
6601479584	ROCKWALL	TX		07/14/2023	3.500	487,142		1,200,000
6601717496	NEW BRAUNFELS	TX		07/14/2023	3.125	467,390		1,275,000
8201736425	ESTERO	FL		07/14/2023	5.250	148,347		492,499
6602683531	AUSTIN	TX		07/14/2023	3.375	790,145		1,699,999
6602694892	BLUFFDALE	UT		07/14/2023	3.250	706,165		1,285,000
6602711068	ROLLINGWOOD	TX		07/14/2023	3.875	978,136		1,725,000
6602688423	REDMOND	OR		07/14/2023	4.000	578,661		900,000
8201229993	MARGATE	FL		07/14/2023	3.749	341,823		449,322
8202039536	CAPE CORAL	FL		07/14/2023	3.875	270,501		355,788
6601486811	SEATTLE	WA		07/14/2023	2.990	336,203		2,166,000
6602700707	LEHI	UT		07/14/2023	2.990	484,475		859,999

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	2	3						
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6602674795	MERCER ISLAND	WA		07/14/2023	2.875	887,022		1,695,000
6602704550	LAFAYETTE	CO		07/14/2023	3.375	665,263		1,650,000
6601806620	SNOWMASS VILLAGE	CO		07/14/2023	3.125	354,817		802,000
6601686477	LITTLETON	CO		07/14/2023	3.375	200,204		1,529,999
6601473280	DALLAS	TX		07/14/2023	3.375	314,918		975,000
6600922113	SEATTLE	WA		07/14/2023	4.125	382,518		2,100,000
8200546038	NORTH LAUDERDALE	FL		07/14/2023	2.750	208,341		344,298
6602672724	LONGVIEW	TX		07/14/2023	4.125	62,592		138,000
6601684456	HIGHLAND VILLAGE	TX		07/14/2023	3.250	276,168		755,000
505131887	HIALEAH	FL		07/14/2023	4.875	155,055		239,999
8201867283	CAPE CORAL	FL		07/14/2023	5.125	292,288		364,999
3356549444	Hallandale Beach	FL		07/14/2023	3.750	65,837		132,065
6600851346	DALLAS	TX		07/14/2023	3.625	725,437		1,200,000
8202468917	HALLANDALE BEACH	FL		07/14/2023	5.125	452,289		564,100
6602710474	EUGENE	OR		07/14/2023	3.250	257,848		410,000
6601684571	RENTON	WA		07/14/2023	3.375	186,790		2,300,000
8200883109	LAUDERHILL	FL		07/14/2023	2.875	139,861		383,807
3359783231	Lehigh Acres	FL		07/14/2023	3.990	60,990		135,410
6602671627	BEND	OR		07/14/2023	3.250	246,948		1,595,000
6601683938	RENTON	WA		07/14/2023	4.375	20,192		2,600,000
8195840509	PALM BEACH GARDENS	FL		07/14/2023	3.250	248,598		404,999
6602692458	BOUND BROOK	NJ		07/14/2023	3.625	269,238		448,000
3376746862	LAUDERDALE LAKES	FL		07/14/2023	4.560	34,571		58,319
8195775133	PALM BEACH GARDENS	FL		07/14/2023	2.750	203,359		339,999
6602698935	PORTLAND	OR		07/14/2023	3.000	862,269		2,170,000
8201662829	WEST PALM BEACH	FL		07/14/2023	4.875	132,879		252,000
8198648456	HOMESTEAD	FL		07/14/2023	2.875	238,219		330,000
6600785726	COLLEYVILLE	TX		07/14/2023	3.875	394,709		777,000
10800830	NORTH FORT MYERS	FL		07/14/2023	0.000	3,318		62,494
2522161796	JUPITER	FL		07/14/2023	0.000	31,664		103,746
6602710508	OLNEY	MD		07/14/2023	4.000	130,813		199,999
6601724617	SUMMIT	NJ		07/14/2023	2.750	924,019		1,679,999
6601711697	MAGNOLIA	TX		07/14/2023	3.250	883,665		1,470,000
6601699827	DALLAS	TX		07/14/2023	3.750	618,423		1,025,000
6602673342	PORTLAND	OR		07/14/2023	2.500	616,288		1,100,000
6602685973	SEATTLE	WA		07/14/2023	2.625	714,314		1,671,000
8203017979	PLANTATION	FL		07/14/2023	4.750	131,521		225,000
6600476086	ALLEN	TX		07/14/2023	3.500	341,386		900,000
6602699834	HOUSTON	TX		07/14/2023	3.250	623,002		1,009,999
8200276923	JACKSONVILLE	FL		07/14/2023	3.625	195,807		260,000
8195685584	MARGATE	FL		07/14/2023	2.625	188,653		317,500
6602671510	DALLAS	TX		07/14/2023	3.625	484,612		1,100,000
6601699413	SAMMAMISH	WA		07/14/2023	3.500	1,006,594		2,000,000
8204228411	NAPLES	FL		07/14/2023	6.375	388,808		615,000
6601481770	HOUSTON	TX		07/14/2023	3.000	283,950		2,375,000
8202139071	JACKSONVILLE	FL		07/14/2023	4.125	245,359		316,500
8204231763	WEST PALM BEACH	FL		07/14/2023	6.500	313,595		377,000
6602680222	DALLAS	TX		07/14/2023	3.000	505,955		822,000
8195412029	HALLANDALE BEACH	FL		07/14/2023	2.999	162,084		300,001
8195139260	GULFPORT	FL		07/14/2023	3.125	239,520		350,000
6602705623	LOVELAND	CO		07/14/2023	3.375	558,821		836,000
8202985242	HIALEAH	FL		07/14/2023	6.500	429,841		510,000
6602680701	ARNOLD	MD		07/14/2023	3.125	546,024		1,019,999
6601808774	WEST LINN	OR		07/14/2023	3.250	480,324		775,000
8201218053	LEHIGH ACRES	FL		07/14/2023	4.250	268,184		339,531

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	2	3						
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505409538	JACKSONVILLE	FL		07/14/2023	3.000	193,347		315,000
6601485102	FREDERICK	MD		07/14/2023	3.375	30,600		425,000
6601285866	CORPUS CHRISTI	TX		07/14/2023	6.500	50,377		112,000
505394265	WEST PALM BEACH	FL		07/14/2023	2.990	179,577		246,500
6602679778	RICHLAND	WA		07/14/2023	3.250	538,861		864,999
6601805234	DENVER	CO		07/14/2023	2.990	374,269		2,450,000
6602704956	DRIFTWOOD	TX		07/14/2023	3.375	711,034		1,190,000
6600933037	SHERWOOD	OR		07/14/2023	3.625	629,867		1,020,000
6600840687	NEW BRAUNFELS	TX		07/14/2023	4.125	250,906		980,000
3372002115	N Fort Myers	FL		07/14/2023	4.250	69,149		101,490
6601709089	LAKE OSWEGO	OR		07/14/2023	3.000	585,199		1,000,000
6602686070	BAINBRIDGE IS	WA		07/14/2023	2.625	461,553		1,100,000
8200560080	SEMINOLE	FL		07/14/2023	3.250	193,353		415,400
6602696830	SEATTLE	WA		07/14/2023	3.000	825,600		1,699,999
6601711937	SEATTLE	WA		07/14/2023	3.375	783,749		1,400,000
6602701804	KELLER	TX		07/14/2023	3.000	611,781		1,020,000
6602690270	BETHESDA	MD		07/14/2023	3.000	751,217		1,525,000
6602693654	CASTLE ROCK	CO		07/14/2023	2.500	691,771		1,435,000
8200989482	SUNRISE	FL		07/14/2023	3.990	216,483		334,516
6602705029	PARK CITY	UT		07/14/2023	3.375	916,477		2,200,000
8197141999	PEMBROKE PINES	FL		07/14/2023	3.250	167,291		259,000
6601680116	MOUNT LAUREL	NJ		07/14/2023	3.750	69,599		221,000
6600792698	CYPRESS	TX		07/14/2023	3.250	500,101		898,999
6601684555	MONTCLAIR	NJ		07/14/2023	3.125	105,711		860,000
6602694611	BELLINGHAM	WA		07/14/2023	3.250	591,743		1,150,000
8012076776	NAPLES	FL		07/14/2023	4.625	94,283		128,250
6600059437	SPRING	TX		07/14/2023	3.250	446,859		735,000
8202744702	JACKSONVILLE	FL		07/14/2023	5.375	218,644		269,999
8195124106	LEHIGH ACRES	FL		07/14/2023	2.875	188,005		280,998
8196970648	FORT LAUDERDALE	FL		07/14/2023	3.625	154,687		258,000
3391183266	Miramar	FL		07/14/2023	4.250	158,236		285,009
6601685180	TOWSON	MD		07/14/2023	3.000	138,373		1,039,999
8202428875	JACKSONVILLE	FL		07/14/2023	4.875	247,121		422,000
8200598116	FORT MYERS	FL		07/14/2023	3.250	393,823		691,828
6601719930	PORTLAND	OR		07/14/2023	3.500	790,126		1,260,000
6602675347	MAPLETON	UT		07/14/2023	4.250	538,102		1,130,000
6601484055	KENMORE	WA		07/14/2023	2.625	270,932		1,129,999
6602688480	CHELAN	WA		07/14/2023	3.125	894,213		1,630,000
6601481994	EVERGREEN	CO		07/14/2023	3.250	204,496		930,000
6602713726	DALLAS	TX		07/14/2023	3.875	721,689		1,700,000
6602682665	SALT LAKE CITY	UT		07/14/2023	3.250	585,894		935,000
6601823096	HOUSTON	TX		07/14/2023	3.375	624,120		1,150,000
108562687	St Petersburg	FL		07/14/2023	4.750	120,349		200,000
6601816900	AUSTIN	TX		07/14/2023	3.375	1,062,961		1,750,000
8195324214	POMPANO BEACH	FL		07/14/2023	3.250	256,023		350,000
6601811620	FLOWER MOUND	TX		07/14/2023	3.250	748,004		1,300,000
6601733220	LEANDER	TX		07/14/2023	3.500	687,284		1,085,000
6601754069	NORTH BEND	WA		07/14/2023	2.990	586,882		1,225,000
6602674753	MERCER ISLAND	WA		07/14/2023	2.500	861,284		2,399,999
6602711282	GEORGETOWN	TX		07/14/2023	4.000	567,659		865,000
6601808873	SEATTLE	WA		07/14/2023	2.875	645,505		1,061,000
6601736579	COLORADO SPRINGS	CO		07/14/2023	2.990	476,042		830,000
8201745268	WEST PALM BEACH	FL		07/14/2023	3.500	385,930		572,000
6602693696	BRIGANTINE	NJ		07/14/2023	2.875	747,378		1,500,000
6602681741	EDMONDS	WA		07/14/2023	3.125	877,747		1,410,000

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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
6601286047	LINCOLN	AL		07/14/2023	4.375	94,530		114,999
6601709188	DENVER	CO		07/14/2023	3.375	516,173		849,000
6601750281	BELLEVUE	WA		07/14/2023	3.625	1,088,565		1,700,000
3361466038	Hollywood	FL		07/14/2023	4.125	45,529		74,793
6601827451	SPOKANE	WA		07/14/2023	3.250	434,503		855,000
8195007873	SEMINOLE	FL		07/14/2023	2.875	201,337		284,000
3380088404	POMPANO BEACH	FL		07/14/2023	4.375	71,151		93,899
6602710979	GULF SHORES	AL		07/14/2023	3.625	836,857		1,500,000
8195696928	FORT LAUDERDALE	FL		07/14/2023	3.000	205,084		285,000
6602672856	EVERGREEN	CO		07/14/2023	2.875	689,127		1,625,000
6601699751	MANSFIELD	TX		07/14/2023	3.750	450,344		729,999
6600056482	MIDLAND	TX		07/14/2023	3.500	447,413		723,000
505362404	NAPLES	FL		07/14/2023	3.125	199,922		289,905
8195467390	ATLANTIC BCH	FL		07/14/2023	2.750	198,922		276,000
8197402930	FORT LAUDERDALE	FL		07/14/2023	3.125	157,726		614,992
6601753897	SUGAR LAND	TX		07/14/2023	3.500	674,486		1,312,000
8018223432	HIALEAH	FL		07/14/2023	5.250	259,158		340,000
6600794363	SHORELINE	WA		07/14/2023	3.250	496,842		1,215,000
8198676298	HOMESTEAD	FL		07/14/2023	3.625	286,429		375,000
8201424835	MIAMI	FL		07/14/2023	4.750	348,337		539,998
6601714766	LONG BEACH TOWNSHIP	NJ		07/14/2023	2.750	987,026		2,500,000
6601827584	POTOMAC	MD		07/14/2023	2.750	713,221		1,970,000
98785876	NAPLES	FL		07/14/2023	4.625	67,468		90,000
6601750539	CEDAR GROVE	NJ		07/14/2023	2.875	458,668		769,000
3388195861	Tamarac	FL		07/14/2023	4.250	37,741		157,000
8201204799	NAPLES	FL		07/14/2023	4.375	240,748		394,467
6602689454	LIVINGSTON	NJ		07/14/2023	3.000	1,129,359		2,454,999
3363321925	Bonita Springs	FL		07/14/2023	3.500	53,215		122,773
8202360840	CAPE CORAL	FL		07/14/2023	5.375	231,636		340,080
6602672567	EULESS	TX		07/14/2023	4.000	38,402		142,000
6601679175	REDMOND	WA		07/14/2023	3.125	300,157		969,000
6602683788	SEATTLE	WA		07/14/2023	3.125	708,584		1,210,000
6601821835	BELLAIRE	TX		07/14/2023	3.125	895,970		1,750,000
6601699736	DALLAS	TX		07/14/2023	3.500	535,076		864,999
6601809145	PROSPER	TX		07/14/2023	3.000	689,355		1,400,000
6601680918	AUSTIN	TX		07/14/2023	3.125	245,658		749,999
6601678276	SILVER SPRING	MD		07/14/2023	3.125	34,605		336,000
6600434994	RIDGEWOOD	NJ		07/14/2023	3.500	513,564		1,050,000
6602686518	CLARKSVILLE	MD		07/14/2023	2.625	910,435		1,500,000
6600732991	NORTH HALEDON	NJ		07/14/2023	3.875	225,169		510,000
6602683879	SEATTLE	WA		07/14/2023	3.375	790,145		1,260,000
6601682047	JONESTOWN	TX		07/14/2023	3.750	96,878		1,275,000
8202175380	ST PETERSBURG	FL		07/14/2023	5.375	289,021		359,999
8199191167	MIAMI	FL		07/14/2023	3.375	330,346		445,000
8023232143	LAUDERHILL	FL		07/14/2023	4.625	115,413		152,005
8196984660	JACKSONVILLE	FL		07/14/2023	3.625	156,683		262,998
6602680438	LOVELAND	CO		07/14/2023	3.375	489,811		850,000
8019532972	MIAMI	FL		07/14/2023	4.990	70,356		161,008
6602687722	ISSAQUAH	WA		07/14/2023	3.750	802,565		1,500,000
8201246941	HIALEAH	FL		07/14/2023	4.375	334,219		430,000
505374463	MARGATE	FL		07/14/2023	2.858	186,502		374,999
6602691930	HIGHLANDS RANCH	CO		07/14/2023	2.990	230,060		799,000
6601697276	CROWNSVILLE	MD		07/14/2023	3.750	478,574		1,105,000
6601679829	SEATTLE	WA		07/14/2023	3.125	157,108		775,000
6602711118	LAKEWAY	TX		07/14/2023	4.125	818,733		1,460,000

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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
6602688878	BELLEVUE	WA		07/14/2023	3.000	764,089		1,500,000
8202561022	HIALEAH	FL		07/14/2023	5.375	394,846		496,000
8201453299	MIAMI	FL		07/14/2023	4.875	148,971		675,004
6601697235	SAN ANTONIO	TX		07/14/2023	3.625	456,011		798,000
8202281320	LEHIGH ACRES	FL		07/14/2023	5.374	207,258		445,001
6601822031	SALT LAKE CITY	UT		07/14/2023	2.875	432,379		859,999
6602684257	SEATTLE	WA		07/14/2023	3.125	793,128		1,269,999
6600845827	DALLAS	TX		07/14/2023	3.500	557,261		1,950,000
6600693904	DALLAS	TX		07/14/2023	4.000	242,698		2,750,000
6602710805	SOUTH JORDAN	UT		07/14/2023	4.000	890,574		1,550,000
6600435660	FEDERAL WAY	WA		07/14/2023	3.625	158,991		420,000
10801887	Lehigh Acres	FL		07/14/2023	0.000	43,680		142,999
6601816934	DENVER	CO		07/14/2023	3.250	457,638		859,000
6602689868	NORTH BEND	WA		07/14/2023	2.875	1,149,243		2,150,000
6602699057	CASTLE PINES	CO		07/14/2023	3.000	566,167		920,000
6602685221	DENVER	CO		07/14/2023	2.750	587,663		965,000
504930494	HOLLYWOOD	FL		07/14/2023	5.625	210,144		269,000
6602683358	DRAPER	UT		07/14/2023	3.375	548,583		890,000
6601680140	BUDD LAKE	NJ		07/14/2023	4.500	26,016		187,999
6601683730	LUTHERVILLE TIMONIUM	MD		07/14/2023	2.875	527,123		1,625,000
6601741884	EDWARDS	CO		07/14/2023	3.125	732,428		1,178,000
6602698612	FRUIT HEIGHTS	UT		07/14/2023	3.125	553,728		890,000
6602685940	MOUNTLAKE TERRACE	WA		07/14/2023	2.625	694,690		1,150,000
6600795709	SUGAR LAND	TX		07/14/2023	2.875	681,200		1,200,000
6602700368	PARKER	CO		07/14/2023	3.125	590,832		949,999
6602672187	LAKE OSWEGO	OR		07/14/2023	3.250	451,814		1,035,000
6601825554	DURANGO	CO		07/14/2023	3.125	510,301		999,999
6602677491	SAMMAMISH	WA		07/14/2023	2.875	477,724		2,550,000
8201348566	JACKSONVILLE	FL		07/14/2023	3.375	139,711		268,000
3374115409	OAKLAND PARK	FL		07/14/2023	3.990	73,434		113,332
6602699248	FORT WORTH	TX		07/14/2023	3.375	572,954		909,999
6600933706	VANCOUVER	WA		07/14/2023	3.625	551,753		1,037,000
6601471243	LAYTON	UT		07/14/2023	3.375	288,150		1,275,000
6601725309	BOULDER	CO		07/14/2023	2.875	576,030		2,400,000
8197574468	BOCA RATON	FL		07/14/2023	3.375	216,638		349,000
6600927856	GREENWOOD VILLAGE	CO		07/14/2023	3.750	432,890		2,100,000
6600554098	ASPEN	CO		07/14/2023	3.375	398,971		2,300,000
8196647943	DELRAY BEACH	FL		07/14/2023	3.250	223,920		369,999
6601475160	MAGNOLIA	TX		07/14/2023	3.250	150,356		910,000
8195184873	MIAMI	FL		07/14/2023	2.875	410,711		965,008
8024211854	DELRAY BEACH	FL		07/14/2023	4.500	51,472		88,000
6602679455	AUSTIN	TX		07/14/2023	3.125	494,117		795,000
6601699900	SEATTLE	WA		07/14/2023	3.750	1,281,743		1,641,000
6601683367	SUMMIT	NJ		07/14/2023	3.625	186,272		2,500,000
6602691583	ELLICOTT CITY	MD		07/14/2023	2.875	461,743		860,000
8197554068	WEST PALM BEACH	FL		07/14/2023	3.250	175,695		235,000
6602678044	BEAVERCREEK	OR		07/14/2023	2.750	439,326		885,000
6601693887	ST GEORGE	UT		07/14/2023	3.500	469,760		1,300,000
6601485060	MOUNT AIRY	MD		07/14/2023	3.750	227,889		690,000
6600935362	LINDON	UT		07/14/2023	3.375	687,733		1,189,999
8200919857	WEST PARK	FL		07/14/2023	3.990	183,365		416,002
6600490418	CRESTED BUTTE	CO		07/14/2023	3.750	437,869		750,000
6601717272	DENVER	CO		07/14/2023	3.250	482,885		1,359,999
6602680123	DENVER	CO		07/14/2023	3.375	521,496		1,254,000
505328411	RIVIERA BEACH	FL		07/14/2023	4.111	170,774		224,415

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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
8193938740	BOYNTON BEACH	FL		07/14/2023	2.375	196,623		360,000
6602680503	PENNINGTON	NJ		07/14/2023	3.125	996,808		1,650,000
3372244369	Boynton Beach	FL		07/14/2023	4.250	24,000		52,691
6601712240	KENT	WA		07/14/2023	3.125	936,152		1,510,000
8199099384	HIALEAH	FL		07/14/2023	2.990	293,887		403,999
6600794009	SEATTLE	WA		07/14/2023	3.500	978,188		2,285,000
6602688407	BEND	OR		07/14/2023	3.875	802,482		1,165,000
6602701036	NEWBERG	OR		07/14/2023	3.125	466,898		780,000
6601750562	AUSTIN	TX		07/14/2023	3.500	484,354		1,375,000
6602675446	ODESSA	TX		07/14/2023	3.500	551,078		869,999
8197637433	NAPLES	FL		07/14/2023	3.500	209,132		335,000
6600578972	SUMMIT	NJ		07/14/2023	3.500	678,882		2,150,000
6602695444	BOULDER	CO		07/14/2023	3.500	579,480		1,300,000
6602698141	JERSEY CITY	NJ		07/14/2023	3.125	700,906		1,200,000
8200678444	POMPANO BEACH	FL		07/14/2023	4.375	283,079		369,501
6602683671	SPOKANE VALLEY	WA		07/14/2023	3.250	555,250		885,000
105870042	Palm Harbor	FL		07/14/2023	4.250	128,520		290,000
3369410290	Fort Myers	FL		07/14/2023	4.250	56,750		84,130
6602688381	LAKE OSWEGO	OR		07/14/2023	3.750	619,728		985,000
6602690098	SALEM	OR		07/14/2023	3.000	759,678		1,250,000
6602676600	BRECKENRIDGE	CO		07/14/2023	2.750	1,264,611		3,160,000
6602682038	PARKER	CO		07/14/2023	3.125	908,413		1,457,000
3367865007	Palm Beach	FL		07/14/2023	4.750	45,412		60,763
8202176321	OAKLAND PARK	FL		07/14/2023	5.125	355,966		444,000
8202449565	DELRAY BEACH	FL		07/14/2023	5.625	291,565		350,000
8197614935	DORAL	FL		07/14/2023	3.125	420,318		835,034
6602679331	HOOVER	AL		07/14/2023	3.375	469,886		710,000
6602699008	AUSTIN	TX		07/14/2023	3.125	479,326		918,000
6602687904	EDGEWOOD	WA		07/14/2023	3.375	683,410		1,000,000
6601487660	RANDOLPH	NJ		07/14/2023	3.250	289,333		849,999
6600843996	DALLAS	TX		07/14/2023	4.625	444,582		553,000
6600056458	ROANOKE	TX		07/14/2023	3.500	406,110		756,000
8195553938	FORT LAUDERDALE	FL		07/14/2023	2.750	173,294		450,000
6600990151	FRISCO	CO		07/14/2023	3.625	683,348		1,100,000
6602678796	SEATTLE	WA		07/14/2023	2.875	1,069,326		2,410,000
8199348233	HIALEAH	FL		07/14/2023	3.250	265,286		360,000
8199685484	JACKSONVILLE	FL		07/14/2023	3.500	135,448		245,000
8202552906	PEMBROKE PINES	FL		07/14/2023	4.875	343,436		444,999
8194863797	JACKSONVILLE	FL		07/14/2023	2.750	133,918		299,166
8001782793	DAVIE	FL		07/14/2023	4.625	55,604		119,994
505309695	MIAMI	FL		07/14/2023	3.875	79,534		125,000
6602699735	CAMAS	WA		07/14/2023	2.990	617,837		999,999
8027067649	MIAMI	FL		07/14/2023	4.124	222,350		300,000
8201155415	LAUDERHILL	FL		07/14/2023	3.124	172,688		369,378
6602683408	BLACK DIAMOND	WA		07/14/2023	3.000	926,243		1,494,999
8198424487	MIAMI	FL		07/14/2023	2.875	302,949		420,000
6602676857	LAUREL	MD		07/14/2023	2.750	527,352		940,000
8201716775	PEMBROKE PINES	FL		07/14/2023	4.875	131,595		539,999
108548918	Fort Myers	FL		07/14/2023	4.375	67,473		165,000
6602684521	BEAVERTON	OR		07/14/2023	3.125	431,730		825,000
6601682120	HOUSTON	TX		07/14/2023	3.750	167,468		1,025,000
3361522872	Hallandale Beach	FL		07/14/2023	4.500	37,386		73,812
6602688712	COLLEYVILLE	TX		07/14/2023	3.375	647,681		1,100,000
8201264233	LEHIGH ACRES	FL		07/14/2023	3.875	186,032		350,000
6601687806	COTTONWOOD HEIGHTS	UT		07/14/2023	3.875	311,157		840,000

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6602681006	KIRKLAND	WA		07/14/2023	3.250	624,656		1,380,000
3365484639	Lauderhill	FL		07/14/2023	3.875	93,514		199,409
8200945900	SUNRISE	FL		07/14/2023	2.750	147,682		348,424
6601810341	WASHOUGAL	WA		07/14/2023	3.500	363,754		1,650,000
6601811935	SALT LAKE CTY	UT		07/14/2023	2.875	604,733		999,999
6601482315	PORT ARANSAS	TX		07/14/2023	3.250	178,932		1,000,000
8199108191	MIAMI GARDENS	FL		07/14/2023	3.125	292,943		399,999
8201661755	CAPE CORAL	FL		07/14/2023	4.875	266,437		340,000
6600851064	HOUSTON	TX		07/14/2023	3.375	502,721		885,000
6601482513	BETHESDA	MD		07/14/2023	3.000	231,100		1,160,000
6600786005	CLARKSVILLE	MD		07/14/2023	2.875	722,313		1,249,999
6601485797	CONIFER	CO		07/14/2023	3.250	129,687		950,000
6601750885	AUSTIN	TX		07/14/2023	3.250	1,091,897		4,249,999
8202585074	NAPLES	FL		07/14/2023	5.125	369,265		460,000
6602685718	DENVER	CO		07/14/2023	3.375	569,459		925,000
8201846022	JACKSONVILLE	FL		07/14/2023	4.875	202,754		369,998
8023838536	OPA LOCKA	FL		07/14/2023	5.500	88,505		145,000
8191859062	HIALEAH	FL		07/14/2023	3.625	198,149		394,998
6600930900	RENTON	WA		07/14/2023	3.625	1,205,861		3,400,000
6602694223	STILWELL	KS		07/14/2023	3.000	692,602		1,089,999
8201346943	MIAMI	FL		07/14/2023	2.750	257,793		594,996
6601736066	MERCER ISLAND	WA		07/14/2023	2.875	599,707		1,700,000
8201388066	NAPLES	FL		07/14/2023	4.990	311,270		464,999
6601817734	LAMBERTVILLE	NJ		07/14/2023	2.990	436,114		1,099,999
6602686237	ROCKVILLE	MD		07/14/2023	2.625	369,339		1,233,000
8194950423	HIALEAH	FL		07/14/2023	2.750	159,490		225,000
6601709063	FRISCO	TX		07/14/2023	2.750	767,157		2,867,000
6602686674	AUSTIN	TX		07/14/2023	2.875	701,928		1,900,000
6601680959	BETHESDA	MD		07/14/2023	3.375	256,035		955,000
6602689991	SEA ISLE CITY	NJ		07/14/2023	2.500	934,036		1,569,999
6602679794	HOUSTON	TX		07/14/2023	3.500	558,414		880,000
6602691567	SEATTLE	WA		07/14/2023	2.750	635,170		1,450,000
8195358003	BOYNTON BEACH	FL		07/14/2023	2.625	163,068		329,998
8201189859	BOYNTON BEACH	FL		07/14/2023	4.125	184,811		324,542
6602678531	VASHON	WA		07/14/2023	2.875	464,667		1,050,000
6602712025	SOUTHLAKE	TX		07/14/2023	4.875	1,270,483		1,949,999
6601687061	MENDHAM	NJ		07/14/2023	3.000	202,536		1,149,999
6601730358	BETHESDA	MD		07/14/2023	2.990	767,802		1,300,000
6601685966	ROCKVILLE	MD		07/14/2023	2.875	223,101		1,025,000
6601383950	PASADENA	MD		07/14/2023	6.750	89,739		285,000
8202295636	FLORIDA CITY	FL		07/14/2023	4.500	221,324		363,989
6601699777	FRISCO	TX		07/14/2023	3.375	409,601		1,250,000
6602690825	CASTLE ROCK	CO		07/14/2023	3.375	748,021		1,549,999
8194208708	DAVIE	FL		07/14/2023	2.750	131,908		250,000
6601808964	AUBURN	WA		07/14/2023	3.125	584,512		960,000
6601706606	SEATTLE	WA		07/14/2023	2.625	903,373		1,700,000
6601706689	MANTOLOKING	NJ		07/14/2023	2.990	1,287,540		3,500,000
6602700293	MANVEL	TX		07/14/2023	2.990	498,274		842,499
6601736629	PORTLAND	OR		07/14/2023	3.500	713,881		1,200,000
8197315645	CAPE CORAL	FL		07/14/2023	2.750	112,792		247,565
6602681667	BETHESDA	MD		07/14/2023	3.500	510,478		1,210,000
8202220401	NAPLES	FL		07/14/2023	5.625	306,594		465,001
6601692913	WESTFIELD	NJ		07/14/2023	3.625	533,603		1,840,000
6601705947	SPRING	TX		07/14/2023	2.990	444,552		1,300,000
8203053627	NAPLES	FL		07/14/2023	5.125	126,912		629,987

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	2	3					Additional	
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8197451270	LAKE WORTH	FL		07/14/2023	2.990	129,441		269,999
6601718940	DALLAS	TX		07/14/2023	3.125	750,602		1,345,000
6602685593	RENTON	WA		07/14/2023	2.875	890,933		1,449,999
8023230992	JACKSONVILLE	FL		07/14/2023	4.500	91,342		123,000
6602684497	MAPLETON	UT		07/14/2023	3.375	575,772		1,230,000
8195877780	JACKSONVILLE	FL		07/14/2023	3.000	128,576		236,189
8200989177	MIAMI	FL		07/14/2023	3.500	259,406		349,448
6602679596	AUSTIN	TX		07/14/2023	3.125	770,282		1,750,000
3366506957	North Miami Beach	FL		07/14/2023	3.990	73,968		131,814
6602677673	CLE ELUM	WA		07/14/2023	2.750	895,137		1,685,000
6601821843	LOVELAND	CO		07/14/2023	3.125	512,613		999,999
505342275	LAKE WORTH	FL		07/14/2023	2.875	231,135		425,013
6602704386	ROCKWALL	TX		07/14/2023	3.000	777,180		1,699,999
6601809061	BOTHELL	WA		07/14/2023	2.990	758,989		1,240,000
6601684050	BETHESDA	MD		07/14/2023	3.750	164,212		1,744,000
8201236790	WESTON	FL		07/14/2023	4.375	157,676		300,001
8023957713	DELRAY BEACH	FL		07/14/2023	4.625	185,960		250,000
8194845579	MIAMI	FL		07/14/2023	2.750	120,688		250,000
8201250982	JACKSONVILLE	FL		07/14/2023	4.125	161,384		252,000
8023934514	MIAMI	FL		07/14/2023	4.875	189,107		275,000
6602677889	BOULDER	CO		07/14/2023	3.000	583,747		950,000
6600543232	DENVER	CO		07/14/2023	3.750	855,536		1,515,000
8023103904	POMPANO BEACH	FL		07/14/2023	4.990	206,296		258,999
8195478707	HOMESTEAD	FL		07/14/2023	2.875	207,258		289,900
8197554806	FORT LAUDERDALE	FL		07/14/2023	3.500	216,545		370,000
8192201675	BOYNTON BEACH	FL		07/14/2023	2.500	73,321		144,998
505315991	MIAMI GARDENS	FL		07/14/2023	3.990	80,178		169,900
6601827279	SOUTH JORDAN	UT		07/14/2023	3.500	564,491		900,000
6601679035	NIWOT	CO		07/14/2023	3.250	143,190		929,999
6601742148	PORTLAND	OR		07/14/2023	3.250	486,236		775,000
6601483297	SOUTHLAKE	TX		07/14/2023	3.250	260,785		1,848,200
8190650470	LAUDERHILL	FL		07/14/2023	2.500	169,613		240,000
6601483131	HOLLADAY	UT		07/14/2023	3.375	219,832		1,220,000
6602684331	SEATTLE	WA		07/14/2023	3.000	680,333		1,100,000
6601736991	SUGAR LAND	TX		07/14/2023	2.750	645,174		1,250,000
505312778	JACKSONVILLE	FL		07/14/2023	3.541	150,114		215,000
6602698497	CEDAR HILLS	UT		07/14/2023	3.375	730,820		1,150,000
8022777120	POMPANO BEACH	FL		07/14/2023	4.990	173,155		219,999
8023178656	CAPE CORAL	FL		07/14/2023	4.750	167,761		220,000
8201465909	WEST PALM BCH	FL		07/14/2023	3.500	191,065		339,999
6601693143	DALLAS	TX		07/14/2023	3.375	718,367		1,245,000
6601735100	DENVER	CO		07/14/2023	2.875	564,077		1,205,000
6602701879	MCKINNEY	TX		07/14/2023	2.875	645,224		1,040,000
6601571992	HOUSTON	TX		07/14/2023	4.500	874,384		1,550,000
6601475129	EL PASO	TX		07/14/2023	3.375	150,917		945,000
6601679951	JERSEY CITY	NJ		07/14/2023	3.000	200,233		645,000
6601746743	HOUSTON	TX		07/14/2023	2.875	568,657		1,000,000
8201160890	LAUDERHILL	FL		07/14/2023	4.375	255,828		329,455
3393891615	Lehigh Acres	FL		07/14/2023	4.250	21,610		165,016
6602700731	RENTON	WA		07/14/2023	2.990	640,239		1,210,000
6601735449	CONIFER	CO		07/14/2023	3.250	486,173		778,000
6601730291	ARNOLD	MD		07/14/2023	2.875	552,993		900,000
8195412007	HIALEAH	FL		07/14/2023	2.750	150,142		400,000
108597782	Riviera Beach	FL		07/14/2023	5.125	110,621		195,000
6601738989	POTOMAC	MD		07/14/2023	3.250	1,352,834		2,400,000

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8021760878	NAPLES	FL		07/14/2023	5.250	186,051		253,894
6601684803	BASKING RIDGE	NJ		07/14/2023	2.875	174,395		1,130,000
6601474981	HOUSTON	TX		07/14/2023	3.125	301,584		1,350,000
6601687350	PRINCETON	NJ		07/14/2023	3.750	149,557		875,000
505404020	CORAL SPRINGS	FL		07/14/2023	2.875	245,264		430,050
8201234056	JACKSONVILLE	FL		07/14/2023	2.990	122,102		247,990
8195135799	NAPLES	FL		07/14/2023	2.625	170,128		248,384
8198018684	ESTERO	FL		07/14/2023	2.750	254,836		619,996
6602693241	OCEAN CITY	NJ		07/14/2023	2.625	681,479		1,900,000
6601473876	PRINCETON	NJ		07/14/2023	3.250	281,289		785,000
6601817916	DENVER	CO		07/14/2023	2.990	414,775		1,242,000
6602677319	DALLAS	TX		07/14/2023	2.875	550,605		1,255,000
8202347833	MIAMI	FL		07/14/2023	4.875	329,271		492,000
8194372428	ST PETERSBURG	FL		07/14/2023	2.875	126,182		210,000
6601734509	FORT COLLINS	CO		07/14/2023	3.250	1,190,431		1,990,000
6602690288	BROOMFIELD	CO		07/14/2023	2.875	633,064		1,140,000
6602683176	SEATTLE	WA		07/14/2023	3.250	708,963		1,129,999
8199231082	FORT MYERS	FL		07/14/2023	2.375	93,990		472,292
3379335630	LAKE WORTH	FL		07/14/2023	3.875	45,011		54,375
102353190	JACKSONVILLE	FL		07/14/2023	4.875	87,642		126,182
6602682798	GEORGETOWN	TX		07/14/2023	3.000	464,670		949,999
8027119481	LEHIGH ACRES	FL		07/14/2023	3.875	181,146		244,140
6602682285	GRESHAM	OR		07/14/2023	2.750	446,875		730,000
6601711606	SEATTLE	WA		07/14/2023	3.375	710,718		1,799,999
8194207539	DELRAY BEACH	FL		07/14/2023	2.875	333,481		555,000
6601673418	WARRENTON	OR		07/14/2023	3.500	253,092		880,000
6601483925	COLTS NECK	NJ		07/14/2023	2.625	268,838		1,125,000
6601718403	BEND	OR		07/14/2023	3.125	760,900		1,430,000
8201714566	FORT LAUDERDALE	FL		07/14/2023	3.500	234,030		431,001
8197518965	PALM SPRINGS	FL		07/14/2023	3.250	267,518		365,000
6601734178	GREENWOOD VILLAGE	CO		07/14/2023	3.500	594,901		1,225,000
6602683754	SILVERDALE	WA		07/14/2023	3.500	465,634		710,000
6602677855	DALLAS	TX		07/14/2023	2.750	845,475		1,500,000
6602683994	EVERETT	WA		07/14/2023	2.875	740,200		1,200,000
8194936098	PALM SPRINGS	FL		07/14/2023	2.875	197,546		293,001
6601472878	HOUSTON	TX		07/14/2023	3.250	119,698		950,000
8201218217	CUTLER BAY	FL		07/14/2023	3.750	175,117		379,424
8200718094	FORT LAUDERDALE	FL		07/14/2023	3.250	311,950		444,268
6601472035	BROOMFIELD	CO		07/14/2023	4.375	473,649		1,149,999
6600582024	MORRISTOWN	NJ		07/14/2023	3.750	406,423		791,999
6602683713	SEATTLE	WA		07/14/2023	3.375	663,479		1,051,500
8023954789	JACKSONVILLE	FL		07/14/2023	4.500	141,430		213,000
6601713826	SEDALIA	CO		07/14/2023	3.000	745,468		2,100,000
505380064	BOYNTON BEACH	FL		07/14/2023	2.875	117,936		215,009
6602682178	BEL AIR	MD		07/14/2023	3.000	485,684		785,000
6602695709	KIRKLAND	WA		07/14/2023	3.500	640,771		1,500,000
6602684216	DENVER	CO		07/14/2023	2.875	652,358		1,175,000
6601741140	WEST LINN	OR		07/14/2023	3.250	460,863		741,999
6602680297	FAIRVIEW	TX		07/14/2023	2.875	759,675		1,299,000
6602680370	CLARKSVILLE	MD		07/14/2023	3.000	638,296		1,675,000
6601484022	REDMOND	WA		07/14/2023	3.000	207,118		1,200,000
6601715870	BOULDER	CO		07/14/2023	2.990	758,754		1,274,999
6601816975	WOODINVILLE	WA		07/14/2023	3.500	886,407		1,410,000
6601717819	SOUTHLAKE	TX		07/14/2023	3.250	504,068		999,999
6602694298	CAMANO ISLAND	WA		07/14/2023	3.375	646,758		1,025,000

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8199229808	ALVA	FL		07/14/2023	2.990	222,463		363,155
6600440736	RIDGEFIELD	WA		07/14/2023	3.250	404,977		820,000
6601730879	MAPLEWOOD	NJ		07/14/2023	3.125	692,295		1,261,000
6601742965	LEANDER	TX		07/14/2023	3.375	879,148		1,401,000
8195886171	HALLANDALE BEACH	FL		07/14/2023	3.375	160,841		215,000
6600994120	CASTLE ROCK	CO		07/14/2023	3.375	612,789		1,289,060
8195246817	HOLLYWOOD	FL		07/14/2023	3.250	418,890		711,421
8197474612	FORT LAUDERDALE	FL		07/14/2023	3.125	221,356		384,998
8201717116	FT MYERS	FL		07/14/2023	5.250	213,408		265,000
8017252031	HOMESTEAD	FL		07/14/2023	4.750	153,122		199,500
6602685460	POOLESVILLE	MD		07/14/2023	3.125	512,094		826,000
6601482455	MERCER ISLAND	WA		07/14/2023	3.000	240,743		1,600,000
6601471359	CONROE	TX		07/14/2023	3.500	242,974		760,000
2522161710	RIVIERA BEACH	FL		07/14/2023	0.000	11,899		56,617
112939087	Oakland Park	FL		07/14/2023	4.875	115,081		287,501
8204232182	NAPLES	FL		07/14/2023	6.500	210,161		305,000
6602710953	LEANDER	TX		07/14/2023	4.000	813,169		1,150,000
6601681429	HOUSTON	TX		07/14/2023	3.125	241,018		2,460,000
6602684042	ISSAQUAH	WA		07/14/2023	3.000	872,917		1,500,000
6601808998	LEANDER	TX		07/14/2023	2.990	534,235		899,999
8195657606	PLANTATION	FL		07/14/2023	3.625	176,127		256,999
6601476713	DALLAS	TX		07/14/2023	3.375	274,470		915,000
6602710961	OAK HARBOR	WA		07/14/2023	3.750	626,551		980,000
6601471565	PROSPER	TX		07/14/2023	3.375	235,837		790,000
8199608299	LAKE WORTH	FL		07/14/2023	3.250	229,263		311,998
505197792	LAKE WORTH	FL		07/14/2023	3.875	309,832		491,000
6602683457	WEST LINN	OR		07/14/2023	3.000	650,538		1,050,000
8195820699	JACKSONVILLE	FL		07/14/2023	2.875	172,229		286,072
505332234	BOYNTON BEACH	FL		07/14/2023	2.875	353,800		622,749
6601808956	DRAPER	UT		07/14/2023	3.375	585,586		939,999
6602700053	FRANKLIN LAKES	NJ		07/14/2023	3.000	1,445,505		2,625,000
8025462301	POMPANO BEACH	FL		07/14/2023	4.625	200,412		263,000
5512159449	NAPLES	FL		07/14/2023	0.000	23,999		99,989
6602699040	SAMMAMISH	WA		07/14/2023	3.500	788,516		1,280,000
6602683283	SEATTLE	WA		07/14/2023	3.000	1,026,164		1,765,000
6602683200	SHAVANO PARK	TX		07/14/2023	3.125	741,768		1,274,999
8201927521	SUNRISE	FL		07/14/2023	4.875	208,016		360,002
112932330	Naples	FL		07/14/2023	4.750	121,882		162,000
6601473728	DALLAS	TX		07/14/2023	3.125	448,941		1,550,000
6600850017	DALLAS	TX		07/14/2023	3.990	539,166		984,499
8199447675	LEHIGH ACRES	FL		07/14/2023	3.250	218,653		335,000
6602693266	ANNAPOLIS	MD		07/14/2023	3.250	199,140		373,999
98630023	SUNRISE	FL		07/14/2023	4.490	125,371		169,100
8195279351	SUNNY ISLES BEACH	FL		07/14/2023	2.750	157,495		289,998
3363904532	Naples	FL		07/14/2023	3.750	102,734		229,312
6601484170	DENVER	CO		07/14/2023	2.969	248,291		946,000
6602705235	MCKINNEY	TX		07/14/2023	3.875	1,207,644		1,650,000
6601697334	WEST LINN	OR		07/14/2023	3.375	434,424		819,999
6602680511	SEATTLE	WA		07/14/2023	3.375	760,703		1,820,000
6602676956	MONTCLAIR	NJ		07/14/2023	2.625	953,371		2,005,000
8191240609	SOUTH PALM BEACH	FL		07/14/2023	2.500	212,198		525,001
6601735803	DALLAS	TX		07/14/2023	3.375	651,727		1,700,000
3390895468	Delray Beach	FL		07/14/2023	4.375	70,593		130,000
6601708123	SEATTLE	WA		07/14/2023	2.750	755,407		1,530,000
3364945230	Lee	FL		07/14/2023	3.500	50,559		95,380

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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
8201273306	HOMESTEAD	FL		07/14/2023	4.875	419,861		531,089
6601692095	BELTSVILLE	MD		07/14/2023	3.875	301,860		541,000
6602704873	PROSPER	TX		07/14/2023	3.625	530,974		880,000
3387385676	Delray Beach	FL		07/14/2023	4.125	56,985		75,600
6601685495	NORWOOD	NJ		07/14/2023	3.125	279,811		919,999
6602693779	LAFAYETTE	CO		07/14/2023	2.750	286,707		495,000
8199619328	CAPE CORAL	FL		07/14/2023	3.375	153,904		201,664
6602695360	SYKESVILLE	MD		07/14/2023	3.250	582,469		950,000
6602681709	DALLAS	TX		07/14/2023	2.625	693,616		1,765,000
6601744474	HIGHLAND	UT		07/14/2023	2.875	413,036		1,250,000
8198677480	HIALEAH	FL		07/14/2023	3.249	355,908		483,000
6601490813	MONTGOMERY	AL		07/14/2023	4.375	100,102		169,999
6600934753	SNOHOMISH	WA		07/14/2023	3.000	663,219		1,250,000
6601486423	VOORHEES	NJ		07/14/2023	3.250	162,520		742,000
6602690627	MONTGOMERY	TX		07/14/2023	3.250	590,341		1,425,000
6601746354	MORRISTOWN	NJ		07/14/2023	3.125	1,128,009		1,820,000
6602681444	BASALT	CO		07/14/2023	3.250	1,257,101		2,779,999
6602674001	PRAIRIE VILLAGE	KS		07/14/2023	2.750	541,548		1,224,999
6602684901	BETHESDA	MD		07/14/2023	2.625	1,040,807		5,299,999
6601478909	ROCKPORT	TX		07/14/2023	3.125	283,824		810,999
6601815746	GLADSTONE	OR		07/14/2023	3.000	421,891		850,000
6602706514	AUSTIN	TX		07/14/2023	2.750	457,561		1,903,000
3375064084	FORT MYERS	FL		07/14/2023	4.500	88,820		117,600
6602675206	DALLAS	TX		07/14/2023	3.750	458,452		1,310,000
6601825612	LAKEWOOD	CO		07/14/2023	3.990	424,226		920,000
6601086660	CALIFON	NJ		07/14/2023	3.000	158,087		385,000
6601673830	PLANO	TX		07/14/2023	3.625	211,943		1,105,000
8202450855	BONITA SPRINGS	FL		07/14/2023	5.000	475,603		707,510
3393879111	Davie	FL		07/14/2023	3.990	153,029		272,002
6601811604	AUSTIN	TX		07/14/2023	3.250	585,219		1,050,000
6601819391	HOUSTON	TX		07/14/2023	2.990	859,748		1,400,000
8194888517	NAPLES	FL		07/14/2023	2.875	112,884		294,998
6601688754	PORTLAND	OR		07/14/2023	3.500	457,588		1,170,000
8201116216	DELRAY BEACH	FL		07/14/2023	4.375	229,507		404,452
6601492215	PORTLAND	OR		07/14/2023	3.500	191,256		580,000
6600032608	HUMBLE	TX		07/14/2023	2.125	161,558		450,000
6601679563	BOULDER	CO		07/14/2023	3.625	129,962		825,000
6602705045	CYPRESS	TX		07/14/2023	4.000	653,847		1,037,000
6601752857	LAKE OSWEGO	OR		07/14/2023	3.125	799,377		1,275,000
6601678540	SEATTLE	WA		07/14/2023	2.875	2,188		940,000
6601682187	AUSTIN	TX		07/14/2023	3.750	7,258		865,000
6601807693	DES MOINES	WA		07/14/2023	2.625	420,279		905,000
6602681519	BELLEVUE	WA		07/14/2023	3.250	972,472		1,550,000
6602675875	OCEAN CITY	MD		07/14/2023	2.750	1,074,707		2,500,000
8198404675	ST PETERSBURG	FL		07/14/2023	3.374	178,699		254,999
8031052007	WEST PALM BEACH	FL		07/14/2023	3.990	189,256		261,000
6601679860	LITTLETON	CO		07/14/2023	3.750	134,857		768,000
6601684100	BRICK	NJ		07/14/2023	4.500	111,757		1,275,000
8203231917	JACKSONVILLE	FL		07/14/2023	4.500	115,736		254,990
2522161729	WEST PALM BEACH	FL		07/14/2023	0.000	4,601		56,833
8201646031	BOCA RATON	FL		07/14/2023	4.875	299,526		480,000
3365228267	Miami Gardens	FL		07/14/2023	3.750	75,755		189,746
6602681683	BONNEY LAKE	WA		07/14/2023	3.375	770,588		1,720,000
6602673441	ESSEX	MD		07/14/2023	2.750	490,123		1,030,000
8201127066	WESTLAKE	FL		07/14/2023	4.240	221,483		370,824

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6601675942	PORTLAND	OR		07/14/2023	4.000	355,997		593,250
8200627555	DELRAY BEACH	FL		07/14/2023	3.875	96,954		151,000
6601746313	EVERGREEN	CO		07/14/2023	2.990	660,694		1,107,000
6601673954	OLMOS PARK	TX		07/14/2023	3.750	597,222		2,200,000
108653676	Hialeah	FL		07/14/2023	4.875	72,774		126,000
6601681726	THE WOODLANDS	TX		07/14/2023	3.500	28,498		1,350,000
6601730580	SWANTON	MD		07/14/2023	2.750	466,868		1,240,000
6601483255	DALLAS	TX		07/14/2023	3.125	977		1,400,000
0399999. Mortgages in good standing - Residential mortgages-all other						1,168,362,566		2,486,941,167
04134300	Duluth	GA		08/09/2023	5.200	82,500,000		136,000,000
04135500	Philadelphia	PA		09/27/2023	6.290	55,500,000		90,200,000
04135200	Houston	TX		08/29/2023	6.430	61,250,000		118,000,000
0967200	Carlsbad	CA		03/31/2022	8.999		2,694,409	51,000,000
04136000	Broomfield	CO		09/27/2023	6.030	36,000,000		71,800,000
04134600	Englewood	CO		07/06/2023	5.920	66,660,000		112,000,000
04134400	Fayetteville	AR		07/14/2023	5.590	50,500,000		86,000,000
04121400 (AUD 21,900)	Melbourne	AUS		12/13/2022	8.984		14,044	24,771,989
04121401 (AUD 9,394)	Melbourne	AUS		12/13/2022	6.684		6,024	15,514,276
04125800 (AUD 23,700,000)	Reservoir	AUS		08/15/2023	5.467	15,387,225		29,276,550
0920700 (EUR 29,100,000)	Frankfurt	DEU		10/07/2020	7.355		31,863,045	433,368,165
04123600 (EUR 35,585,040)	Leopardstown	IRL		06/30/2023	6.510		39,070,595	162,209,520
04123400 (EUR 8,000,000)	Madrid	ESP		03/06/2023	3.171		8,796,000	219,948,089
04098700 (GBP 15,500,000)	London	GBR		11/30/2022	9.631		19,625,325	59,087,660
04120800 (GBP 31,500,000)	Stockton on Tees	GBR		03/31/2023	7.050		44,535,150	16,294,608
04105600 (GBP 8,964,220)	London	GBR		12/21/2022	9.631		11,524,849	110,666,200
0855501 (GBP 1,638,238)	London	GBR		10/27/2022	8.881		2,143,062	88,637,359
04120801	Stockton on Tees	GBR		05/12/2023	0.000		(5,607,225)	
0599999. Mortgages in good standing - Commercial mortgages-all other						367,797,225	154,665,278	1,824,774,416
0923301	Berwyn	PA		12/21/2020	12.444		1,159,978	73,200,000
0976201	Raleigh	NC		05/19/2022	8.879		645,403	48,840,476
0974801	Philadelphia	PA		07/06/2022	9.522		464,579	108,075,000
0962301	Wellesley	MA		05/04/2022	11.379		1,181,191	22,060,000
0967201	Carlsbad	CA		03/31/2022	8.999		898,136	17,000,000
0967001	Houston	TX		03/07/2022	10.463		180,352	25,250,000
0699999. Mortgages in good standing - Mezzanine Loans							4,529,639	294,425,476
0899999. Total Mortgages in good standing						1,536,159,791	159,194,917	4,606,141,059
1699999. Total - Restructured Mortgages								
6601735217	ELLICOTT CITY	MD		07/14/2023	2.875	542,033		900,000
8195200997	RIVIERA BEACH	FL		07/14/2023	2.990	129,511		285,005
6602676931	EDEN	UT		07/14/2023	2.750	766,603		2,500,000
6600480708	LAKEWOOD	CO		07/14/2023	3.625	470,754		755,000
6602679968	FRUIT HEIGHTS	UT		07/14/2023	3.375	613,146		969,999
6601286419	BOWIE	MD		07/14/2023	2.000	200,064		495,000
6602686021	JERSEY CITY	NJ		07/14/2023	2.750	900,696		2,300,000
6600846379	WINDSOR	CO		07/14/2023	4.125	381,419		870,000
8202417267	JACKSONVILLE	FL		07/14/2023	5.500	90,382		191,500
6602695725	PRINCETON	NJ		07/14/2023	3.375	633,238		1,025,000
6601816785	WOODINVILLE	WA		07/14/2023	3.125	707,962		1,190,000
8027207477	CORAL SPRINGS	FL		07/14/2023	3.875	139,532		308,000
8202173752	CAPE CORAL	FL		07/14/2023	5.250	42,104		449,997
6601479667	DRAPER	UT		07/14/2023	3.875	174,287		1,100,000
6602687755	RICHARDSON	TX		07/14/2023	4.125	393,455		495,000
6601728238	HOUSTON	TX		07/14/2023	3.500	793,193		1,260,000
8195341122	JACKSONVILLE	FL		07/14/2023	2.750	94,707		247,979

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
6602677426	WEST LAKE HILLS	TX		07/14/2023	2.500	574,409		1,550,000
8195182363	JACKSONVILLE	FL		07/14/2023	2.750	231,407		326,716
6601808923	NEW BRAUNFELS	TX		07/14/2023	3.500	786,154		1,260,000
8204165593	NAPLES	FL		07/14/2023	6.125	6,873		570,000
3365333877	Boca Raton	FL		07/14/2023	3.990	48,400		279,595
6602687763	MISSOURI CITY	TX		07/14/2023	3.500	637,097		1,230,000
6601486910	SANDY	UT		07/14/2023	3.250	809,357		2,575,000
8195310195	OAKLAND PARK	FL		07/14/2023	2.875	159,305		340,001
6601710822	NEWCASTLE	WA		07/14/2023	2.625	1,059,166		1,899,999
6601714329	MENDHAM	NJ		07/14/2023	2.875	518,422		900,000
3386339161	Fort Lauderdale	FL		07/14/2023	4.750	63,017		182,008
6601712976	AUSTIN	TX		07/14/2023	3.250	1,055,219		1,722,000
6600832643	AUSTIN	TX		07/14/2023	4.500	455,869		995,000
6602695014	BEND	OR		07/14/2023	3.125	474,229		760,000
6601484592	BELLAIRE	TX		07/14/2023	4.250	392,876		1,600,000
6602684083	PLANO	TX		07/14/2023	3.375	475,297		715,499
6601679118	SEATTLE	WA		07/14/2023	3.250	294,703		1,175,000
6601819995	EAGLE	CO		07/14/2023	3.125	765,746		1,658,000
6601483693	SEATTLE	WA		07/14/2023	3.000	35,958		1,160,000
3374447710	CLEARWATER	FL		07/14/2023	4.990	49,323		50,000
6600014234	SAN ANTONIO	TX		07/14/2023	6.500	1,907		140,000
6600737289	RIVERSIDE	NJ		07/14/2023	5.000	52,212		150,000
8195473875	MIAMI GARDENS	FL		07/14/2023	2.750	126,564		350,000
6601673301	KIRKLAND	WA		07/14/2023	3.500	541,813		1,325,000
8024603477	BOCA RATON	FL		07/14/2023	5.250	272,523		309,000
8200870741	BOCA RATON	FL		07/14/2023	3.000	140,161		424,273
8194848401	NAPLES	FL		07/14/2023	2.875	163,380		687,500
8200513561	NAPLES	FL		07/14/2023	3.125	155,844		485,002
6602679422	FRISCO	TX		07/14/2023	2.625	539,133		890,000
6600591710	KINNELON	NJ		07/14/2023	3.875	484,474		1,200,000
8200714281	LEHIGH ACRES	FL		07/14/2023	3.875	152,185		319,528
6602704857	HOUSTON	TX		07/14/2023	3.875	659,772		1,170,000
6601712992	LAKEWAY	TX		07/14/2023	3.250	606,335		974,999
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						19,862,216		44,716,600
2499999. Total - Mortgages with overdue interest over 90 days						19,862,216		44,716,600
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,556,022,007	159,194,917	4,650,857,659

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
6601682880	NEW YORK	NY		04/10/2023	07/07/2023								1,697	1,697			
6601488288	PALM BEACH	FL		04/10/2023	09/01/2023			8,975			8,975		124,983	124,983			
6601688754	PORTLAND	OR		07/14/2023	08/01/2023			52,429			52,429		507,121	507,121			

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
PEB1540095141	VIRGINIA BEACH	VA		06/13/2017	08/04/2023	544,436		(16,895)			(16,895)		527,541	527,541			
6602712173	JOHNSON CITY	TN		04/10/2023	09/01/2023			26,694			26,694		191,142	191,142			
6601810176	LAS VEGAS	NV		04/10/2023	09/01/2023			102,639			102,639		660,338	660,338			
6600683608	GREENACRES	FL		04/10/2023	09/01/2023			68,866			68,866		139,082	139,082			
6602711142	FREMONT	CA		04/10/2023	09/01/2023			99,723			99,723		678,510	678,510			
6601204453	JACKSONVILLE	FL		04/10/2023	07/01/2023			6,842			6,842		17,802	17,802			
6601713636	SOLVANG	CA		04/10/2023	09/01/2023			104,610			104,610		672,940	672,940			
6600722786	LA QUINTA	CA		04/10/2023	07/01/2023			143,830			143,830		979,063	979,063			
6601805887	SAN MATEO	CA		04/10/2023	07/01/2023			201,937			201,937		1,299,173	1,299,173			
8201116216	DELRAY BEACH	FL		07/14/2023	08/01/2023			45,592			45,592		275,099	275,099			
EB1400003619	CAVE CREEK	AZ		08/19/2016	09/05/2023	478,742		(3,788)			(3,788)		474,954	474,954			
6600011180	JACKSONVILLE	FL		04/10/2023	08/01/2023			3,064			3,064		8,331	8,331			
6601492215	PORTLAND	OR		07/14/2023	08/01/2023			21,782			21,782		210,682	210,682			
6600790577	WEST PALM BEACH	FL		04/10/2023	07/07/2023			90,345			90,345		744,863	744,863			
6601681007	ALEXANDRIA	VA		04/10/2023	08/01/2023			441			441		11,210	11,210			
PH7134723019	WESTPORT	CT		12/23/2015	09/01/2023	743,851		3,474			3,474		747,325	747,325			
6600032608	HUMBLE	TX		07/14/2023	08/01/2023			154,959			154,959		311,427	311,427			
6601679563	BOULDER	CO		07/14/2023	09/01/2023			13,810			13,810		136,672	136,672			
6601478990	SCOTTSDALE	AZ		04/10/2023	09/01/2023			5,500			5,500		71,973	71,973			
6602705045	CYPRESS	TX		07/14/2023	08/01/2023			121,900			121,900		774,708	774,708			
6602689272	CAVE CREEK	AZ		04/10/2023	07/01/2023			90,209			90,209		613,921	613,921			
6601737353	COTTONTOWN	TN		04/10/2023	07/01/2023			82,452			82,452		515,354	515,354			
6601679001	BROOKLYN	NY		04/10/2023	09/01/2023			115			115		1,919	1,919			
6601752857	LAKE OSWEGO	OR		07/14/2023	09/01/2023			180,865			180,865		975,805	975,805			
PEB1541041865	LOCUST GROVE	VA		11/17/2017	08/04/2023	402,447		(7,188)			(7,188)		395,260	395,260			
6601472548	CHICAGO	IL		04/10/2023	07/01/2023			38,526			38,526		470,471	470,471			
6601678540	SEATTLE	WA		07/14/2023	08/01/2023			286			286		2,474	2,474			
6601682187	AUSTIN	TX		07/14/2023	09/01/2023			332			332		3,360	3,360			
6601807693	DES MOINES	WA		07/14/2023	09/01/2023			56,898			56,898		472,431	472,431			
6602694413	REDONDO BEACH	CA		04/10/2023	09/01/2023			172,043			172,043		1,106,664	1,106,664			
6602702729	LAS VEGAS	NV		04/10/2023	08/01/2023			95,974			95,974		617,267	617,267			
6600926064	HUNTINGTON BEACH	CA		04/10/2023	08/01/2023			178,920			178,920		1,293,369	1,293,369			
6601682781	AURORA	IL		04/10/2023	08/01/2023			21,085			21,085		126,822	126,822			
6602681519	BELLEVUE	WA		07/14/2023	09/01/2023			214,091			214,091		1,182,986	1,182,986			
6601472217	GREENVILLE	DE		04/10/2023	08/01/2023			14,821			14,821		174,801	174,801			
6600847732	OKLAHOMA CITY	OK		04/10/2023	09/01/2023			38,406			38,406		500,228	500,228			
0863200	Playa Vista	CA		08/30/2018	09/05/2023	115,000,000							115,000,000	115,000,000			
6602675875	OCEAN CITY	MD		07/14/2023	09/01/2023			142,131			142,131		1,204,894	1,204,894			
8198404675	ST PETERSBURG	FL		07/14/2023	09/01/2023			42,750			42,750		221,132	221,132			
6601699157	FENTON	MO		04/10/2023	09/01/2023			4,951			4,951		77,984	77,984			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015	07/05/2023	436,560		1,087			1,087		437,648	437,648			
6601686956	NEW YORK	NY		04/10/2023	08/01/2023			48,402			48,402		610,674	610,674			
6601483917	GARDEN CITY	NY		04/10/2023	08/01/2023			50			50		1,584	1,584			
6601714337	MURFREESBORO	TN		04/10/2023	07/01/2023			93,792			93,792		567,418	567,418			
6602705383	ROCKLIN	CA		04/10/2023	07/01/2023			85,267			85,267		681,080	681,080			
EB1144000252	WOODLAND HILLS	CA		06/24/2016	08/04/2023	522,337		379			379		522,716	522,716			
6600843806	AFTON	OK		04/10/2023	09/01/2023			31,438			31,438		409,358	409,358			
6601807529	CHASKA	MN		04/10/2023	07/01/2023			175,493			175,493		1,061,829	1,061,829			
8031052007	WEST PALM BEACH	FL		07/14/2023	09/01/2023			39,774			39,774		228,697	228,697			
6601683219	SANDS POINT	NY		04/10/2023	07/01/2023			8,597			8,597		69,504	69,504			
6601679258	RYE	NY		04/10/2023	09/01/2023			367			367		9,623	9,623			

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
6602710854	SAN JOSE	CA		04/10/2023	07/01/2023			149,536			149,536		1,114,353	1,114,353			
6601825547	SAN FRANCISCO	CA		04/10/2023	09/01/2023			180,727			180,727		1,095,920	1,095,920			
6601744888	LAS VEGAS	NV		04/10/2023	08/01/2023			163,802			163,802		990,905	990,905			
6600786195	JACKSONVILLE	FL		04/10/2023	09/01/2023			102			102		3,452	3,452			
6601675900	CULVER CITY	CA		04/10/2023	08/01/2023			55,870			55,870		445,307	445,307			
6601029777	SAN FRANCISCO	CA		04/10/2023	07/01/2023			286,573			286,573		1,603,423	1,603,423			
6600024332	JACKSONVILLE	FL		04/10/2023	08/01/2023			871			871		2,544	2,544			
EB1373010876	NORWALK	CT		12/18/2015	08/04/2023	616,409		(3,890)			(3,890)		612,518	612,518			
6601679860	LITTLETON	CO		07/14/2023	09/01/2023			14,110			14,110		142,938	142,938			
6602673193	INCLINE VILLAGE	NV		04/10/2023	09/01/2023			51,753			51,753		527,542	527,542			
PEB1541042438	WILMETTE	IL		11/17/2017	09/05/2023	961,316		(6,569)			(6,569)		954,748	954,748			
6601684100	BRICK	NJ		07/14/2023	08/01/2023			9,957			9,957		115,701	115,701			
6601688788	SACRAMENTO	CA		04/10/2023	09/01/2023			13,032			13,032		188,967	188,967			
6600024498	JACKSONVILLE	FL		04/10/2023	09/01/2023			244			244		798	798			
6601809772	BOZEMAN	MT		04/10/2023	08/01/2023			110,168			110,168		708,856	708,856			
6601684365	WELLESLEY	MA		04/10/2023	07/01/2023			32			32		1,543	1,543			
6600563644	STATEN ISLAND	NY		04/10/2023	09/01/2023			87,010			87,010		629,796	629,796			
6600026238	JACKSONVILLE	FL		04/10/2023	08/01/2023			785			785		2,161	2,161			
PH7133549670	MONTCLAIR	NJ		06/19/2015	08/01/2023	419,896		(1,707)			(1,707)		418,189	418,189			
8203231917	JACKSONVILLE	FL		07/14/2023	08/01/2023			11,070			11,070		126,807	126,807			
6601678813	OSSINING	NY		04/10/2023	07/07/2023			10,822			10,822		67,430	67,430			
6601473710	ARLINGTON	VA		04/10/2023	08/01/2023			34,554			34,554		429,899	429,899			
2522161729	WEST PALM BEACH	FL		07/14/2023	08/01/2023			3,037			3,037		7,638	7,638			
6602683341	BRENTWOOD	TN		04/10/2023	08/01/2023			92,296			92,296		593,677	593,677			
PH7131272168	SHREWSBURY	MA		10/24/2014	08/01/2023	484,770		1,757			1,757		486,527	486,527			
0677102	San Diego	CA		12/20/2017	09/01/2023	26,857,124							26,857,124	26,857,124			
6601809574	JUPITER	FL		04/10/2023	09/01/2023			97,560			97,560		609,146	609,146			
6602686047	TAMPA	FL		04/10/2023	08/01/2023			90,586			90,586		549,386	549,386			
6600734583	PONTE VEDRA BEACH	FL		04/10/2023	08/01/2023			115,733			115,733		811,280	811,280			
8201646031	BOCA RATON	FL		07/14/2023	09/01/2023			53,427			53,427		352,126	352,126			
EB1725002360	PALM SPRINGS	CA		06/24/2016	07/05/2023	1,182,487		(5,146)			(5,146)		1,177,341	1,177,341			
6601203778	JACKSONVILLE	FL		04/10/2023	09/01/2023			371			371		1,221	1,221			
6600024670	JACKSONVILLE	FL		04/10/2023	07/07/2023								274	274			
6602681683	BONNEY LAKE	WA		07/14/2023	08/01/2023			165,472			165,472		934,673	934,673			
6600024167	JACKSONVILLE	FL		04/10/2023	07/01/2023			450			450		1,435	1,435			
6601679340	MC LEAN	VA		04/10/2023	08/01/2023			179			179		8,088	8,088			
6601476499	BRENTWOOD	TN		04/10/2023	09/01/2023			27,588			27,588		298,505	298,505			
0552604	RICHMOND	VA		08/30/2013	07/06/2023	85,903,100							85,903,100	85,903,100			
6602673441	ESSEX	MD		07/14/2023	09/01/2023			64,807			64,807		549,395	549,395			
EB1171012158	BOTHELL	WA		12/18/2015	07/05/2023	367,860		(714)			(714)		367,146	367,146			
6601204248	JACKSONVILLE	FL		04/10/2023	07/01/2023			5,182			5,182		13,564	13,564			
6601484329	MANLIUS	NY		04/10/2023	07/01/2023			96			96		2,411	2,411			
8201127066	WESTLAKE	FL		07/14/2023	08/01/2023			44,098			44,098		265,581	265,581			
PEB1787004615	WALNUT CREEK	CA		08/14/2017	09/05/2023	486,726		(3,645)			(3,645)		483,081	483,081			
0677101	San Diego	CA		08/27/2013	09/01/2023	81,047,892							81,047,892	81,047,892			
6601675942	PORTLAND	OR		07/14/2023	08/01/2023			66,341			66,341		421,616	421,616			
8200627555	DELRAY BEACH	FL		07/14/2023	09/01/2023			20,896			20,896		117,695	117,695			
6601746313	EVERGREEN	CO		07/14/2023	09/01/2023			154,357			154,357		812,084	812,084			
6601673954	OLMOS PARK	TX		07/14/2023	09/01/2023			63,177			63,177		640,018	640,018			
6601729665	VISTA	CA		04/10/2023	09/01/2023			141,584			141,584		883,860	883,860			
6601738799	OAKLAND	CA		04/10/2023	09/01/2023			118,348			118,348		715,939	715,939			

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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
6601486639	PROSPECT	KY		04/10/2023	09/01/2023			15,582			15,582		169,541	169,541			
108653676	Hialeah	FL		07/14/2023	09/01/2023			12,994			12,994		85,640	85,640			
6602701911	LAS VEGAS	NV		04/10/2023	09/01/2023			295,517			295,517		1,903,755	1,903,755			
6601482885	WINCHESTER	MA		04/10/2023	08/01/2023			19,777			19,777		204,811	204,811			
6600675984	JACKSONVILLE	FL		04/10/2023	08/01/2023			19,924			19,924		50,854	50,854			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015	07/01/2023	334,380		1,319			1,319		335,699	335,699			
6602674738	BOSTON	MA		04/10/2023	08/01/2023			135,388			135,388		798,025	798,025			
PEB1596055570	REDWOOD CITY	CA		11/17/2017	09/05/2023	1,709,805		(11,323)			(11,323)		1,698,482	1,698,482			
6601737775	SARATOGA	CA		04/10/2023	07/01/2023			307,413			307,413		1,859,674	1,859,674			
6602673573	SANTA CRUZ	CA		04/10/2023	09/01/2023			196,509			196,509		1,127,324	1,127,324			
6602690387	SCOTTSDALE	AZ		04/10/2023	08/01/2023			162,893			162,893		1,077,257	1,077,257			
6600024548	JACKSONVILLE	FL		04/10/2023	09/01/2023			332			332		1,045	1,045			
6602680149	BOSTON	MA		04/10/2023	07/01/2023			142,411			142,411		863,484	863,484			
6601681726	THE WOODLANDS	TX		07/14/2023	08/01/2023			2,679			2,679		25,910	25,910			
6600025339	JACKSONVILLE	FL		04/10/2023	07/01/2023			1,285			1,285		3,634	3,634			
PH7131433901	WEXFORD	PA		08/28/2014	08/01/2023	448,927		1,672			1,672		450,599	450,599			
6601730580	SWANTON	MD		07/14/2023	08/01/2023			62,098			62,098		526,426	526,426			
6601483255	DALLAS	TX		07/14/2023	08/01/2023			121			121		1,099	1,099			
0199999. Mortgages closed by repayment						318,949,065		6,962,322			6,962,322		365,402,788	365,402,788			
6602687607	DENVER	CO		07/14/2023									2,230	2,230			
6601475392	DALLAS	TX		07/14/2023									10,528	10,528			
8002047244	WEST PALM BEACH	FL		07/14/2023									191	191			
6602693027	CAVE CREEK	AZ		04/10/2023									6,488	6,488			
6602694843	BOTHELL	WA		07/14/2023									3,637	3,637			
6601690214	DALLAS	TX		07/14/2023									2,877	2,877			
6602682236	SEATTLE	WA		07/14/2023									2,929	2,929			
6602688738	BOERNE	TX		07/14/2023									3,233	3,233			
6602681873	TRABUCO CANYON	CA		04/10/2023									6,141	6,141			
8198751155	DANIA BEACH	FL		07/14/2023									1,228	1,228			
6601204487	JACKSONVILLE	FL		04/10/2023									596	596			
6602694777	CHINO	CA		04/10/2023									3,181	3,181			
6602704782	BOTHELL	WA		07/14/2023									2,806	2,806			
6601680256	BAYSIDE	NY		04/10/2023									4,966	4,966			
6601825109	BROOKLYN	NY		04/10/2023									5,474	5,474			
505375667	BOYNTON BEACH	FL		07/14/2023									416	416			
6602695782	SOUTHLAKE	TX		07/14/2023									3,970	3,970			
EB1249003968	PUNTA GORDA	FL		12/16/2016		11,374							11,337	11,337			
6601680967	CHARLOTTESVILLE	VA		04/10/2023									8,508	8,508			
6602690536	GLENDALE	CA		04/10/2023									7,009	7,009			
6602701382	BEVERLY HILLS	CA		04/10/2023									5,257	5,257			
6601708248	ALBANY	CA		04/10/2023									4,051	4,051			
8201716631	MIAMI	FL		07/14/2023									152	152			
PEB1540094412	PARKLAND	FL		11/18/2016		6,706							6,669	6,669			
6602679992	WALNUT CREEK	CA		04/10/2023									6,500	6,500			
6602679844	PORTLAND	OR		07/14/2023									3,208	3,208			
6602675354	LIVERMORE	CA		04/10/2023									3,889	3,889			
10801808	Fort Myers	FL		07/14/2023									862	862			
6600434911	CHESTER	NJ		07/14/2023									4,150	4,150			
8195452286	FORT LAUDERDALE	FL		07/14/2023									1,917	1,917			
6602710888	HIGHLAND	MD		07/14/2023									2,444	2,444			
PEB1596053342	RANCHO MIRAGE	CA		11/18/2016		31,642							31,488	31,488			

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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
10801689	Fort Myers	FL		07/14/2023									961	961			
6602681485	SEATTLE	WA		07/14/2023									10,721	10,721			
6601808352	RANCHO MIRAGE	CA		04/10/2023									3,282	3,282			
8195656125	LAUDERDALE LAKES	FL		07/14/2023									1,608	1,608			
105383467	SEMINOLE	FL		07/14/2023									563	563			
6602692185	ALBUQUERQUE	NM		04/10/2023									2,530	2,530			
6601682062	BRONXVILLE	NY		04/10/2023									27,032	27,032			
6601731166	PALM SPRINGS	CA		04/10/2023									13,300	13,300			
6601707752	ENCINITAS	CA		04/10/2023									5,024	5,024			
8204110031	NAPLES	FL		07/14/2023									981	981			
6602683325	DALLAS	TX		07/14/2023									5,335	5,335			
6602700202	FLOWER MOUND	TX		07/14/2023									6,484	6,484			
6602676543	MANHASSET	NY		04/10/2023									24,673	24,673			
6602692466	HERMOSA BEACH	CA		04/10/2023									3,657	3,657			
6601686147	WELLESLEY HILLS	MA		04/10/2023									20,507	20,507			
6601224493	JACKSONVILLE	FL		04/10/2023									758	758			
6601825471	AUSTIN	TX		07/14/2023									2,848	2,848			
6602694348	DEL MAR	CA		04/10/2023									6,376	6,376			
6600068818	GENESEO	IL		04/10/2023									384	384			
6601677799	COHASSET	MA		04/10/2023									15,108	15,108			
6602697408	GOLDEN	CO		07/14/2023									2,541	2,541			
6600677345	JACKSONVILLE	FL		04/10/2023									841	841			
6601488288	PALM BEACH	FL		04/10/2023									12,773	12,773			
6601697243	PROSPER	TX		07/14/2023									4,844	4,844			
6602700855	PASADENA	CA		04/10/2023									6,722	6,722			
6602682327	HERCULES	CA		04/10/2023									5,973	5,973			
6601479162	CHICAGO	IL		04/10/2023									7,278	7,278			
6602688332	EAGLE	ID		04/10/2023									4,078	4,078			
6602686757	FT LAUDERDALE	FL		04/10/2023									3,937	3,937			
6600675885	JACKSONVILLE	FL		04/10/2023									1,124	1,124			
6602690742	BOCA RATON	FL		04/10/2023									4,070	4,070			
6602678846	COLLIERVILLE	TN		04/10/2023									4,152	4,152			
6601722744	REDONDO BEACH	CA		04/10/2023									5,733	5,733			
6600846411	BAINBRIDGE ISLAND	WA		07/14/2023									1,759	1,759			
EB1540093211	SHARON	MA		10/09/2015		3,564							3,553	3,553			
6602689819	ARVADA	CO		07/14/2023									5,723	5,723			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		4,087							4,102	4,102			
6602687490	GLENVIEW	IL		04/10/2023									3,553	3,553			
6600838871	HOLMES BEACH	FL		04/10/2023									27,921	27,921			
6601473322	SALINAS	CA		04/10/2023									10,654	10,654			
6601224147	JACKSONVILLE	FL		04/10/2023									657	657			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		2,890							2,907	2,907			
6602676790	BERKELEY	CA		04/10/2023									4,692	4,692			
6602683507	RANCHO MIRAGE	CA		04/10/2023									3,586	3,586			
6601809053	DUXBURY	MA		04/10/2023									4,557	4,557			
6602695717	IDYLLWILD	CA		04/10/2023									3,852	3,852			
6602688779	MURRIETA	CA		04/10/2023									3,927	3,927			
8195454578	NAPLES	FL		07/14/2023									1,744	1,744			
6601223982	JACKSONVILLE	FL		04/10/2023									555	555			
6602676071	BURR RIDGE	IL		04/10/2023									4,460	4,460			
6601673525	SPOKANE	WA		07/14/2023									4,746	4,746			

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6602697390	AVENTURA	FL		04/10/2023									4,276	4,276			
6600675646	JACKSONVILLE	FL		04/10/2023									571	571			
6601274928	MIAMI GARDENS	FL		04/10/2023									759	759			
6601688754	PORTLAND	OR		07/14/2023									3,230	3,230			
6600676974	JACKSONVILLE	FL		04/10/2023									774	774			
6600679085	JACKSONVILLE	FL		04/10/2023									866	866			
6601675967	LAS VEGAS	NV		04/10/2023									5,894	5,894			
6601485466	HUNTINGTON	NY		04/10/2023									36,081	36,081			
6601383539	NAPLES	FL		04/10/2023									685	685			
6600681016	JACKSONVILLE	FL		04/10/2023									877	877			
8197554638	GREENACRES	FL		07/14/2023									1,753	1,753			
PEB1541040872	HAM LAKE	MN		11/18/2016		2,885							2,848	2,848			
6602699982	HOBOKEN	NJ		07/14/2023									3,433	3,433			
6600940172	MOUNT SINAI	NY		04/10/2023									4,708	4,708			
6602676444	BERKELEY	CA		04/10/2023									9,966	9,966			
6600060476	NEWBURY PARK	CA		04/10/2023									4,606	4,606			
3359071498	Delray Beach	FL		07/14/2023									498	498			
6602679679	LOS ANGELES	CA		04/10/2023									7,454	7,454			
6602711639	COVINGTON	WA		07/14/2023									2,595	2,595			
6600847708	LONG BEACH	CA		04/10/2023									8,328	8,328			
6602678309	FORT PIERCE	FL		04/10/2023									3,604	3,604			
6600024381	JACKSONVILLE	FL		04/10/2023									471	471			
6602678390	BELLVUE	CO		07/14/2023									9,117	9,117			
6601711655	NEEDHAM	MA		04/10/2023									5,040	5,040			
6601806240	SETAUKET	NY		04/10/2023									3,286	3,286			
0582812	DFW Airport	TX		06/03/2014		316,658							316,658	316,658			
6602702158	SAN DIEGO	CA		04/10/2023									4,802	4,802			
6600778960	FRESH MEADOWS	NY		04/10/2023									19,349	19,349			
6602686161	BROOKLINE	MA		04/10/2023									13,397	13,397			
105841191	Lake Worth	FL		07/14/2023									402	402			
6600411422	BROOKLYN	NY		04/10/2023									7,210	7,210			
6601692350	THE WOODLANDS	TX		07/14/2023									9,501	9,501			
EB1596051083	REDWOOD CITY	CA		09/25/2015		4,823							4,804	4,804			
EB1144000136	BROOKLYN	NY		11/20/2015		2,562							2,553	2,553			
6602701903	AUSTIN	TX		07/14/2023									4,427	4,427			
6600122854	WOODINVILLE	WA		07/14/2023									2,112	2,112			
6602671601	SCOTTSDALE	AZ		04/10/2023									7,866	7,866			
6600845959	SOLANA BEACH	CA		04/10/2023									4,771	4,771			
6602675966	SAN FRANCISCO	CA		04/10/2023									5,939	5,939			
8022582496	LAKE WORTH	FL		07/14/2023									478	478			
6602717313	WIMBERLEY	TX		07/14/2023									10,164	10,164			
6600838665	LAKE BLUFF	IL		04/10/2023									3,444	3,444			
6602697952	IDAHO FALLS	ID		04/10/2023									12,004	12,004			
8198896005	WEST PALM BEACH	FL		07/14/2023									1,177	1,177			
6600852666	DRAPER	UT		07/14/2023									19,443	19,443			
6602699941	LOS ANGELES	CA		04/10/2023									5,711	5,711			
6602690601	ALHAMBRA	CA		04/10/2023									4,308	4,308			
8199006733	ST PETERSBURG	FL		07/14/2023									861	861			
6602699412	HIGHLAND PARK	IL		04/10/2023									9,971	9,971			
6600441684	SCOTTSDALE	AZ		04/10/2023									14,575	14,575			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		4,728							4,734	4,734			

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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
6601679761	STATEN ISLAND	NY		04/10/2023									12,008	12,008			
6601225177	JACKSONVILLE	FL		04/10/2023									770	770			
0838000	Austin	TX		05/11/2017		273,359							273,359	273,359			
6601686998	NEW YORK	NY		04/10/2023									15,188	15,188			
6601709501	SAN DIEGO	CA		04/10/2023									6,347	6,347			
6601725788	RAMONA	CA		04/10/2023									5,193	5,193			
6602683192	GREENWOOD VILLAGE	CO		07/14/2023									4,926	4,926			
6602686625	CARLSBAD	CA		04/10/2023									6,439	6,439			
6602687664	GLENVIEW	IL		04/10/2023									4,000	4,000			
6602700848	TUCSON	AZ		04/10/2023									4,429	4,429			
6601821686	SAN ANTONIO	TX		07/14/2023									2,475	2,475			
6601743039	LIBERTY HILL	TX		07/14/2023									2,146	2,146			
3364940319	Clearwater	FL		07/14/2023									1,174	1,174			
6601685214	HEWLETT HARBOR	NY		04/10/2023									12,041	12,041			
6602688001	BELLEVUE	ID		04/10/2023									7,767	7,767			
8195596971	TAMARAC	FL		07/14/2023									543	543			
6601817783	BETHESDA	MD		07/14/2023									1,918	1,918			
6601202085	ATLANTIC BEACH	FL		04/10/2023									1,222	1,222			
6602710623	PHOENIX	AZ		04/10/2023									4,963	4,963			
6600602483	DEL MAR	CA		04/10/2023									4,756	4,756			
8001947172	N MIAMI BCH	FL		07/14/2023									357	357			
6601483321	CHICAGO	IL		04/10/2023									10,396	10,396			
6600789702	LAGUNA BEACH	CA		04/10/2023									5,279	5,279			
6601203562	JACKSONVILLE	FL		04/10/2023									702	702			
6602680172	BAINBRIDGE IS	WA		07/14/2023									1,468	1,468			
6601383745	CHICAGO	IL		04/10/2023									7,433	7,433			
6601489344	DRAPER	UT		07/14/2023									7,633	7,633			
8199327199	JACKSONVILLE	FL		07/14/2023									1,003	1,003			
6601729889	NASHVILLE	TN		04/10/2023									4,264	4,264			
6602684141	WASHINGTON	DC		04/10/2023									7,916	7,916			
6602677806	HOUSTON	TX		07/14/2023									2,320	2,320			
8200628613	DEERFIELD BEACH	FL		07/14/2023									776	776			
3365464072	Naples	FL		07/14/2023									886	886			
6601224279	JACKSONVILLE	FL		04/10/2023									620	620			
6600722125	OAKLAND	CA		04/10/2023									3,880	3,880			
0694300	NEW YORK	NY		03/06/2013		167,276							166,618	166,618			
6600490137	LAGUNA NIGUEL	CA		04/10/2023									8,552	8,552			
6602677004	KELLER	TX		07/14/2023									12,202	12,202			
PH7132976726	GLENSIDE	PA		05/08/2015		4,362							4,344	4,344			
6602679208	LOS ALTOS	CA		04/10/2023									7,010	7,010			
6602702380	DANVILLE	CA		04/10/2023									7,189	7,189			
8198975817	LAKE WORTH	FL		07/14/2023									1,359	1,359			
6600830951	SANTA FE	NM		04/10/2023									3,157	3,157			
8201365183	CAPE CORAL	FL		07/14/2023									623	623			
6600681974	JACKSONVILLE	FL		04/10/2023									838	838			
6601682344	SOUTH BARRINGTON	IL		04/10/2023									26,360	26,360			
6600845629	BROOKLYN	NY		04/10/2023									6,936	6,936			
8195674074	WEST PALM BEACH	FL		07/14/2023									1,413	1,413			
PEB1540095141	VIRGINIA BEACH	VA		06/13/2017		1,092							1,058	1,058			
3379776227	LAUDERHILL	FL		07/14/2023									150	150			
6601489716	WELLESLEY	MA		04/10/2023									7,637	7,637			

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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
6602701689	MORAGA	CA		04/10/2023									6,451	6,451			
6602698117	NEWPORT BEACH	CA		04/10/2023									5,262	5,262			
112925441	Pompano Beach	FL		07/14/2023									302	302			
6601225490	JACKSONVILLE	FL		04/10/2023									688	688			
EB1787003973	DUBLIN	CA		12/16/2016		3,797							3,817	3,817			
6601744433	FOLSOM	CA		04/10/2023									8,543	8,543			
6602689058	BIRMINGHAM	AL		07/14/2023									7,095	7,095			
6602682368	WHITTIER	CA		04/10/2023									5,799	5,799			
6601683375	AURORA	IL		04/10/2023									10,588	10,588			
6600679192	JACKSONVILLE	FL		04/10/2023									893	893			
3367115611	North Lauderdale	FL		07/14/2023									279	279			
6600273681	HERNDON	VA		04/10/2023									4,678	4,678			
6601703363	PARK CITY	UT		07/14/2023									2,720	2,720			
6600676107	JACKSONVILLE	FL		04/10/2023									514	514			
6602681600	POWELL BUTTE	OR		07/14/2023									3,033	3,033			
6601697813	OAKLAND	MI		04/10/2023									3,265	3,265			
6602699586	OMAHA	NE		04/10/2023									3,680	3,680			
6601204776	JACKSONVILLE	FL		04/10/2023									538	538			
6600058546	HAPPY VALLEY	OR		07/14/2023									2,617	2,617			
6600676230	JACKSONVILLE	FL		04/10/2023									678	678			
6602700418	SCOTTSDALE	AZ		04/10/2023									5,365	5,365			
6602698950	POWAY	CA		04/10/2023									4,938	4,938			
6601822510	HENRICO	VA		04/10/2023									3,182	3,182			
6602699792	TRUSSVILLE	AL		07/14/2023									2,591	2,591			
6600772476	JERICHO	NY		04/10/2023									2,666	2,666			
6600425729	MELBOURNE	FL		04/10/2023									941	941			
FR125709076	SONOMA	CA		11/18/2016		4,493							4,459	4,459			
6601806083	LAKE FOREST	IL		04/10/2023									5,691	5,691			
6600689605	COLLEYVILLE	TX		07/14/2023									11,962	11,962			
6601685750	WEST HARRISON	NY		04/10/2023									9,234	9,234			
6602679562	PARKLAND	FL		04/10/2023									3,170	3,170			
6602699180	MOUNTAIN HOUSE	CA		04/10/2023									4,427	4,427			
6602700640	REDWOOD CITY	CA		04/10/2023									11,599	11,599			
6602712173	JOHNSON CITY	TN		04/10/2023									13,512	13,512			
6601702696	GLENVIEW	IL		04/10/2023									7,871	7,871			
EB1596053283	MALIBU	CA		10/12/2016		5,962							5,919	5,919			
6600682105	JACKSONVILLE	FL		04/10/2023									951	951			
6601729657	OREGON CITY	OR		07/14/2023									3,101	3,101			
8204127063	MIAMI SHORES	FL		07/14/2023									1,360	1,360			
6602686716	ENCINO	CA		04/10/2023									6,812	6,812			
6602690478	BROOMFIELD	CO		07/14/2023									2,087	2,087			
8195510531	CORAL SPRINGS	FL		07/14/2023									1,081	1,081			
6601679837	CLIFTON	VA		04/10/2023									9,699	9,699			
6602683333	OLYMPIA	WA		07/14/2023									3,170	3,170			
PEB1784004692	MILL VALLEY	CA		11/18/2016		5,415							5,468	5,468			
6602677095	REDMOND	WA		07/14/2023									4,868	4,868			
6602695428	LAMY	NM		04/10/2023									3,418	3,418			
8023047284	MIAMI	FL		07/14/2023									908	908			
6601752964	BROOKLYN	NY		04/10/2023									6,048	6,048			
108485657	Coral Springs	FL		07/14/2023									838	838			
8202115721	BOYNTON BEACH	FL		07/14/2023									565	565			

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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
6601740209	FRANKLIN LAKES	NJ		07/14/2023									3,536	3,536			
6602684828	FLAGSTAFF	AZ		04/10/2023									17,226	17,226			
6601678250	DEALE	MD		07/14/2023									12,194	12,194			
6602710847	INDIAN SHORES	FL		04/10/2023									3,111	3,111			
6602705375	CALABASAS	CA		04/10/2023									4,750	4,750			
6602687995	STILLWATER	MN		04/10/2023									2,683	2,683			
6602704436	LUCAS	TX		07/14/2023									2,628	2,628			
PEB1353007729	MORRISTOWN	NJ		11/17/2017		5,274							5,276	5,276			
6601698126	BROOKLYN	NY		04/10/2023									3,902	3,902			
6602679182	DENVER	CO		07/14/2023									3,377	3,377			
6602687979	PROSPER	TX		07/14/2023									2,520	2,520			
6602678036	SAN FRANCISCO	CA		04/10/2023									8,249	8,249			
6602698349	OAKLAND	CA		04/10/2023									5,469	5,469			
6601706762	ISSAQUAH	WA		07/14/2023									3,097	3,097			
6600987389	SAN FRANCISCO	CA		04/10/2023									3,314	3,314			
6601224857	JACKSONVILLE	FL		04/10/2023									621	621			
6601482794	HEATH	TX		07/14/2023									6,268	6,268			
6600682170	JACKSONVILLE	FL		04/10/2023									946	946			
6601827642	TEMECULA	CA		04/10/2023									5,191	5,191			
6600672478	UPPER BROOKVILLE	NY		04/10/2023									10,153	10,153			
EB1540094649	CARROLLTON	TX		12/16/2016		885							872	872			
6601680025	LITTLE EGG HRB TWP	NJ		07/14/2023									1,520	1,520			
8200919288	HIALEAH	FL		07/14/2023									727	727			
6602682988	ARLINGTON	VA		04/10/2023									7,306	7,306			
6601687004	NEW YORK	NY		04/10/2023									24,693	24,693			
6602684224	HOUSTON	TX		07/14/2023									2,362	2,362			
6602673540	DANVILLE	CA		04/10/2023									8,463	8,463			
6600783051	GREAT FALLS	VA		04/10/2023									5,726	5,726			
6601810176	LAS VEGAS	NV		04/10/2023									3,754	3,754			
6600490822	CHESTNUT HILL	MA		04/10/2023									6,114	6,114			
6602698323	BEND	OR		07/14/2023									2,424	2,424			
6600779018	FLUSHING	NY		04/10/2023									2,233	2,233			
6601735233	EL SEGUNDO	CA		04/10/2023									4,493	4,493			
6602702638	FOSTER CITY	CA		04/10/2023									6,377	6,377			
6601700054	CAMPBELL	CA		04/10/2023									5,809	5,809			
6601684464	AUSTIN	TX		07/14/2023									8,210	8,210			
6600746694	RINGGOLD	VA		04/10/2023									414	414			
6601681890	AUSTIN	TX		07/14/2023									11,730	11,730			
6601709006	HEATHROW	FL		04/10/2023									10,337	10,337			
6600921867	TIGARD	OR		07/14/2023									2,791	2,791			
6602675339	CHICAGO	IL		04/10/2023									3,120	3,120			
8023814678	FLORIDA CITY	FL		07/14/2023									513	513			
6602676329	NEWTON	MA		04/10/2023									6,228	6,228			
6601742817	KIRKLAND	WA		07/14/2023									4,273	4,273			
8198767923	DORAL	FL		07/14/2023									1,653	1,653			
6601687269	NEW YORK	NY		04/10/2023									4,746	4,746			
6602681170	MISSION VIEJO	CA		04/10/2023									7,799	7,799			
6600572447	SPARTA	NJ		07/14/2023									2,172	2,172			
6601481382	NEW YORK	NY		04/10/2023									2,052	2,052			
6600681784	JACKSONVILLE	FL		04/10/2023									922	922			
PEB1382003168	CLOVIS	CA		11/18/2016		12,657							12,681	12,681			

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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
6601747352	BOCA RATON	FL		04/10/2023									14,113	14,113			
6601735217	ELLICOTT CITY	MD		07/14/2023									3,919	3,919			
6602676055	CULVER CITY	CA		04/10/2023									5,699	5,699			
105822464	North Miami	FL		07/14/2023									761	761			
8190964683	MIRAMAR	FL		07/14/2023									1,332	1,332			
6602710656	REDMOND	OR		07/14/2023									2,064	2,064			
8196851525	MIRAMAR	FL		07/14/2023									1,460	1,460			
PEB1171015499	BELLEVUE	WA		11/18/2016		6,412							6,425	6,425			
6601804021	MILL VALLEY	CA		04/10/2023									4,506	4,506			
6600683608	GREENACRES	FL		04/10/2023									882	882			
8201206591	HOLLYWOOD	FL		07/14/2023									1,081	1,081			
EB1393008998	BROOKLYN	NY		06/24/2016		2,753							2,755	2,755			
6600935743	MILTON	MA		04/10/2023									8,764	8,764			
6600011438	JACKSONVILLE	FL		04/10/2023									596	596			
6602688100	OAKDALE	CA		04/10/2023									6,081	6,081			
6600985656	ALEXANDRIA	VA		04/10/2023									1,532	1,532			
6601699926	BETHESDA	MD		07/14/2023									10,152	10,152			
6602689017	MILL VALLEY	CA		04/10/2023									8,490	8,490			
6602688621	SAN ANTONIO	TX		07/14/2023									2,454	2,454			
6602699313	HOUSTON	TX		07/14/2023									6,134	6,134			
6601482588	LEXINGTON	MA		04/10/2023									11,003	11,003			
PEB1393010534	FOREST HILLS	NY		11/17/2017		4,571							4,516	4,516			
6602673821	SANTA BARBARA	CA		04/10/2023									6,413	6,413			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		7,188							7,175	7,175			
6601684209	NEW PROVIDENCE	NJ		07/14/2023									13,257	13,257			
6602684539	SEATTLE	WA		07/14/2023									3,727	3,727			
6601744656	SAN DIEGO	CA		04/10/2023									7,222	7,222			
6601819854	BRENTWOOD	TN		04/10/2023									5,066	5,066			
6602680107	PORTLAND	OR		07/14/2023									2,004	2,004			
6602687391	DAMASCUS	MD		07/14/2023									5,041	5,041			
6602690072	CENTENNIAL	CO		07/14/2023									2,217	2,217			
6602674605	WOODWAY	WA		07/14/2023									7,837	7,837			
6601733022	COUPEVILLE	WA		07/14/2023									2,706	2,706			
6601202135	ATLANTIC BEACH	FL		04/10/2023									690	690			
6602695923	PARADISE VLY	AZ		04/10/2023									6,660	6,660			
6601677872	SMITHTOWN	NY		04/10/2023									4,532	4,532			
EB1541039289	KATY	TX		08/07/2015		4,235							4,226	4,226			
8199277586	CAPE CORAL	FL		07/14/2023									637	637			
PEB1351006877	HOLMDEL	NJ		11/17/2017		6,089							6,146	6,146			
6600732769	PASADENA	CA		04/10/2023									8,172	8,172			
6602702257	DAVIE	FL		04/10/2023									5,916	5,916			
6601734483	RANCHO MIRAGE	CA		04/10/2023									4,286	4,286			
0834300	Charlotte	NC		03/01/2017		661,044							661,044	661,044			
6602700558	JAMUL	CA		04/10/2023									5,089	5,089			
6601740761	NAPERVILLE	IL		04/10/2023									3,882	3,882			
6601698381	NEWTON	MA		04/10/2023									3,591	3,591			
6602676196	BETHESDA	MD		07/14/2023									4,524	4,524			
6602674894	CHATHAM	NJ		07/14/2023									3,881	3,881			
8197163477	FORT LAUDERDALE	FL		07/14/2023									753	753			
8195448486	BOCA RATON	FL		07/14/2023									1,391	1,391			
6602686096	BERKELEY	CA		04/10/2023									5,031	5,031			

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505352797	BOCA RATON	FL		07/14/2023									432	432			
6602682582	HENDERSON	NV		04/10/2023									4,969	4,969			
6602687235	CAMANO ISLAND	WA		07/14/2023									4,145	4,145			
8195200997	RIVIERA BEACH	FL		07/14/2023									999	999			
6601716753	LONG GROVE	IL		04/10/2023									3,508	3,508			
6601202382	ATLANTIC BEACH	FL		04/10/2023									690	690			
6602699024	AUSTIN	TX		07/14/2023									2,734	2,734			
6602702497	CAMAS	WA		07/14/2023									3,055	3,055			
0717000	Bellevue	WA		09/24/2015		987,368							987,368	987,368			
0721000	Seattle	WA		01/20/2016		252,629							252,629	252,629			
6600849217	TIMNATH	CO		07/14/2023									3,959	3,959			
6600026113	JACKSONVILLE	FL		04/10/2023									519	519			
EB1351003930	NEW YORK	NY		11/20/2015		24,844							24,914	24,914			
6602673219	MOUNTAIN HOUSE	CA		04/10/2023									9,621	9,621			
6601286716	SAINT LOUIS	MO		04/10/2023									299	299			
6601714477	WEST UNIVERSITY PLACE	TX		07/14/2023									3,334	3,334			
6601204651	JACKSONVILLE	FL		04/10/2023									696	696			
8201348356	CAPE CORAL	FL		07/14/2023									647	647			
6602690460	CORONA	CA		04/10/2023									5,896	5,896			
6601684357	BARRINGTON	IL		04/10/2023									11,694	11,694			
EB1369003522	SARASOTA	FL		12/16/2016		3,039							3,006	3,006			
6600010521	JACKSONVILLE	FL		04/10/2023									492	492			
6602676931	EDEN	UT		07/14/2023									5,750	5,750			
6600011453	JACKSONVILLE	FL		04/10/2023									701	701			
EB1795001038	STATEN ISLAND	NY		12/18/2015		2,042							2,023	2,023			
6601700070	SAN DIEGO	CA		04/10/2023									5,817	5,817			
6602679489	MCCALL	ID		04/10/2023									6,879	6,879			
6602671544	HOMEWOOD	CA		04/10/2023									5,328	5,328			
6601708511	SARATOGA	CA		04/10/2023									17,851	17,851			
108639444	Naples	FL		07/14/2023									437	437			
6600680927	JACKSONVILLE	FL		04/10/2023									805	805			
6602676246	SAMMAMISH	WA		07/14/2023									3,389	3,389			
6600065152	GOLETA	CA		04/10/2023									4,265	4,265			
6601736132	LAKE MARY	FL		04/10/2023									4,301	4,301			
6602704485	SAN ANTONIO	TX		07/14/2023									5,209	5,209			
8202291796	JACKSONVILLE	FL		07/14/2023									581	581			
6601691931	OAKLAND	CA		04/10/2023									13,248	13,248			
6601683698	CHESTERFIELD	MO		04/10/2023									19,782	19,782			
6601383042	JACKSONVILLE	FL		04/10/2023									746	746			
6602677079	LAKE FOREST PARK	WA		07/14/2023									3,448	3,448			
6602685734	VENTURA	CA		04/10/2023									6,287	6,287			
6602677202	HOUSTON	TX		07/14/2023									3,521	3,521			
8200640754	CAPE CORAL	FL		07/14/2023									915	915			
6600447012	FLOWER MOUND	TX		07/14/2023									1,442	1,442			
6601471482	NEWTON	MA		04/10/2023									12,413	12,413			
6601725325	LONG GROVE	IL		04/10/2023									8,569	8,569			
6601717017	SAN FRANCISCO	CA		04/10/2023									3,502	3,502			
6600680372	JACKSONVILLE	FL		04/10/2023									593	593			
6602698794	ALPINE	CA		04/10/2023									4,890	4,890			
6602674498	DENVER	CO		07/14/2023									6,481	6,481			
8201302796	DEERFIELD BEACH	FL		07/14/2023									1,190	1,190			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
6601827410	GEORGETOWN	KY		04/10/2023									9,880	9,880			
6602700343	CHINO HILLS	CA		04/10/2023									5,138	5,138			
6601749572	SOUTH SAN FRANCISCO	CA		04/10/2023									4,438	4,438			
EB1540094366	AVON	NC		08/19/2016		4,362							4,328	4,328			
6601745828	NEW YORK	NY		04/10/2023									41,555	41,555			
6601748939	PHOENIX	AZ		04/10/2023									9,013	9,013			
EB1259002723	NAPERVILLE	IL		12/16/2016		2,786							2,825	2,825			
6602688233	WASHINGTON	DC		04/10/2023									4,933	4,933			
6602678994	PITTSBURG	TX		07/14/2023									4,679	4,679			
6600851858	DRAPER	UT		07/14/2023									3,097	3,097			
PEB1215003457	LIGHTHOUSE POINT	FL		08/14/2017		3,794							3,738	3,738			
6601224477	JACKSONVILLE	FL		04/10/2023									711	711			
6600480708	LAKEWOOD	CO		07/14/2023									3,132	3,132			
PEB1541042433	LIBERTYVILLE	IL		11/17/2017		3,627							3,607	3,607			
6602678416	LEWISVILLE	TX		07/14/2023									3,314	3,314			
0715200	KEARNY	NJ		10/21/2015		262,712							262,712	262,712			
6601821850	MILL VALLEY	CA		04/10/2023									3,867	3,867			
6602695105	SAN JOSE	CA		04/10/2023									5,335	5,335			
8203971101	SUNRISE	FL		07/14/2023									528	528			
6602679968	FRUIT HEIGHTS	UT		07/14/2023									4,009	4,009			
6602687227	MORRO BAY	CA		04/10/2023									4,073	4,073			
6602681352	CHENEY	WA		07/14/2023									2,175	2,175			
6601809590	CORAL GABLES	FL		04/10/2023									20,329	20,329			
6601203869	JACKSONVILLE	FL		04/10/2023									653	653			
6600011891	JACKSONVILLE	FL		04/10/2023									654	654			
6600604315	SAN DIEGO	CA		04/10/2023									7,730	7,730			
6602697986	VENICE	CA		04/10/2023									8,702	8,702			
6600636689	LAKE FOREST	CA		04/10/2023									4,070	4,070			
6602684745	HOUSTON	TX		07/14/2023									7,368	7,368			
6601483388	CHICAGO	IL		04/10/2023									9,197	9,197			
6602689074	STEAMBOAT SPRINGS	CO		07/14/2023									3,264	3,264			
6602681071	HOUSTON	TX		07/14/2023									2,886	2,886			
6601709071	SANTA FE	NM		04/10/2023									6,199	6,199			
6600838954	DOWNEY	CA		04/10/2023									4,690	4,690			
PEB1259003719	WELLESLEY	MA		11/17/2017		3,625							3,628	3,628			
6601677997	SEATTLE	WA		07/14/2023									14,643	14,643			
6601690149	DALLAS	TX		07/14/2023									3,086	3,086			
6601679209	NAVARRE BEACH	FL		04/10/2023									5,247	5,247			
6602700400	ORINDA	CA		04/10/2023									8,932	8,932			
6600846122	HOLMES BEACH	FL		04/10/2023									25,322	25,322			
6602694553	OAK VIEW	CA		04/10/2023									7,637	7,637			
8197656140	CAPE CORAL	FL		07/14/2023									488	488			
6601679571	CAMBRIDGE	MA		04/10/2023									12,655	12,655			
6601708792	KELLER	TX		07/14/2023									2,713	2,713			
6601726067	MERCER ISLAND	WA		07/14/2023									6,922	6,922			
0704700	STAMFORD	CT		06/19/2014		355,662							355,662	355,662			
6601010835	SCOTTSDALE	AZ		04/10/2023									3,824	3,824			
8191624867	SUNRISE	FL		07/14/2023									1,086	1,086			
6602711142	FREMONT	CA		04/10/2023									3,473	3,473			
6602705508	SCOTTSDALE	AZ		04/10/2023									4,076	4,076			
6602678424	DENVER	CO		07/14/2023									2,543	2,543			

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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
PEB1540095063	FRISCO	TX		11/17/2017		2,516							2,483	2,483			
EB1351005922	PLAINVIEW	NY		12/16/2016		1,849							1,878	1,878			
6601678094	BROOKLINE	MA		04/10/2023									12,057	12,057			
6601715482	HERMOSA BEACH	CA		04/10/2023									11,252	11,252			
6601746925	CHESAPEAKE	VA		04/10/2023									9,520	9,520			
6601475806	SAINT LOUIS	MO		04/10/2023									1,460	1,460			
6602690114	SILVERTHORNE	CO		07/14/2023									2,091	2,091			
6600676180	JACKSONVILLE	FL		04/10/2023									686	686			
6601477257	SMITHTON	IL		04/10/2023									870	870			
6602687714	MIRAMAR BEACH	FL		04/10/2023									6,515	6,515			
0663700	NEW YORK	NY		04/01/2008		563,000							563,000	563,000			
0719500	Woodland Hills	CA		11/18/2015		218,809							218,809	218,809			
8023014619	MIAMI	FL		07/14/2023									575	575			
8204030106	POMPANO BEACH	FL		07/14/2023									463	463			
6600564816	NEW YORK	NY		04/10/2023									4,279	4,279			
6600795378	NAPLES	FL		04/10/2023									3,714	3,714			
6601685842	BEAUX ARTS	WA		07/14/2023									16,667	16,667			
6601808972	AUSTIN	TX		07/14/2023									3,036	3,036			
6602696525	LINCOLNSHIRE	IL		04/10/2023									3,256	3,256			
8195323651	HOLLYWOOD	FL		07/14/2023									1,009	1,009			
8201365354	HOMESTEAD	FL		07/14/2023									855	855			
6602698059	LAWRENCE	NY		04/10/2023									10,679	10,679			
6601202010	ATLANTIC BEACH	FL		04/10/2023									666	666			
6600121831	BEND	OR		07/14/2023									2,472	2,472			
6602698257	SCOTTSDALE	AZ		04/10/2023									3,329	3,329			
6602691096	FRANKLIN	TN		04/10/2023									16,524	16,524			
6601693010	AUSTIN	TX		07/14/2023									2,156	2,156			
8195331421	ST PETERSBURG	FL		07/14/2023									759	759			
6601730531	ENCINO	CA		04/10/2023									4,366	4,366			
PEB1596055586	SAN DIEGO	CA		01/11/2018		4,778							4,719	4,719			
6601685164	SHERBORN	MA		04/10/2023									17,702	17,702			
6602696582	SAN RAMON	CA		04/10/2023									4,829	4,829			
6600675935	JACKSONVILLE	FL		04/10/2023									589	589			
6602691617	DANVILLE	CA		04/10/2023									13,577	13,577			
6602695246	INDIAN RIVER SHORES	FL		04/10/2023									3,302	3,302			
6600847492	SCOTTSDALE	AZ		04/10/2023									4,819	4,819			
6601724880	WALNUT CREEK	CA		04/10/2023									4,685	4,685			
6601478479	MARYLAND HEIGHTS	MO		04/10/2023									450	450			
6602701671	FAIR OAKS	CA		04/10/2023									4,783	4,783			
6601686949	NEW YORK	NY		04/10/2023									8,864	8,864			
6600059312	PORTLAND	OR		07/14/2023									2,028	2,028			
6602681030	BRADENTON	FL		04/10/2023									3,717	3,717			
6601488411	BAYSIDE	NY		04/10/2023									8,106	8,106			
6602675271	CLYDE HILL	WA		07/14/2023									2,128	2,128			
6601204461	JACKSONVILLE	FL		04/10/2023									594	594			
6602691526	BOSTON	MA		04/10/2023									14,112	14,112			
6601692723	BALTIMORE	MD		07/14/2023									1,994	1,994			
6601683789	SAINT LOUIS	MO		04/10/2023									12,043	12,043			
6600056870	SAN MATEO	CA		04/10/2023									3,497	3,497			
6602698398	BOULDER	CO		07/14/2023									5,794	5,794			
6602702174	WINNETKA	IL		04/10/2023									4,360	4,360			

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6601679670	BROOKLYN	NY		04/10/2023									18,960	18,960			
6601744615	SAINT LOUIS	MO		04/10/2023									5,679	5,679			
6601724310	VIRGINIA BEACH	VA		04/10/2023									3,453	3,453			
6602688993	DENVER	CO		07/14/2023									3,570	3,570			
6600477266	DENVER	CO		07/14/2023									2,329	2,329			
6601716829	LAKE OSWEGO	OR		07/14/2023									2,655	2,655			
6601708271	NEWPORT BEACH	CA		04/10/2023									17,442	17,442			
6601477844	GREAT FALLS	VA		04/10/2023									13,878	13,878			
6602699347	DENVER	CO		07/14/2023									4,429	4,429			
6600852468	NASHVILLE	TN		04/10/2023									3,377	3,377			
0843600	Mt Arlington	NJ		09/19/2017		336,462							336,462	336,462			
6601682799	NEW YORK	NY		04/10/2023									4,621	4,621			
6600127234	DEERFIELD BEACH	FL		04/10/2023									6,212	6,212			
6602676808	LINDON	UT		07/14/2023									2,982	2,982			
6600676016	JACKSONVILLE	FL		04/10/2023									2,489	2,489			
6600852203	FRANKLIN	TN		04/10/2023									3,967	3,967			
6601383463	NAPLES	FL		04/10/2023									664	664			
0851900	Houston	TX		02/16/2018		166,996							166,996	166,996			
6600861014	CHICAGO	IL		04/10/2023									10,381	10,381			
6601203877	JACKSONVILLE	FL		04/10/2023									788	788			
6601685933	WELLESLEY	MA		04/10/2023									10,972	10,972			
6601681833	NASHVILLE	TN		04/10/2023									23,033	23,033			
3367202889	Jacksonville	FL		07/14/2023									590	590			
6600680638	JACKSONVILLE	FL		04/10/2023									609	609			
6600011735	JACKSONVILLE	FL		04/10/2023									596	596			
6601699090	CORTE MADERA	CA		04/10/2023									4,476	4,476			
6600676701	JACKSONVILLE	FL		04/10/2023									620	620			
6602705052	LOS ANGELES	CA		04/10/2023									5,434	5,434			
8194950931	HOLLYWOOD	FL		07/14/2023									983	983			
6601682815	NEW YORK	NY		04/10/2023									8,742	8,742			
6602675263	DALLAS	TX		07/14/2023									3,929	3,929			
6602700301	DALLAS	TX		07/14/2023									4,776	4,776			
8195004426	LAKE WORTH	FL		07/14/2023									961	961			
EB1247002667	DELRAY BEACH	FL		07/17/2015		2,757							2,747	2,747			
EB1596052367	SEATTLE	WA		12/18/2015		3,636							3,593	3,593			
6601740134	AURORA	CO		07/14/2023									3,980	3,980			
6600839721	SAINT PETERSBURG	FL		04/10/2023									4,518	4,518			
6600852005	CENTENNIAL	CO		07/14/2023									3,322	3,322			
6601697045	LAGUNA NIGUEL	CA		04/10/2023									5,581	5,581			
6602702505	DEL MAR	CA		04/10/2023									7,779	7,779			
6601470856	ATLANTIC BEACH	FL		04/10/2023									1,092	1,092			
6602682897	REDMOND	WA		07/14/2023									6,258	6,258			
6602689884	NEW YORK	NY		04/10/2023									5,616	5,616			
8201890933	HOMESTEAD	FL		07/14/2023									1,214	1,214			
6601819706	MANHATTAN BEACH	CA		04/10/2023									4,926	4,926			
6602701143	SAN JOSE	CA		04/10/2023									6,222	6,222			
6602695949	LOS ANGELES	CA		04/10/2023									6,578	6,578			
0838500	Frederick	MD		05/11/2017		626,523							626,523	626,523			
6600478371	JACKSONVILLE	FL		04/10/2023									3,866	3,866			
6602700715	NEW ROCHELLE	NY		04/10/2023									4,553	4,553			
EB1541040459	SUGAR LAND	TX		08/19/2016		3,037							3,025	3,025			

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6600676776	JACKSONVILLE	FL		04/10/2023									887	887			
6601811836	SAN DIEGO	CA		04/10/2023									5,128	5,128			
6600934258	ORINDA	CA		04/10/2023									4,320	4,320			
6600876889	SAN LEANDRO	CA		04/10/2023									5,919	5,919			
0584501	Seattle	WA		12/29/2011		482,951							482,951	482,951			
6602674415	VALLEY GLEN	CA		04/10/2023									6,621	6,621			
8198982494	JACKSONVILLE	FL		07/14/2023									787	787			
6602676352	BURR RIDGE	IL		04/10/2023									866,661	866,661			
6600025966	JACKSONVILLE	FL		04/10/2023									529	529			
6601673814	BOERNE	TX		07/14/2023									7,528	7,528			
6601472241	PORTLAND	OR		07/14/2023									8,015	8,015			
6602701093	LA MESA	CA		04/10/2023									8,485	8,485			
3357215058	Lake Worth	FL		07/14/2023									277	277			
6601700567	BREWSTER	NY		04/10/2023									3,725	3,725			
108685850	Clearwater	FL		07/14/2023									493	493			
6601225375	JACKSONVILLE	FL		04/10/2023									676	676			
6602700210	SONOMA	CA		04/10/2023									4,130	4,130			
8201111539	CAPE CORAL	FL		07/14/2023									1,093	1,093			
6601733436	SAN BRUNO	CA		04/10/2023									5,195	5,195			
6601690115	HOUSTON	TX		07/14/2023									4,054	4,054			
6601482463	OAKLAND	CA		04/10/2023									16,985	16,985			
PEB1541041994	LAKE ZURICH	IL		11/17/2017		2,522							2,474	2,474			
6600024316	JACKSONVILLE	FL		04/10/2023									509	509			
0717300	Coppell	TX		08/28/2015		312,734							312,734	312,734			
6602681543	PROSPER	TX		07/14/2023									2,530	2,530			
PH7135056070	TRAFFORD	PA		04/22/2016		8,028							7,995	7,995			
8191129986	PEMBROKE PINES	FL		07/14/2023									1,044	1,044			
6600011420	JACKSONVILLE	FL		04/10/2023									728	728			
6600669656	JACKSONVILLE	FL		04/10/2023									3,038	3,038			
6600679580	JACKSONVILLE	FL		04/10/2023									883	883			
PH7132732681	BEDFORD	NY		01/29/2015		3,389							3,368	3,368			
6601708958	PORT ARANSAS	TX		07/14/2023									3,751	3,751			
PEB1221074267	SAINT AUGUSTINE	FL		03/21/2018		8,580							8,932	8,932			
6600935164	EL CAJON	CA		04/10/2023									8,251	8,251			
6602691518	TUSTIN	CA		04/10/2023									26,911	26,911			
6600489980	SALINAS	CA		04/10/2023									3,579	3,579			
6602697010	ODESSA	FL		04/10/2023									3,390	3,390			
6602671148	SAN DIEGO	CA		04/10/2023									29,134	29,134			
6600021858	JACKSONVILLE	FL		04/10/2023									1,021	1,021			
6601681205	NEW YORK	NY		04/10/2023									29,988	29,988			
6600677113	JACKSONVILLE	FL		04/10/2023									777	777			
0703700	MCLEAN	VA		04/29/2014		621,263							621,263	621,263			
8201877670	DELRAY BEACH	FL		07/14/2023									556	556			
6601717157	NEWARK	CA		04/10/2023									6,162	6,162			
6602679711	EL DORADO HILLS	CA		04/10/2023									3,683	3,683			
6601809087	TEMECULA	CA		04/10/2023									4,144	4,144			
8200678538	MARCO ISLAND	FL		07/14/2023									701	701			
6601680033	NOKESVILLE	VA		04/10/2023									6,908	6,908			
6602676006	CHICAGO	IL		04/10/2023									3,472	3,472			
8195224556	HIALEAH	FL		07/14/2023									(766)	(766)			
6602685510	FERNANDINA BEACH	FL		04/10/2023									4,723	4,723			

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6602684927	MOORPARK	CA		04/10/2023									18,342	18,342			
6601811653	RIVIERA BEACH	FL		04/10/2023									8,518	8,518			
6600852534	SOUTH LAKE	TX		07/14/2023									40,213	40,213			
6602676345	SAN FRANCISCO	CA		04/10/2023									6,724	6,724			
6602684430	SAN ANSELMO	CA		04/10/2023									4,881	4,881			
6602697762	NEWPORT BEACH	CA		04/10/2023									28,166	28,166			
6601683276	DEERFIELD	IL		04/10/2023									10,841	10,841			
6602691799	HAMPSTEAD	MD		07/14/2023									1,396	1,396			
6602700475	FRANKLIN	TN		04/10/2023									7,304	7,304			
6602705797	WASHINGTON	DC		04/10/2023									4,716	4,716			
EB1541039088	DEERFIELD	IL		08/19/2016		5,705							5,661	5,661			
6601699173	ROBBINSVILLE	NJ		07/14/2023									2,225	2,225			
3366359396	Jacksonville	FL		07/14/2023									330	330			
6602694587	PROVO	UT		07/14/2023									9,726	9,726			
6601747261	NAPLES	FL		04/10/2023									6,138	6,138			
6600678277	JACKSONVILLE	FL		04/10/2023									907	907			
6602687136	WESTWOOD	CA		04/10/2023									6,309	6,309			
0582814	San Bernardino	CA		06/03/2014		279,131							279,131	279,131			
6601678763	BOULDER	CO		07/14/2023									8,575	8,575			
6602680248	OAKLAND	CA		04/10/2023									4,752	4,752			
6601746875	LOS GATOS	CA		04/10/2023									8,924	8,924			
6601684670	LARCHMONT	NY		04/10/2023									9,250	9,250			
8202837341	FORT MYERS	FL		07/14/2023									1,323	1,323			
6601744482	DIX HILLS	NY		04/10/2023									5,565	5,565			
6600822933	CHICAGO	IL		04/10/2023									4,821	4,821			
6602695873	DENVER	CO		07/14/2023									4,432	4,432			
3363131004	Delray Beach	FL		07/14/2023									818	818			
6602685130	WASHINGTON	DC		04/10/2023									12,844	12,844			
6602696541	MORAGA	CA		04/10/2023									7,589	7,589			
6602691591	TEMPLETON	CA		04/10/2023									23,137	23,137			
6600676347	JACKSONVILLE	FL		04/10/2023									492	492			
6601753194	CAMAS	WA		07/14/2023									2,068	2,068			
6601696286	ESTES PARK	CO		07/14/2023									19,537	19,537			
6602700384	SAN JOSE	CA		04/10/2023									10,237	10,237			
6601245753	ORLANDO	FL		04/10/2023									890	890			
6602672617	MCKINNEY	TX		07/14/2023									1,350	1,350			
EB1793000960	ARLINGTON	VA		07/17/2015		4,813							4,785	4,785			
6602678523	SANTA FE	NM		04/10/2023									3,728	3,728			
98657935	WEST PALM BEACH	FL		07/14/2023									393	393			
6602677830	VIRGINIA BEACH	VA		04/10/2023									4,208	4,208			
6602676824	CAMPBELL	CA		04/10/2023									6,215	6,215			
8201904312	NAPLES	FL		07/14/2023									617	617			
6601709675	MARCO ISLAND	FL		04/10/2023									9,342	9,342			
6600796673	DUARTE	CA		04/10/2023									1,707	1,707			
6601681809	WEST LAKE HILLS	TX		07/14/2023									13,467	13,467			
6602674167	BOSTON	MA		04/10/2023									4,731	4,731			
6600771122	EAST ELMHURST	NY		04/10/2023									6,796	6,796			
6600037060	CHASKA	MN		04/10/2023									3,516	3,516			
6601823070	RENO	NV		04/10/2023									9,783	9,783			
6601680991	SAINT LOUIS	MO		04/10/2023									10,438	10,438			
8202642913	JACKSONVILLE	FL		07/14/2023									531	531			

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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
6602705755	SANTA ROSA BEACH	FL		04/10/2023									6,029	6,029			
6601204453	JACKSONVILLE	FL		04/10/2023									234	234			
8202126821	JACKSONVILLE	FL		07/14/2023									489	489			
6602698687	ORINDA	CA		04/10/2023									8,298	8,298			
6601697870	BROOKLYN	NY		04/10/2023									2,954	2,954			
6600680893	JACKSONVILLE	FL		04/10/2023									990	990			
6601699587	FORT LAUDERDALE	FL		04/10/2023									4,078	4,078			
6602711431	MIRAMAR BEACH	FL		04/10/2023									4,394	4,394			
6602705250	SAN TAN VALLEY	AZ		04/10/2023									287,687	287,687			
6601678961	OLD TAPPAN	NJ		07/14/2023									5,242	5,242			
6602676139	DUBLIN	CA		04/10/2023									5,389	5,389			
6600934175	BURLINGAME	CA		04/10/2023									45,382	45,382			
6601713636	SOLVANG	CA		04/10/2023									3,756	3,756			
6602674340	SAN FRANCISCO	CA		04/10/2023									6,113	6,113			
6601746289	AUSTIN	TX		07/14/2023									2,975	2,975			
6602685916	LOS ANGELES	CA		04/10/2023									9,195	9,195			
8204239945	MIRAMAR	FL		07/14/2023									555	555			
6602684448	VALLEY VILLAGE	CA		04/10/2023									5,883	5,883			
6601204479	JACKSONVILLE	FL		04/10/2023									837	837			
6600011396	JACKSONVILLE	FL		04/10/2023									865	865			
6601721365	CARLSBAD	CA		04/10/2023									5,170	5,170			
8017141702	MIAMI GARDENS	FL		07/14/2023									736	736			
6601482497	SEATTLE	WA		07/14/2023									8,270	8,270			
6601750455	LOS ALAMITOS	CA		04/10/2023									4,896	4,896			
8201299664	MIAMI BEACH	FL		07/14/2023									636	636			
8199108134	NAPLES	FL		07/14/2023									1,240	1,240			
3367459445	POMPANO BEACH	FL		07/14/2023									3,803	3,803			
6601201996	ATLANTIC BEACH	FL		04/10/2023									666	666			
3368955525	Delray Beach	FL		07/14/2023									306	306			
6601475137	ORO VALLEY	AZ		04/10/2023									10,148	10,148			
6600845223	TUCSON	AZ		04/10/2023									11,477	11,477			
6602683044	CLAYTON	CA		04/10/2023									3,621	3,621			
EB1784003927	SAN JOSE	CA		06/24/2016		4,164							4,211	4,211			
EB1351005094	NEW YORK	NY		06/24/2016		6,010							6,015	6,015			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		3,647							3,674	3,674			
PH7132483319	KELLER	TX		01/16/2015		5,243							5,193	5,193			
6602684364	SEATTLE	WA		07/14/2023									3,503	3,503			
6602699321	EUGENE	OR		07/14/2023									3,628	3,628			
6601225524	JACKSONVILLE	FL		04/10/2023									836	836			
6602685346	CHICAGO	IL		04/10/2023									6,770	6,770			
0870600	Maplewood	NJ		04/16/2019		132,091							132,091	132,091			
6600026485	JACKSONVILLE	FL		04/10/2023									631	631			
6602687599	DENVER	CO		07/14/2023									2,154	2,154			
6602679018	BEND	OR		07/14/2023									2,949	2,949			
8200999063	JACKSONVILLE	FL		07/14/2023									785	785			
6602675909	PARKLAND	FL		04/10/2023									4,949	4,949			
6601274407	BRENTWOOD	CA		04/10/2023									4,300	4,300			
PH7131930971	PHILADELPHIA	PA		10/24/2014		2,753							2,750	2,750			
6602696632	SAN RAMON	CA		04/10/2023									7,506	7,506			
6602701168	GLEN RIDGE	NJ		07/14/2023									3,511	3,511			
6601827501	BOULDER	CO		07/14/2023									6,769	6,769			

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PEB1785004746	SAN JOSE	CA		11/18/2016		3,790							3,752	3,752			
6601696815	REDWOOD CITY	CA		04/10/2023									7,779	7,779			
6600985284	GILBERT	AZ		04/10/2023									3,801	3,801			
6600025479	JACKSONVILLE	FL		04/10/2023									462	462			
6601720391	HOLMES BEACH	FL		04/10/2023									3,947	3,947			
8198767220	MIAMI	FL		07/14/2023									1,191	1,191			
6601487223	KATONAH	NY		04/10/2023									11,987	11,987			
6601479535	BLOOMFIELD TOWNSHIP	MI		04/10/2023									8,453	8,453			
8022668278	CAPE CORAL	FL		07/14/2023									617	617			
8201121397	HIALEAH	FL		07/14/2023									1,283	1,283			
6602705417	COPPER MOUNTAIN	CO		07/14/2023									2,589	2,589			
6601224345	JACKSONVILLE	FL		04/10/2023									658	658			
6600865122	AUSTIN	TX		07/14/2023									498	498			
6601204032	JACKSONVILLE	FL		04/10/2023									732	732			
6602684299	CEDAR PARK	TX		07/14/2023									1,523	1,523			
6602696061	PARK CITY	UT		07/14/2023									3,149	3,149			
6600591447	ATLANTIC BEACH	FL		04/10/2023									11,231	11,231			
PH7133827191	MANHASSET	NY		08/07/2015		5,708							5,685	5,685			
6601819912	SANTA FE	NM		04/10/2023									8,455	8,455			
300000023	NORTH FORT MYERS	FL		07/14/2023									425	425			
6601816777	OXNARD	CA		04/10/2023									5,567	5,567			
PH7134275929	FREMONT	CA		10/29/2015		3,128							3,119	3,119			
6602705920	EDEN PRAIRIE	MN		04/10/2023									7,345	7,345			
6602671494	PLANO	TX		07/14/2023									4,839	4,839			
6602695600	LOS ANGELES	CA		04/10/2023									13,423	13,423			
6600793803	CAMBRIDGE	MA		04/10/2023									13,618	13,618			
6601698332	IRVINGTON	NY		04/10/2023									4,328	4,328			
PEB1789005670	LOS ALTOS	CA		03/21/2018		4,250							4,293	4,293			
PEB1596053852	FORT LAUDERDALE	FL		05/05/2023		18,382							6,053	6,053			
6602672708	LAKEHILLS	TX		07/14/2023									1,303	1,303			
8198828035	MIAMI	FL		07/14/2023									1,155	1,155			
8198982510	SAINT PETERSBURG	FL		07/14/2023									796	796			
PH7134162812	REDMOND	WA		08/21/2015		3,557							3,554	3,554			
6601742932	NEW YORK	NY		04/10/2023									7,974	7,974			
6602710839	LONG BEACH	CA		04/10/2023									4,616	4,616			
6601825356	SCOTTSDALE	AZ		04/10/2023									3,378	3,378			
6602672807	HIGHLAND PARK	TX		07/14/2023									7,240	7,240			
6602711852	SCOTTSDALE	AZ		04/10/2023									4,368	4,368			
6602705706	LONG GROVE	IL		04/10/2023									5,670	5,670			
6602695808	RIVER FOREST	IL		04/10/2023									3,162	3,162			
6602680842	ALEXANDRIA	VA		04/10/2023									11,172	11,172			
3373136660	LEHIGH ACRES	FL		07/14/2023									228	228			
6601286419	BOWIE	MD		07/14/2023									1,950	1,950			
505413008	BOYNTON BEACH	FL		07/14/2023									208	208			
8198919266	MIAMI	FL		07/14/2023									1,318	1,318			
6601472191	FORT WORTH	TX		07/14/2023									6,385	6,385			
6602692318	DAPHNE	AL		07/14/2023									8,053	8,053			
6602699339	QUOGUE	NY		04/10/2023									7,252	7,252			
8201217955	FORT MYERS	FL		07/14/2023									985	985			
6601488346	CAMBRIDGE	MA		04/10/2023									4,168	4,168			
6601482752	TIMNATH	CO		07/14/2023									9,663	9,663			

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	2	3					8	9	10	11	12	13					
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6600722786	LA QUINTA	CA		04/10/2023									1,797	1,797			
6600792557	MOUNTAIN HOUSE	CA		04/10/2023									8,117	8,117			
6601486514	GERMANTOWN	TN		04/10/2023									14,959	14,959			
6601204149	JACKSONVILLE	FL		04/10/2023									764	764			
6600026923	JACKSONVILLE	FL		04/10/2023									595	595			
6601686238	SUDBURY	MA		04/10/2023									11,118	11,118			
6602692086	HILLSBORO	OR		07/14/2023									2,156	2,156			
6601805887	SAN MATEO	CA		04/10/2023									2,446	2,446			
6602678465	PORT ARANSAS	TX		07/14/2023									3,171	3,171			
6601733428	BEDFORD	NY		04/10/2023									8,879	8,879			
6600934555	DALLAS	TX		07/14/2023									2,863	2,863			
6602678903	SAN MATEO	CA		04/10/2023									4,900	4,900			
6601681080	BARDONIA	NY		04/10/2023									3,973	3,973			
6601471185	BETHESDA	MD		07/14/2023									4,562	4,562			
6602678374	HOUSTON	TX		07/14/2023									3,281	3,281			
6601685198	GREAT NECK	NY		04/10/2023									20,670	20,670			
6600681347	ORANGE PARK	FL		04/10/2023									1,070	1,070			
6601469221	ATLANTIC BEACH	FL		04/10/2023									627	627			
6600606336	SAN DIEGO	CA		04/10/2023									4,186	4,186			
6602696772	POMPANO BEACH	FL		04/10/2023									6,297	6,297			
6600092446	LOCUST VALLEY	NY		04/10/2023									13,554	13,554			
6602685494	BOULDER	CO		07/14/2023									3,715	3,715			
8195320871	PEMBROKE PINES	FL		07/14/2023									1,121	1,121			
505339788	HOLLYWOOD	FL		07/14/2023									1,509	1,509			
6602686187	LOS ANGELES	CA		04/10/2023									5,083	5,083			
6601224881	JACKSONVILLE	FL		04/10/2023									834	834			
108705898	Plantation	FL		07/14/2023									1,396	1,396			
8202139909	RIVIERA BEACH	FL		07/14/2023									961	961			
6601745794	HARRISON	NY		04/10/2023									6,629	6,629			
6602702687	OAKLAND	CA		04/10/2023									4,953	4,953			
6601204511	JACKSONVILLE	FL		04/10/2023									598	598			
6602682954	NEWARK	CA		04/10/2023									6,840	6,840			
PEB1789004768	MENLO PARK	CA		11/18/2016		5,633							5,608	5,608			
6600729443	JACKSONVILLE	FL		04/10/2023									2,498	2,498			
6602702331	LOS ANGELES	CA		04/10/2023									5,777	5,777			
6602676121	CHICAGO	IL		04/10/2023									6,198	6,198			
6600542291	TELLURIDE	CO		07/14/2023									1,914	1,914			
6602677301	AUSTIN	TX		07/14/2023									3,046	3,046			
6600926981	SAN JOSE	CA		04/10/2023									2,483	2,483			
6601713370	WASHINGTON	DC		04/10/2023									4,903	4,903			
6600490632	MIAMI	FL		04/10/2023									4,073	4,073			
8195099383	FORT LAUDERDALE	FL		07/14/2023									1,102	1,102			
6602673953	OLMOS PARK	TX		07/14/2023									7,320	7,320			
6602683952	BONSALL	CA		04/10/2023									6,576	6,576			
6602694967	SANTA ANA	CA		04/10/2023									5,234	5,234			
6600676446	JACKSONVILLE	FL		04/10/2023									682	682			
6600915349	GLENDALE	CA		04/10/2023									3,750	3,750			
8195005206	MIAMI	FL		07/14/2023									1,545	1,545			
6601680496	HOWARD BEACH	NY		04/10/2023									4,987	4,987			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		6,712							6,551	6,551			
6600935099	CHINO HILLS	CA		04/10/2023									4,247	4,247			

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	2	3					8	9	10	11	12	13					
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6600569930	OAKLAND GARDENS	NY		04/10/2023									4,268	4,268			
6601816702	SPRING	TX		07/14/2023									4,498	4,498			
3371374714	Bonita Springs	FL		07/14/2023									1,546	1,546			
6601485318	LAKE FOREST	IL		04/10/2023									10,428	10,428			
6602704626	CENTENNIAL	CO		07/14/2023									2,411	2,411			
EB1400003749	CAVE CREEK	AZ		08/19/2016		3,213							3,217	3,217			
6602684349	SEATTLE	WA		07/14/2023									3,833	3,833			
6601486712	SCOTTSDALE	AZ		04/10/2023									11,800	11,800			
6601825372	EDMOND	OK		04/10/2023									13,836	13,836			
6601483735	SEATTLE	WA		07/14/2023									10,849	10,849			
PEB1540095376	COOPER CITY	FL		08/14/2017		3,788							3,758	3,758			
6602696954	PASADENA	CA		04/10/2023									3,546	3,546			
6602685536	TUCSON	AZ		04/10/2023									5,000	5,000			
6602692201	MONROE	WA		07/14/2023									1,456	1,456			
6602698695	HAYWARD	CA		04/10/2023									7,045	7,045			
6601473272	PARKLAND	FL		04/10/2023									11,357	11,357			
6602692599	SAN MATEO	CA		04/10/2023									18,142	18,142			
6601825091	BOULDER	CO		07/14/2023									4,208	4,208			
PH7133741137	MEDFORD	NJ		08/21/2015		2,794							2,777	2,777			
EB1541039282	ARCADIA	OK		10/09/2015		5,815							5,748	5,748			
3375659718	JACKSONVILLE	FL		07/14/2023									992	992			
6602675743	FORT WORTH	TX		07/14/2023									1,986	1,986			
6602704741	CAPE CORAL	FL		04/10/2023									3,532	3,532			
6600582164	MORRIS PLAINS	NJ		07/14/2023									1,918	1,918			
6600795493	SARASOTA	FL		04/10/2023									5,684	5,684			
6601711143	VANCOUVER	WA		07/14/2023									2,337	2,337			
6601687384	BROOKLINE	MA		04/10/2023									13,197	13,197			
6601018135	LOS ANGELES	CA		04/10/2023									6,661	6,661			
6601698043	NEW YORK	NY		04/10/2023									4,382	4,382			
504674232	BOYNTON BEACH	FL		07/14/2023									146	146			
EB1789004889	REDWOOD CITY	CA		12/16/2016		1,908							1,911	1,911			
6601752709	BROOKLYN	NY		04/10/2023									4,344	4,344			
6600839135	PROSPECT	KY		04/10/2023									7,338	7,338			
3362440544	Boca Raton	FL		07/14/2023									248	248			
6601699645	AUSTIN	TX		07/14/2023									2,012	2,012			
6601485045	RENO	NV		04/10/2023									17,398	17,398			
PEB1540095676	BROOKLYN	NY		11/17/2017		6,572							6,526	6,526			
6602681212	SAINT LOUIS	MO		04/10/2023									3,867	3,867			
6602695378	LITTLETON	CO		07/14/2023									2,579	2,579			
6601483636	LAFAYETTE	CA		04/10/2023									21,672	21,672			
PEB1369003269	LONGBOAT KEY	FL		11/18/2016		3,831							3,793	3,793			
6602702067	NOVATO	CA		04/10/2023									5,505	5,505			
6600847922	ST PETERSBURG	FL		04/10/2023									2,909	2,909			
6600871468	WALPOLE	MA		04/10/2023									2,278	2,278			
6602681139	WESTLAKE VILLAGE	CA		04/10/2023									4,479	4,479			
6602684836	BAY SHORE	NY		04/10/2023									16,443	16,443			
6601747063	SHERMAN OAKS	CA		04/10/2023									6,384	6,384			
6602701648	MILPITAS	CA		04/10/2023									6,359	6,359			
6601709550	GLEN HEAD	NY		04/10/2023									5,977	5,977			
3359796248	Boca Raton	FL		07/14/2023									1,063	1,063			
6601673459	SAN ANTONIO	TX		07/14/2023									8,554	8,554			

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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
8196740794	HOLLYWOOD	FL		07/14/2023									1,051	1,051			
6601699876	OCEAN CITY	NJ		07/14/2023									3,184	3,184			
6601204164	JACKSONVILLE	FL		04/10/2023									954	954			
8195330605	ROYAL PALM BEACH	FL		07/14/2023									465	465			
EB1400003619	CAVE CREEK	AZ		08/19/2016		1,086							1,077	1,077			
6601719336	SAN DIEGO	CA		04/10/2023									4,523	4,523			
6601679506	ENGLEWOOD	CO		07/14/2023									6,949	6,949			
6602699131	FRIDAY HARBOR	WA		07/14/2023									3,403	3,403			
6601729905	BAINBRIDGE ISLAND	WA		07/14/2023									2,840	2,840			
EB1367014513	VISTA	CA		10/12/2016		3,595							3,639	3,639			
6602677160	BOERNE	TX		07/14/2023									2,165	2,165			
6602691765	CLARKSBORO	NJ		07/14/2023									1,306	1,306			
6601469346	ATLANTIC BEACH	FL		04/10/2023									792	792			
6602698356	SAN FRANCISCO	CA		04/10/2023									7,151	7,151			
6602681253	BEND	OR		07/14/2023									2,578	2,578			
6602684190	CLE ELUM	WA		07/14/2023									3,822	3,822			
8195247893	PINELLAS PARK	FL		07/14/2023									730	730			
6602711423	SANTA CRUZ	CA		04/10/2023									3,798	3,798			
6602687102	SAN JOSE	CA		04/10/2023									5,357	5,357			
6600849746	AURORA	CO		07/14/2023									2,558	2,558			
6600011180	JACKSONVILLE	FL		04/10/2023									398	398			
6600598053	NEWTON	MA		04/10/2023									2,542	2,542			
6601725259	NEW YORK	NY		04/10/2023									7,028	7,028			
6601816835	KIRKLAND	WA		07/14/2023									7,425	7,425			
6601693325	KINGSTON	WA		07/14/2023									2,087	2,087			
6601818435	GREAT FALLS	MT		04/10/2023									8,544	8,544			
6601286732	LEHIGH ACRES	FL		04/10/2023									1,124	1,124			
6602687029	ENCINITAS	CA		04/10/2023									5,925	5,925			
6601827444	BROOKLYN	NY		04/10/2023									4,755	4,755			
6602705128	FLOWER MOUND	TX		07/14/2023									2,074	2,074			
6602688936	HIGHLAND PARK	IL		04/10/2023									4,304	4,304			
6601482174	SYOSSET	NY		04/10/2023									23,383	23,383			
6601204297	JACKSONVILLE	FL		04/10/2023									707	707			
98539935	NAPLES	FL		07/14/2023									413	413			
6602698307	MOUNTAIN HOUSE	CA		04/10/2023									4,284	4,284			
6602687060	NEWPORT BEACH	CA		04/10/2023									7,087	7,087			
6601224410	JACKSONVILLE	FL		04/10/2023									627	627			
6601680579	NEW YORK	NY		04/10/2023									19,640	19,640			
8195351207	DEERFIELD BEACH	FL		07/14/2023									1,399	1,399			
PH7134457956	RALEIGH	NC		09/18/2015		3,440							3,435	3,435			
8202925826	GREENACRES	FL		07/14/2023									632	632			
6602686021	JERSEY CITY	NJ		07/14/2023									6,764	6,764			
6600581117	AVENEL	NJ		07/14/2023									929	929			
6601679407	NEW YORK	NY		04/10/2023									12,870	12,870			
6602696368	OAKLAND	CA		04/10/2023									7,261	7,261			
6602678358	CENTENNIAL	CO		07/14/2023									3,256	3,256			
8199155907	WEST PALM BCH	FL		07/14/2023									1,251	1,251			
6602689405	BOULDER	CO		07/14/2023									2,515	2,515			
8201100840	JACKSONVILLE	FL		07/14/2023									641	641			
6602699966	GOLDEN	CO		07/14/2023									4,124	4,124			
6601682351	HOUSTON	TX		07/14/2023									11,533	11,533			

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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
6602694793	DALLAS	TX		07/14/2023									3,100	3,100			
6600026949	JACKSONVILLE	FL		04/10/2023									859	859			
6600026626	JACKSONVILLE	FL		04/10/2023									597	597			
6601685891	WELLESLEY HILLS	MA		04/10/2023									14,566	14,566			
6600849886	SOUTHLAKE	TX		07/14/2023									5,297	5,297			
PEB1540094529	COROLLA	NC		11/18/2016		5,074							4,993	4,993			
6601492215	PORTLAND	OR		07/14/2023									2,626	2,626			
105836936	Lantana	FL		07/14/2023									448	448			
8197122991	WEST PALM BEACH	FL		07/14/2023									584	584			
8202611899	SUNRISE	FL		07/14/2023									197	197			
6601481895	STUDIO CITY	CA		04/10/2023									27,929	27,929			
3372804289	Saint Petersburg	FL		07/14/2023									746	746			
8199509757	SEMINOLE	FL		07/14/2023									1,326	1,326			
8195224693	DAVIE	FL		07/14/2023									909	909			
6602700806	PORT ORCHARD	WA		07/14/2023									2,438	2,438			
6601022756	FULLERTON	CA		04/10/2023									2,534	2,534			
6601486019	NEW YORK	NY		04/10/2023									2,730	2,730			
8190795822	JACKSONVILLE	FL		07/14/2023									1,288	1,288			
PEB1541040558	OKLAHOMA CITY	OK		11/18/2016		5,766							5,727	5,727			
6602693738	LOS ANGELES	CA		04/10/2023									4,516	4,516			
3364381030	Lee	FL		07/14/2023									448	448			
8198902879	FORT MYERS	FL		07/14/2023									1,192	1,192			
8195536336	NAPLES	FL		07/14/2023									977	977			
6601682278	NASHVILLE	TN		04/10/2023									16,067	16,067			
6601725390	FRANKLIN	TN		04/10/2023									5,054	5,054			
6601684126	KINGS POINT	NY		04/10/2023									13,196	13,196			
PEB1541042494	SEATTLE	WA		01/11/2018		4,928							4,899	4,899			
6601809210	TUCSON	AZ		04/10/2023									16,212	16,212			
6601204644	JACKSONVILLE	FL		04/10/2023									930	930			
6601724187	NASHVILLE	TN		04/10/2023									3,808	3,808			
6600852062	PRESCOTT	AZ		04/10/2023									4,217	4,217			
8202239430	BOYNTON BEACH	FL		07/14/2023									762	762			
6601685396	LEXINGTON	MA		04/10/2023									13,728	13,728			
6601725333	LAGUNA NIGUEL	CA		04/10/2023									3,326	3,326			
PEB1541042840	DAVIDSON	NC		03/21/2018		3,837							3,788	3,788			
6601748046	ARVADA	CO		07/14/2023									4,283	4,283			
6601687228	NEW YORK	NY		04/10/2023									16,902	16,902			
6602691187	KEYSTONE	CO		07/14/2023									8,449	8,449			
6602710524	BAKERSFIELD	CA		04/10/2023									1,862	1,862			
6601718460	FORT LAUDERDALE	FL		04/10/2023									10,732	10,732			
6600846379	WINDSOR	CO		07/14/2023									7,158	7,158			
EB1540092407	NEW YORK	NY		10/09/2015		6,097							6,049	6,049			
6601077297	JESSUP	MD		07/14/2023									1,444	1,444			
6600793910	WOODMERE	NY		04/10/2023									3,942	3,942			
108530049	Cape Coral	FL		07/14/2023									652	652			
6601727917	BELLAIRE	TX		07/14/2023									6,379	6,379			
6602700442	LAS VEGAS	NV		04/10/2023									4,910	4,910			
6601715318	BOCA RATON	FL		04/10/2023									7,031	7,031			
505419732	DUNEDIN	FL		07/14/2023									1,026	1,026			
EB1222516505	SAN GABRIEL	CA		12/18/2015		6,140							6,099	6,099			
6602691831	KNOXVILLE	TN		04/10/2023									2,793	2,793			

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6602688985	ARCADIA	CA		04/10/2023									4,763	4,763			
6600028788	JACKSONVILLE	FL		04/10/2023									514	514			
6601753400	SCOTTSDALE	AZ		04/10/2023									6,588	6,588			
8194775921	RIVIERA BEACH	FL		07/14/2023									558	558			
6600773524	COLLEGE POINT	NY		04/10/2023									1,604	1,604			
8194950891	MIAMI GARDENS	FL		07/14/2023									1,212	1,212			
6601735340	LULING	TX		07/14/2023									2,913	2,913			
6602683762	PORTLAND	OR		07/14/2023									2,508	2,508			
EB1541039760	PITTSBURGH	PA		12/18/2015		3,491							3,466	3,466			
6602704675	CHELAN	WA		07/14/2023									2,245	2,245			
6602702117	EL CERRITO	CA		04/10/2023									5,114	5,114			
6600849373	REDMOND	WA		07/14/2023									8,471	8,471			
6601383984	ATLANTIC BEACH	FL		04/10/2023									666	666			
6602690056	CAMBRIDGE	MA		04/10/2023									4,528	4,528			
6601492199	SPRINGFIELD	OR		07/14/2023									7,697	7,697			
EB1789003711	SANTA CRUZ	CA		10/12/2016		4,145							4,115	4,115			
6601823138	BROOKLYN	NY		04/10/2023									5,348	5,348			
8016946779	HOMESTEAD	FL		07/14/2023									871	871			
6601024992	HUNTINGTON BEACH	CA		04/10/2023									6,643	6,643			
6601682088	NEW YORK	NY		04/10/2023									2,500	2,500			
6601822866	EDMOND	OK		04/10/2023									3,977	3,977			
6601703140	PALM SPRINGS	CA		04/10/2023									9,788	9,788			
FR125722053	DANVILLE	CA		11/04/2016		3,899							3,912	3,912			
8200764207	LEHIGH ACRES	FL		07/14/2023									1,108	1,108			
6602674399	STILLWATER	MN		04/10/2023									4,525	4,525			
6602680040	HOUSTON	TX		07/14/2023									2,558	2,558			
6602689835	BRECKENRIDGE	CO		07/14/2023									7,137	7,137			
8201817157	SOUTH PASADENA	FL		07/14/2023									389	389			
8007320285	HOLLYWOOD	FL		07/14/2023									353	353			
6601737239	SNOQUALMIE	WA		07/14/2023									3,909	3,909			
8201830641	HOMESTEAD	FL		07/14/2023									1,699	1,699			
6601716068	NEWTON	MA		04/10/2023									2,865	2,865			
6601722538	CHICAGO	IL		04/10/2023									9,357	9,357			
6602692839	GALVESTON	TX		07/14/2023									6,155	6,155			
6601709691	BOULDER	CO		07/14/2023									3,694	3,694			
6600925819	DALLAS	TX		07/14/2023									3,898	3,898			
6601822593	GRANITE BAY	CA		04/10/2023									3,610	3,610			
505360414	LARGO	FL		07/14/2023									518	518			
6602674225	KENTFIELD	CA		04/10/2023									6,513	6,513			
EB1596050604	SAN RAMON	CA		10/09/2015		7,851							7,761	7,761			
8195148790	MIAMI	FL		07/14/2023									1,329	1,329			
6601816892	LONG LAKE	MN		04/10/2023									9,109	9,109			
8190468463	ST PETERSBURG	FL		07/14/2023									694	694			
6602679588	RICE	MN		04/10/2023									5,952	5,952			
6602690122	SAN FRANCISCO	CA		04/10/2023									4,331	4,331			
6601679183	BROOKLYN	NY		04/10/2023									21,565	21,565			
6600011677	JACKSONVILLE	FL		04/10/2023									596	596			
108622077	West Palm Beach	FL		07/14/2023									2,765	2,765			
6602710490	LENEXA	KS		07/14/2023									2,302	2,302			
6601714907	EL SEGUNDO	CA		04/10/2023									5,156	5,156			
6602689157	GLENDORA	CA		04/10/2023									4,752	4,752			

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6602684125	SAN CARLOS	CA		04/10/2023									5,876	5,876			
6602702653	LA MESA	CA		04/10/2023									6,220	6,220			
8201051681	LEHIGH ACRES	FL		07/14/2023									781	781			
EB1171013474	SEATTLE	WA		03/24/2016		3,439							3,378	3,378			
6601678060	BRADENTON	FL		04/10/2023									7,143	7,143			
6602679554	CENTENNIAL	CO		07/14/2023									2,111	2,111			
6601680454	BROOKLYN	NY		04/10/2023									4,722	4,722			
EB1540093412	CHANTILLY	VA		11/20/2015		8,293							8,226	8,226			
6600924309	SOUTH SAN FRANCISCO	CA		04/10/2023									4,866	4,866			
6600852526	SANTA FE	NM		04/10/2023									9,033	9,033			
6600039066	CHANTILLY	VA		04/10/2023									5,119	5,119			
6600849787	NASHVILLE	TN		04/10/2023									4,322	4,322			
6602676428	MARBLEHEAD	MA		04/10/2023									4,258	4,258			
6602690544	WESTLAKE VILLAGE	CA		04/10/2023									24,895	24,895			
6601240929	DETROIT	MI		04/10/2023									(6,754)	(6,754)			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		3,299							3,271	3,271			
6602695337	LA QUINTA	CA		04/10/2023									7,839	7,839			
6601471623	SOMERVILLE	MA		04/10/2023									11,185	11,185			
6601681007	ALEXANDRIA	VA		04/10/2023									13,886	13,886			
6601483230	DALLAS	TX		07/14/2023									18,070	18,070			
6602696343	PARKER	TX		07/14/2023									3,661	3,661			
6602683119	APACHE JCT	AZ		04/10/2023									5,508	5,508			
8204276908	DEERFIELD BEACH	FL		07/14/2023									1,217	1,217			
8200370372	NORTH LAUDERDALE	FL		07/14/2023									846	846			
8025140134	BOYNTON BEACH	FL		07/14/2023									741	741			
6601742650	MONTE SERENO	CA		04/10/2023									8,233	8,233			
6601818906	MILLSBORO	DE		04/10/2023									6,798	6,798			
6601203463	JACKSONVILLE	FL		04/10/2023									702	702			
6601821827	FALLS CHURCH	VA		04/10/2023									12,522	12,522			
6602673664	LOS ANGELES	CA		04/10/2023									8,765	8,765			
8194028285	BOYNTON BEACH	FL		07/14/2023									380	380			
6602705144	SANTA CRUZ	CA		04/10/2023									3,078	3,078			
6602678119	DENVER	CO		07/14/2023									3,342	3,342			
505414381	WEST PALM BEACH	FL		07/14/2023									615	615			
6602700079	WESTLAKE VILLAGE	CA		04/10/2023									4,697	4,697			
6601488213	NEDERLAND	CO		07/14/2023									1,555	1,555			
0719900	Cerritos	CA		10/30/2015		808,491							808,491	808,491			
6600542374	DEWEY BEACH	DE		04/10/2023									12,259	12,259			
6600504846	GRANT VALKARIA	FL		04/10/2023									10,058	10,058			
8190687577	ST PETERSBURG	FL		07/14/2023									1,439	1,439			
8194955733	FORT MYERS	FL		07/14/2023									1,170	1,170			
6601483982	SEATTLE	WA		07/14/2023									8,167	8,167			
6602702323	PLAYA DEL REY	CA		04/10/2023									8,189	8,189			
6601488254	ONEONTA	NY		04/10/2023									2,194	2,194			
6601697367	MIDLAND	TX		07/14/2023									2,673	2,673			
PH7134723019	WESTPORT	CT		12/23/2015		5,348							5,373	5,373			
6602678473	AUSTIN	TX		07/14/2023									6,506	6,506			
8197118257	MIAMI	FL		07/14/2023									986	986			
6600547951	MOUNTAIN VILLAGE	CO		07/14/2023									13,525	13,525			
8196288502	WEST PALM BEACH	FL		07/14/2023									498	498			
6601715102	BROOKLYN	NY		04/10/2023									5,496	5,496			

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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
6602692136	BELLEVUE	NE		04/10/2023									3,000	3,000			
6601675629	ANN ARBOR	MI		04/10/2023									7,010	7,010			
EB1541040757	FAIRFIELD	CT		12/16/2016		4,740							4,690	4,690			
6601738179	AUSTIN	TX		07/14/2023									3,119	3,119			
8201254626	WEST PALM BEACH	FL		07/14/2023									491	491			
EB1216002934	CORAL GABLES	FL		06/24/2016		1,672							1,673	1,673			
6601224782	JACKSONVILLE	FL		04/10/2023									758	758			
6600679200	JACKSONVILLE	FL		04/10/2023									916	916			
FR125727854	NEEDHAM	MA		11/04/2016		9,425							9,449	9,449			
6601696401	SHERMAN OAKS AREA	CA		04/10/2023									5,240	5,240			
6602700905	MORGAN HILL	CA		04/10/2023									4,747	4,747			
6601223958	JACKSONVILLE	FL		04/10/2023									624	624			
6602698091	SEATTLE	WA		07/14/2023									5,168	5,168			
6601725218	EDWARDS	CO		07/14/2023									4,319	4,319			
EB1541039816	TELLURIDE	CO		12/18/2015		8,236							8,147	8,147			
6601749440	BRENTWOOD	TN		04/10/2023									4,218	4,218			
6601680546	BROOKLYN	NY		04/10/2023									13,078	13,078			
8201218066	FORT MYERS	FL		07/14/2023									1,040	1,040			
6602673797	SAN DIEGO	CA		04/10/2023									6,094	6,094			
6601468892	JACKSONVILLE	FL		04/10/2023									672	672			
6601680348	BROOKLYN	NY		04/10/2023									11,697	11,697			
6601811760	OAK PARK	IL		04/10/2023									4,128	4,128			
6602679224	AVALON	NJ		07/14/2023									4,138	4,138			
8202417267	JACKSONVILLE	FL		07/14/2023									421	421			
6601488767	NEW YORK	NY		04/10/2023									15,746	15,746			
113046908	Coconut Creek	FL		07/14/2023									325	325			
6601679639	LIVINGSTON	NJ		07/14/2023									3,895	3,895			
6602691906	ROUND ROCK	TX		07/14/2023									1,925	1,925			
6602695774	SAN DIEGO	CA		04/10/2023									4,942	4,942			
6601203844	JACKSONVILLE	FL		04/10/2023									707	707			
8201598548	PALM SPRINGS	FL		07/14/2023									1,189	1,189			
6602705748	ZIONSVILLE	IN		04/10/2023									5,010	5,010			
6600107806	DOBBS FERRY	NY		04/10/2023									6,410	6,410			
8195239607	OAKLAND PARK	FL		07/14/2023									1,524	1,524			
6600026360	JACKSONVILLE	FL		04/10/2023									530	530			
6601673327	CHICAGO	IL		04/10/2023									7,784	7,784			
8201207124	JACKSONVILLE	FL		07/14/2023									966	966			
6601708594	FAIRVIEW	TX		07/14/2023									8,360	8,360			
6601009845	CAPE GIRARDEAU	MO		04/10/2023									13,451	13,451			
6601754119	BROOKLYN	NY		04/10/2023									5,841	5,841			
6602696160	LAGUNA HILLS	CA		04/10/2023									7,965	7,965			
6602701218	EASTVALE	CA		04/10/2023									3,637	3,637			
6602698737	HENDERSON	NV		04/10/2023									3,588	3,588			
6602696459	SUNNYVALE	CA		04/10/2023									7,415	7,415			
6602674175	DALLAS	TX		07/14/2023									4,023	4,023			
6600107194	BROOKLYN	NY		04/10/2023									3,328	3,328			
6601483362	CHEVY CHASE	MD		07/14/2023									8,432	8,432			
6601245720	PITTSFIELD	MA		04/10/2023									649	649			
6602687862	RIVERSIDE	CA		04/10/2023									3,742	3,742			
6602676030	FREMONT	CA		04/10/2023									5,942	5,942			
6600667726	SCOTTSDALE	AZ		04/10/2023									1,245	1,245			

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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
6602701739	CLAYTON	CA		04/10/2023									5,676	5,676			
6601482802	DALLAS	TX		07/14/2023									23,796	23,796			
6601804690	SEATTLE	WA		07/14/2023									2,263	2,263			
6601286310	POCATELLO	ID		04/10/2023									521	521			
6601823435	DENVER	CO		07/14/2023									3,213	3,213			
6601224717	JACKSONVILLE	FL		04/10/2023									778	778			
6600851817	SCOTTSDALE	AZ		04/10/2023									5,052	5,052			
6602682020	REDMOND	WA		07/14/2023									4,607	4,607			
3367203593	Lake Worth	FL		07/14/2023									498	498			
6601726133	WEST LINN	OR		07/14/2023									2,659	2,659			
6602688902	EAGLE	ID		04/10/2023									8,334	8,334			
6600032608	HUMBLE	TX		07/14/2023									10,132	10,132			
6602704865	PORTLAND	OR		07/14/2023									2,244	2,244			
6600679606	JACKSONVILLE	FL		04/10/2023									801	801			
6602677020	TALLAHASSEE	FL		04/10/2023									18,089	18,089			
6600838293	SEGUIN	TX		07/14/2023									1,147	1,147			
6601487827	CORONA	CA		04/10/2023									12,153	12,153			
6602671445	PLEASANTON	CA		04/10/2023									21,382	21,382			
6602695725	PRINCETON	NJ		07/14/2023									4,300	4,300			
6602706506	LITTLETON	CO		07/14/2023									9,067	9,067			
6601746446	GOLETA	CA		04/10/2023									6,135	6,135			
6602698992	POWAY	CA		04/10/2023									6,255	6,255			
PEB1216003388	DAVIE	FL		11/18/2016		3,108							3,117	3,117			
6602696798	AUSTIN	TX		07/14/2023									4,003	4,003			
6602675453	POWAY	CA		04/10/2023									4,306	4,306			
8197374544	HOMESTEAD	FL		07/14/2023									1,068	1,068			
6602701721	GRANITE BAY	CA		04/10/2023									13,427	13,427			
EB1351003676	NEW YORK	NY		11/20/2015		2,625							2,644	2,644			
6602683572	SAN JOSE	CA		04/10/2023									5,506	5,506			
PEB1215003188	AVENTURA	FL		11/18/2016		2,737							2,724	2,724			
6601483651	SACRAMENTO	CA		04/10/2023									16,881	16,881			
6602683887	SANTA CRUZ	CA		04/10/2023									5,903	5,903			
8200989153	LAUDERHILL	FL		07/14/2023									545	545			
6602252345	PHOENIX	AZ		04/10/2023									23,377	23,377			
6602679521	OLYMPIA	WA		07/14/2023									2,984	2,984			
6602704287	TAMPA	FL		04/10/2023									7,549	7,549			
2522161761	WEST PALM BEACH	FL		07/14/2023									1,556	1,556			
6601681411	NEW YORK	NY		04/10/2023									21,821	21,821			
6601697052	SALT LAKE CITY	UT		07/14/2023									2,177	2,177			
6600795618	SAN MARTIN	CA		04/10/2023									6,883	6,883			
6601685404	HASTINGS-ON-HUDSON	NY		04/10/2023									7,615	7,615			
6601729848	AUSTIN	TX		07/14/2023									7,209	7,209			
6602710698	TUCSON	AZ		04/10/2023									4,992	4,992			
6601697227	DALLAS	TX		07/14/2023									3,305	3,305			
6601698829	HOUSTON	TX		07/14/2023									3,424	3,424			
8023855697	MIAMI	FL		07/14/2023									585	585			
6601204495	JACKSONVILLE	FL		04/10/2023									596	596			
6601479675	VESTAVIA	AL		07/14/2023									6,207	6,207			
6601808394	CHICAGO	IL		04/10/2023									4,419	4,419			
505117893	FORT LAUDERDALE	FL		07/14/2023									1,097	1,097			
6600011826	JACKSONVILLE	FL		04/10/2023									539	539			

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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
PEB1351006742	STATEN ISLAND	NY		11/17/2017		2,768							2,793	2,793			
0708401	San Juan Capistrano	CA		08/19/2014		12,067							12,067	12,067			
6601203174	JACKSONVILLE	FL		04/10/2023									657	657			
6601681437	AUSTIN	TX		07/14/2023									12,943	12,943			
6600778366	BROOKLYN	NY		04/10/2023									2,833	2,833			
6602688027	PLYMOUTH	MN		04/10/2023									3,255	3,255			
6601679159	NIWOT	CO		07/14/2023									9,405	9,405			
6601684738	WELLESLEY	MA		04/10/2023									17,038	17,038			
6601696179	SACRAMENTO	CA		04/10/2023									11,415	11,415			
6600107764	NEW YORK	NY		04/10/2023									3,122	3,122			
6600024324	JACKSONVILLE	FL		04/10/2023									458	458			
6600028820	JACKSONVILLE	FL		04/10/2023									449	449			
EB1789003454	APTOS	CA		06/24/2016		4,273							4,257	4,257			
6602710797	LOS ANGELES	CA		04/10/2023									5,912	5,912			
6602701374	CARLSBAD	CA		04/10/2023									4,399	4,399			
6600848508	KANSAS CITY	MO		04/10/2023									6,449	6,449			
6601747931	LOS ANGELES	CA		04/10/2023									5,962	5,962			
6600681610	JACKSONVILLE	FL		04/10/2023									766	766			
6601697805	SEA ISLE CITY	NJ		07/14/2023									2,502	2,502			
6600676123	JACKSONVILLE	FL		04/10/2023									677	677			
6600488230	VESTAVIA	AL		07/14/2023									2,760	2,760			
6600194374	BAY SHORE	NY		04/10/2023									15,844	15,844			
6600011784	JACKSONVILLE	FL		04/10/2023									539	539			
6602678507	BOISE	ID		04/10/2023									4,640	4,640			
6601821389	LONGBOAT KEY	FL		04/10/2023									3,213	3,213			
6600850926	PORTLAND	OR		07/14/2023									2,375	2,375			
EB1787004002	PENNGROVE	CA		12/16/2016		4,208							4,230	4,230			
6602680586	AUSTIN	TX		07/14/2023									5,384	5,384			
6601692384	JUPITER	FL		04/10/2023									9,000	9,000			
6601818211	LOS ANGELES	CA		04/10/2023									13,250	13,250			
6602675677	LA JOLLA AREA	CA		04/10/2023									8,158	8,158			
0860800	Philadelphia	PA		07/10/2018		247,528							247,528	247,528			
6601203489	JACKSONVILLE	FL		04/10/2023									672	672			
6601225185	JACKSONVILLE	FL		04/10/2023									668	668			
FR125769161	EL CERRITO	CA		12/02/2016		4,110							4,123	4,123			
6601692871	MANHATTAN BEACH	CA		04/10/2023									4,530	4,530			
6601478735	DALLAS	TX		07/14/2023									7,060	7,060			
6601821900	ALBUQUERQUE	NM		04/10/2023									3,334	3,334			
6601675934	HERMOSA BEACH	CA		04/10/2023									4,587	4,587			
6602700517	POWAY	CA		04/10/2023									10,215	10,215			
6601049254	SONOMA	CA		04/10/2023									3,757	3,757			
6600011925	JACKSONVILLE	FL		04/10/2023									738	738			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		4,572							4,553	4,553			
6602671262	GILROY	CA		04/10/2023									13,826	13,826			
3369104682	Pinellas	FL		07/14/2023									929	929			
6601716670	MILPITAS	CA		04/10/2023									5,050	5,050			
6602683085	FORT COLLINS	CO		07/14/2023									2,709	2,709			
6601485961	LANEXA	VA		04/10/2023									6,838	6,838			
6602710714	KENT	WA		07/14/2023									495	495			
6601816959	PEORIA	AZ		04/10/2023									6,315	6,315			
6602712157	LOUISVILLE	KY		04/10/2023									2,907	2,907			

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	2	3					8	9	10	11	12	13					
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PEB1540096030	REISTERSTOWN	MD		03/21/2018		2,976							3,057	3,057			
6602685908	PACIFIC PALISADES	CA		04/10/2023									14,206	14,206			
6602673334	DRAPER	UT		07/14/2023									7,149	7,149			
6601471052	ATLANTIC BEACH	FL		04/10/2023									1,030	1,030			
6602677152	SALT LAKE CITY	UT		07/14/2023									4,281	4,281			
6600768961	FRESH MEADOWS	NY		04/10/2023									2,396	2,396			
6602692094	WOODBRIDGE	VA		04/10/2023									3,450	3,450			
8200449741	JACKSONVILLE	FL		07/14/2023									1,506	1,506			
6602688183	GALLATIN	TN		04/10/2023									5,084	5,084			
6600025743	JACKSONVILLE	FL		04/10/2023									471	471			
6601680280	NEW YORK	NY		04/10/2023									2,310	2,310			
6601823245	AUSTIN	TX		07/14/2023									6,894	6,894			
8195541264	MIAMI	FL		07/14/2023									1,717	1,717			
6601745075	HENDERSON	NV		04/10/2023									3,214	3,214			
6600817693	HIGHLAND	IN		04/10/2023									2,156	2,156			
6601723437	NORTH FALMOUTH	MA		04/10/2023									9,375	9,375			
EB1171012482	BELLEVUE	WA		12/18/2015		3,688							3,681	3,681			
6601482307	CHESTNUT HILL	MA		04/10/2023									17,278	17,278			
6601479790	SHILOH	IL		04/10/2023									3,042	3,042			
6601483461	NORTHPORT	NY		04/10/2023									26,647	26,647			
6601679563	BOULDER	CO		07/14/2023									7,899	7,899			
6600784109	GREAT NECK	NY		04/10/2023									9,517	9,517			
6602704790	PORTLAND	OR		07/14/2023									2,609	2,609			
6602685411	SCOTTSDALE	AZ		04/10/2023									4,622	4,622			
6602699529	NORCO	CA		04/10/2023									3,107	3,107			
6602685486	FORT MYERS	FL		04/10/2023									4,506	4,506			
PH7133829791	FLOWER MOUND	TX		07/10/2015		2,741							2,737	2,737			
6602687623	WEST LAKE HILLS	TX		07/14/2023									4,491	4,491			
6601487397	SAN LUIS OBISPO	CA		04/10/2023									10,032	10,032			
6600471400	HUNTINGTON	NY		04/10/2023									4,272	4,272			
6600846577	ALBUQUERQUE	NM		04/10/2023									7,209	7,209			
6601741728	LAKE STEVENS	WA		07/14/2023									2,747	2,747			
6601708677	MERRICK	NY		04/10/2023									4,426	4,426			
6602684794	SAN DIEGO	CA		04/10/2023									20,660	20,660			
8201638409	MARGATE	FL		07/14/2023									688	688			
6602696384	CHATSWORTH	CA		04/10/2023									6,502	6,502			
6602711464	LUCAS	TX		07/14/2023									2,497	2,497			
6601752550	SAN CARLOS	CA		04/10/2023									12,610	12,610			
6602689215	SIMI VALLEY	CA		04/10/2023									4,594	4,594			
3374033161	JACKSONVILLE	FL		07/14/2023									660	660			
8201816673	GREENACRES	FL		07/14/2023									488	488			
6600024795	JACKSONVILLE	FL		04/10/2023									500	500			
6600679176	JACKSONVILLE	FL		04/10/2023									854	854			
6601821454	ARLINGTON	VA		04/10/2023									20,829	20,829			
6602681691	LA JOLLA	CA		04/10/2023									7,371	7,371			
6601683342	BROOKVILLE	NY		04/10/2023									22,689	22,689			
0708402	Los Angeles	CA		08/19/2014		15,430							15,430	15,430			
6601477067	GLENVIEW	IL		04/10/2023									14,778	14,778			
6601478990	SCOTTSDALE	AZ		04/10/2023									10,867	10,867			
6600675919	JACKSONVILLE	FL		04/10/2023									517	517			
EB1725002836	LOS ANGELES	CA		06/24/2016		5,057							5,060	5,060			

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6601487710	WASHOE VALLEY	NV		04/10/2023									11,298	11,298			
6601211672	BEAR	DE		04/10/2023									1,328	1,328			
6602674563	CHICAGO	IL		04/10/2023									11,880	11,880			
6602682525	HOUSTON	TX		07/14/2023									2,820	2,820			
6601690016	SAN ANTONIO	TX		07/14/2023									2,468	2,468			
6601752220	SPOKANE	WA		07/14/2023									4,021	4,021			
6602692391	SANTA CLARA	CA		04/10/2023									7,828	7,828			
EB1144000089	NEW YORK	NY		08/07/2015		6,688							6,718	6,718			
6601816785	WOODINVILLE	WA		07/14/2023									5,038	5,038			
6601812065	EL CERRITO	CA		04/10/2023									7,157	7,157			
6601485763	BLOOMINGDALE	NJ		07/14/2023									1,543	1,543			
6602710813	ROSEVILLE	CA		04/10/2023									2,442	2,442			
6602676659	SAN DIEGO	CA		04/10/2023									4,444	4,444			
8201250455	LEHIGH ACRES	FL		07/14/2023									713	713			
PEB1596053362	KINGS BEACH	CA		11/18/2016		4,300							4,267	4,267			
5512159414	NAPLES	FL		07/14/2023									712	712			
6601688572	LITTLETON	CO		07/14/2023									16,271	16,271			
6601685479	CLARKSVILLE	MD		07/14/2023									9,994	9,994			
6601201723	ATLANTIC BEACH	FL		04/10/2023									612	612			
6601741512	BURLINGAME	CA		04/10/2023									7,617	7,617			
6601805879	NORTH CALDWELL	NJ		07/14/2023									3,661	3,661			
6601718486	NEWPORT BEACH	CA		04/10/2023									4,676	4,676			
6601684779	GLENWOOD	MD		07/14/2023									12,107	12,107			
0837800	Oklahoma City	OK		05/11/2017		242,236							242,236	242,236			
6602686948	CHICAGO	IL		04/10/2023									6,511	6,511			
6601725291	EASTCHESTER	NY		04/10/2023									6,716	6,716			
6600934340	FORT LAUDERDALE	FL		04/10/2023									6,315	6,315			
6600026287	JACKSONVILLE	FL		04/10/2023									531	531			
6601224360	JACKSONVILLE	FL		04/10/2023									612	612			
6601680702	ASTORIA	NY		04/10/2023									2,536	2,536			
EB1367014476	SAN DIEGO	CA		08/17/2016		4,729							4,707	4,707			
6601481622	SAMMAMISH	WA		07/14/2023									8,411	8,411			
6600675844	JACKSONVILLE	FL		04/10/2023									663	663			
6602676840	NEWTON	MA		04/10/2023									6,705	6,705			
6601696302	SARATOGA	CA		04/10/2023									27,426	27,426			
PH7118677595	MINNETONKA	MN		02/26/2015		7,594							7,548	7,548			
6601735118	BAINBRIDGE ISLAND	WA		07/14/2023									2,990	2,990			
505250674	DELRAY BEACH	FL		07/14/2023									367	367			
6601224949	JACKSONVILLE	FL		04/10/2023									788	788			
8027207477	CORAL SPRINGS	FL		07/14/2023									990	990			
6602689256	MONUMENT	CO		07/14/2023									2,114	2,114			
6601719088	NAPLES	FL		04/10/2023									5,389	5,389			
6601818500	HOLLYWOOD	FL		04/10/2023									3,868	3,868			
6600852609	JUPITER	FL		04/10/2023									6,618	6,618			
6602695113	FAIR OAKS	CA		04/10/2023									4,532	4,532			
6600720228	SUFFOLK	VA		04/10/2023									1,628	1,628			
6601751446	RUSHVILLE	NY		04/10/2023									7,972	7,972			
6602685817	STUDIO CITY	CA		04/10/2023									6,035	6,035			
6602679372	HILLSBORO	OR		07/14/2023									3,718	3,718			
10801866	Lehigh Acres	FL		07/14/2023									539	539			
6601224105	JACKSONVILLE	FL		04/10/2023									555	555			

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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
6600669698	JACKSONVILLE	FL		04/10/2023									1,271	1,271			
PEB1785005454	SANTA CRUZ	CA		08/14/2017		5,208							5,173	5,173			
6601482687	BURR RIDGE	IL		04/10/2023									10,392	10,392			
6602697960	SAN JUAN CAPISTRANO	CA		04/10/2023									23,694	23,694			
6602678325	PARRISH	FL		04/10/2023									5,120	5,120			
6601740357	SAN CARLOS	CA		04/10/2023									4,840	4,840			
6602686856	AUSTIN	TX		07/14/2023									3,931	3,931			
6601682831	GREAT NECK	NY		04/10/2023									7,343	7,343			
6602696251	WALNUT CREEK	CA		04/10/2023									7,872	7,872			
6602696756	CORTE MADERA	CA		04/10/2023									7,135	7,135			
6602705946	WHITE SALMON	WA		07/14/2023									2,219	2,219			
6601812164	CARMICHAEL	CA		04/10/2023									6,656	6,656			
6601383810	PHILLIPSBURG	NJ		07/14/2023									432	432			
6602705003	DENVER	CO		07/14/2023									2,190	2,190			
6601483685	CUPERTINO	CA		04/10/2023									17,789	17,789			
6602696517	WILMETTE	IL		04/10/2023									3,782	3,782			
6601733063	ALPINE	CA		04/10/2023									6,474	6,474			
EB1221066985	JACKSONVILLE	FL		06/24/2016		3,587							3,573	3,573			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		10,753							10,549	10,549			
6602671643	LA CANADA FLINTRIDGE	CA		04/10/2023									56,897	56,897			
6602705979	VERNAL	UT		07/14/2023									3,233	3,233			
6601719682	LAS VEGAS	NV		04/10/2023									4,985	4,985			
6602712926	LEAGUE CITY	TX		07/14/2023									8,311	8,311			
6601744607	LOS GATOS	CA		04/10/2023									12,248	12,248			
6602679158	HOUSTON	TX		07/14/2023									2,298	2,298			
6601722256	SEATTLE	WA		07/14/2023									3,143	3,143			
6602687748	BIG SKY	MT		04/10/2023									3,074	3,074			
6601714642	AUSTIN	TX		07/14/2023									4,123	4,123			
6600795527	SPOTSYLVANIA	VA		04/10/2023									4,899	4,899			
FR125694955	WELLESLEY	MA		09/23/2016		7,563							7,569	7,569			
6601482323	HOUSTON	TX		07/14/2023									11,217	11,217			
6602694645	GURLEY	AL		07/14/2023									2,384	2,384			
6601823278	CHICAGO	IL		04/10/2023									8,695	8,695			
6602698885	SAN JOSE	CA		04/10/2023									7,254	7,254			
6600915471	PHOENIX	AZ		04/10/2023									3,537	3,537			
6602696467	MOUNTAIN VIEW	CA		04/10/2023									5,809	5,809			
6602685007	FORT WORTH	TX		07/14/2023									9,881	9,881			
6602702042	CHUALAR	CA		04/10/2023									7,306	7,306			
0700300	ANDOVER	MA		12/20/2013		204,876							204,876	204,876			
8202987102	HOLLYWOOD	FL		07/14/2023									1,125	1,125			
6600848425	BRIGHTON	CO		07/14/2023									1,899	1,899			
PEB1541041914	AUSTIN	TX		11/17/2017		2,552							2,491	2,491			
6601679092	EDGARTOWN	MA		04/10/2023									12,608	12,608			
EB1353005061	SUMMIT	NJ		07/17/2015		7,092							7,123	7,123			
6601811489	NEW YORK	NY		04/10/2023									6,044	6,044			
6602696228	SANTA BARBARA	CA		04/10/2023									4,490	4,490			
6601808733	WILLIAMSBURG	VA		04/10/2023									7,779	7,779			
8195184861	WEST PALM BEACH	FL		07/14/2023									949	949			
6600484510	ANNA MARIA	FL		04/10/2023									7,446	7,446			
8198844541	MIAMI	FL		07/14/2023									1,368	1,368			
6602680776	MERIDIAN	ID		04/10/2023									4,670	4,670			

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	2	3					8	9	10	11	12	13					
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6602704501	SANTA BARBARA	CA		04/10/2023									3,825	3,825			
6602678820	DALLAS	TX		07/14/2023									4,056	4,056			
6601723056	NEW YORK	NY		04/10/2023									5,747	5,747			
6601724468	SAN RAMON	CA		04/10/2023									12,997	12,997			
6601482745	AUSTIN	TX		07/14/2023									7,109	7,109			
8198829612	LANTANA	FL		07/14/2023									988	988			
6600676503	JACKSONVILLE	FL		04/10/2023									522	522			
6601724872	REHOBOTH BEACH	DE		04/10/2023									4,590	4,590			
8199229506	CAPE CORAL	FL		07/14/2023									752	752			
6601719542	SARASOTA	FL		04/10/2023									3,581	3,581			
8204288663	MIAMI	FL		07/14/2023									536	536			
8197637406	LAKE WORTH	FL		07/14/2023									813	813			
6600681685	JACKSONVILLE	FL		04/10/2023									800	800			
6601225482	JACKSONVILLE	FL		04/10/2023									542	542			
6600852617	LAKEWAY	TX		07/14/2023									2,269	2,269			
8202026361	WEST PALM BEACH	FL		07/14/2023									719	719			
6602676105	BROOKLINE	MA		04/10/2023									15,052	15,052			
EB1382002872	SAN DIEGO	CA		03/24/2016		3,946							3,921	3,921			
8198830729	ESTERO	FL		07/14/2023									2,118	2,118			
6602682715	CARLSBAD	CA		04/10/2023									7,323	7,323			
PEB1540093538	PONTE VEDRA	FL		11/18/2016		5,309							5,293	5,293			
6601225292	JACKSONVILLE	FL		04/10/2023									946	946			
8201277037	HIALEAH	FL		07/14/2023									1,422	1,422			
6601808576	RIVERSIDE	CA		04/10/2023									17,588	17,588			
6602701796	VAIL	CO		07/14/2023									4,563	4,563			
PEB1540095581	TAMPA	FL		11/17/2017		13,907							13,808	13,808			
6601686667	NORWELL	MA		04/10/2023									12,375	12,375			
6602689223	LAKE FOREST	CA		04/10/2023									4,857	4,857			
6601827253	VALLEY VIEW	TX		07/14/2023									3,209	3,209			
6602673383	HOUSTON	TX		07/14/2023									10,555	10,555			
6602683549	GOLDEN	CO		07/14/2023									2,470	2,470			
6602679380	EXCELSIOR	MN		04/10/2023									4,867	4,867			
8010271570	TAMARAC	FL		07/14/2023									390	390			
6601673467	LADERA RANCH	CA		04/10/2023									23,148	23,148			
6601482448	KELLER	TX		07/14/2023									7,959	7,959			
6602675362	LAKE OSWEGO	OR		07/14/2023									2,054	2,054			
6602701457	CHULA VISTA	CA		04/10/2023									3,367	3,367			
6602685544	PEORIA	AZ		04/10/2023									1,994	1,994			
6600026543	JACKSONVILLE	FL		06/01/2023									(583)	(583)			
6602683002	WOODBINE	MD		07/14/2023									2,250	2,250			
6601821504	SATELLITE BEACH	FL		04/10/2023									3,083	3,083			
6601686972	NEW YORK	NY		04/10/2023									11,767	11,767			
6601808642	LATHROP	CA		04/10/2023									3,481	3,481			
6601825778	KEMAH	TX		07/14/2023									2,517	2,517			
6602701572	TOPANGA	CA		04/10/2023									6,375	6,375			
6602692169	LINDALE	TX		07/14/2023									1,473	1,473			
6602251206	SANTA ANA	CA		04/10/2023									24,347	24,347			
6601473215	WESTMONT	IL		04/10/2023									7,350	7,350			
6600684408	LINDENHURST	NY		04/10/2023									2,083	2,083			
6601716936	NEW YORK	NY		04/10/2023									5,562	5,562			
6601683813	SCARSDALE	NY		04/10/2023									15,976	15,976			

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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
6602671080	BELLEVUE	WA		07/14/2023									10,759	10,759			
6600847898	POMPANO BEACH	FL		04/10/2023									3,496	3,496			
6601746438	SUGAR LAND	TX		07/14/2023									10,691	10,691			
6600681305	JACKSONVILLE	FL		04/10/2023									761	761			
6602691013	FAIR OAKS	CA		04/10/2023									6,279	6,279			
6600679481	JACKSONVILLE	FL		06/01/2023									527	527			
6600830738	LINCOLN	CA		04/10/2023									3,498	3,498			
8195162547	CAPE CORAL	FL		07/14/2023									893	893			
6601712844	HOUSTON	TX		07/14/2023									2,223	2,223			
6602680537	HOUSTON	TX		07/14/2023									4,555	4,555			
6600780727	BROOKLYN	NY		04/10/2023									5,145	5,145			
6601486746	WESTON	MA		04/10/2023									10,939	10,939			
6601224527	JACKSONVILLE	FL		04/10/2023									758	758			
PEB1382003283	TEMECULA	CA		11/18/2016		9,625							9,642	9,642			
6601273953	CHICAGO	IL		04/10/2023									2,133	2,133			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		3,443							3,418	3,418			
8202173752	CAPE CORAL	FL		07/14/2023									207	207			
6602690213	SAN FRANCISCO	CA		04/10/2023									5,618	5,618			
6600428418	TRUCKEE	CA		04/10/2023									7,039	7,039			
6602677954	WINCHESTER	MA		04/10/2023									4,149	4,149			
6601686352	CHESTNUT HILL	MA		04/10/2023									16,514	16,514			
6601686170	DEER PARK	IL		04/10/2023									8,128	8,128			
6601001966	SPARKS	NV		04/10/2023									3,977	3,977			
3374922486	N FORT MYERS	FL		07/14/2023									490	490			
6602674019	BELLEVUE	WA		07/14/2023									7,074	7,074			
3365464459	Davie	FL		07/14/2023									367	367			
6602685288	NORTHBROOK	IL		04/10/2023									4,780	4,780			
6602717347	SOUTH PASADENA	CA		04/10/2023									18,075	18,075			
6602692409	CHICAGO	IL		04/10/2023									6,907	6,907			
6602671205	CUPERTINO	CA		04/10/2023									14,613	14,613			
6602697556	MIDLOTHIAN	TX		07/14/2023									9,011	9,011			
EB1795001933	ROCKAWAY	NJ		12/16/2016		4,086							4,086	4,086			
8202496295	MIRAMAR	FL		07/14/2023									473	473			
6600935222	WEST LINN	OR		07/14/2023									3,158	3,158			
6602698943	SAFETY HARBOR	FL		04/10/2023									3,450	3,450			
6600428772	LOS ANGELES	CA		04/10/2023									4,486	4,486			
6602692383	BIG BEAR LAKE	CA		04/10/2023									3,964	3,964			
6602683820	OLYMPIC VLY	CA		04/10/2023									4,207	4,207			
6600011552	JACKSONVILLE	FL		04/10/2023									597	597			
6601679076	ROCKVILLE CENTRE	NY		04/10/2023									5,112	5,112			
6602671502	ORINDA	CA		04/10/2023									10,688	10,688			
6602674837	WINCHESTER	MA		04/10/2023									8,592	8,592			
6600852096	HENDERSON	NV		04/10/2023									7,555	7,555			
6602677525	STUART	FL		04/10/2023									4,461	4,461			
6602699537	STEAMBOAT SPRINGS	CO		07/14/2023									3,126	3,126			
6602698554	WILDWOOD	MO		04/10/2023									4,654	4,654			
6601752485	NEW YORK	NY		04/10/2023									5,376	5,376			
6602704758	KESWICK	VA		04/10/2023									3,155	3,155			
6600681859	JACKSONVILLE	FL		04/10/2023									903	903			
8023512193	POMPANO BEACH	FL		07/14/2023									251	251			
6600675125	JACKSONVILLE	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
6600935560	HUNTINGTON BEACH	CA		04/10/2023									10,435	10,435			
6601486399	WILMINGTON	DE		04/10/2023									23,446	23,446			
6601680231	WHITESTONE	NY		04/10/2023									7,509	7,509			
6602682319	SACRAMENTO	CA		04/10/2023									3,283	3,283			
6601680249	SOUTH OZONE PARK	NY		04/10/2023									8,263	8,263			
6602704683	ASTORIA	NY		04/10/2023									4,306	4,306			
8023552321	JACKSONVILLE	FL		07/14/2023									483	483			
6601750901	EAGLE	CO		07/14/2023									3,160	3,160			
6602701408	SAN FRANCISCO	CA		04/10/2023									8,215	8,215			
6600506056	LIGHTHOUSE POINT	FL		04/10/2023									11,005	11,005			
6601689992	LOS ANGELES	CA		04/10/2023									9,111	9,111			
6600927674	RENO	NV		04/10/2023									4,438	4,438			
8201714680	FORT LAUDERDALE	FL		07/14/2023									781	781			
6601825851	CLOVIS	CA		04/10/2023									7,075	7,075			
6601754044	MONTGOMERY	TX		07/14/2023									6,991	6,991			
PEB1221068700	SAINT AUGUSTINE	FL		11/18/2016		3,575							3,577	3,577			
504694156	PEMBROKE PINES	FL		07/14/2023									758	758			
0708404	San Diego	CA		08/19/2014		8,659							8,659	8,659			
6602704998	SEATTLE	WA		07/14/2023									2,432	2,432			
EB1787003938	SAN JOSE	CA		12/16/2016		3,565							3,546	3,546			
6601716423	AUSTIN	TX		07/14/2023									8,105	8,105			
6602683051	COLDSPRING	TX		07/14/2023									8,051	8,051			
6601684811	GLENWOOD	MD		07/14/2023									2,502	2,502			
6602680925	ALLEN	TX		07/14/2023									4,005	4,005			
6602681634	COVINGTON	WA		07/14/2023									9,735	9,735			
6600063678	KNOXVILLE	TN		04/10/2023									2,845	2,845			
8011882831	HALLANDALE BEACH	FL		07/14/2023									591	591			
6602673656	WALNUT CREEK	CA		04/10/2023									6,739	6,739			
6600795717	CYPRESS	TX		07/14/2023									2,706	2,706			
6602676485	REDONDO BEACH	CA		04/10/2023									8,435	8,435			
6601678367	SHERBORN	MA		04/10/2023									9,203	9,203			
6600923707	LIVERMORE	CA		04/10/2023									11,547	11,547			
6602699925	PORT SAINT LUCIE	FL		04/10/2023									3,336	3,336			
PH7119133564	LA JOLLA	CA		09/18/2015		10,927							10,927	10,927			
6602704303	NAPLES	FL		04/10/2023									3,481	3,481			
6602689520	ELLICOTT CITY	MD		07/14/2023									2,593	2,593			
6602695394	FREMONT	CA		04/10/2023									10,550	10,550			
6602672849	CLE ELUM	WA		07/14/2023									2,197	2,197			
8199390528	DELRAY BEACH	FL		07/14/2023									1,065	1,065			
6600457094	SANTA FE	NM		04/10/2023									7,268	7,268			
8201886836	SAINT PETERSBURG	FL		07/14/2023									1,228	1,228			
8200011263	PINELLAS PARK	FL		07/14/2023									525	525			
6602684844	SAN DIEGO	CA		04/10/2023									19,302	19,302			
6602702240	LEANDER	TX		07/14/2023									2,529	2,529			
6601680843	PITTSFORD	NY		04/10/2023									11,098	11,098			
6600681867	JACKSONVILLE	FL		04/10/2023									713	713			
6601750794	LOUISVILLE	KY		04/10/2023									13,999	13,999			
6600679598	JACKSONVILLE	FL		04/10/2023									712	712			
6602685759	DOVER	MA		04/10/2023									6,649	6,649			
6600934316	FREMONT	CA		04/10/2023									6,923	6,923			
6602688456	PLEASANT HILL	CA		04/10/2023									6,769	6,769			

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
EB1784004775	BELMONT	CA		12/16/2016		10,365							10,355	10,355			
6601711135	KIRKLAND	WA		07/14/2023									15,477	15,477			
FR125774310	SAN FRANCISCO	CA		12/02/2016		4,682							4,698	4,698			
6601708289	SANTA BARBARA	CA		04/10/2023									18,949	18,949			
6602681931	AUSTIN	TX		07/14/2023									4,063	4,063			
6602694496	CORONA	CA		04/10/2023									4,159	4,159			
6600793894	BROOKLYN	NY		04/10/2023									3,358	3,358			
6600932625	GLEN ELLYN	IL		04/10/2023									8,448	8,448			
6601821421	SANIBEL	FL		04/10/2023									14,230	14,230			
6600654450	BRONXVILLE	NY		04/10/2023									4,455	4,455			
6602693191	ABILENE	TX		07/14/2023									6,406	6,406			
6600675190	JACKSONVILLE	FL		04/10/2023									671	671			
8197197325	HOMESTEAD	FL		07/14/2023									1,436	1,436			
6601224899	JACKSONVILLE	FL		04/10/2023									789	789			
6601682138	CHICAGO	IL		04/10/2023									18,313	18,313			
6602688662	COTATI	CA		04/10/2023									5,586	5,586			
6602694447	BRIGHTON	MI		04/10/2023									6,742	6,742			
6601827493	GREAT FALLS	VA		04/10/2023									10,392	10,392			
6602705490	PARK CITY	UT		07/14/2023									3,968	3,968			
6600055534	DALLAS	TX		07/14/2023									2,518	2,518			
6601043372	PALO ALTO	CA		04/10/2023									8,734	8,734			
6601707018	SARASOTA	FL		04/10/2023									3,553	3,553			
0545702	SAN DIEGO	CA		02/11/2013		486,640							486,640	486,640			
6602679042	KINGSTON SPRINGS	TN		04/10/2023									4,636	4,636			
6602682913	BELLAIRE	TX		07/14/2023									2,273	2,273			
6601733790	BRENTWOOD	TN		04/10/2023									3,991	3,991			
6602697473	ST AUGUSTINE	FL		04/10/2023									9,505	9,505			
6601720516	NASHVILLE	TN		04/10/2023									5,727	5,727			
6600025941	JACKSONVILLE	FL		04/10/2023									323	323			
6602687888	SAN FRANCISCO	CA		04/10/2023									4,046	4,046			
6601479485	CHICAGO	IL		04/10/2023									9,250	9,250			
6602702620	SALINAS	CA		04/10/2023									5,143	5,143			
6602705540	FENTON	MI		04/10/2023									5,039	5,039			
6602701630	KANSAS CITY	MO		04/10/2023									6,481	6,481			
6600027566	JACKSONVILLE	FL		04/10/2023									648	648			
6600933482	PHOENIX	AZ		04/10/2023									3,215	3,215			
6602673680	SAN MARINO	CA		04/10/2023									6,300	6,300			
505304320	WILTON MANORS	FL		07/14/2023									2,164	2,164			
6602700632	IRVINE	CA		04/10/2023									8,042	8,042			
6601681569	NORTHFIELD	IL		04/10/2023									15,551	15,551			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		4,967							4,972	4,972			
6601684753	BROOKLINE	MA		04/10/2023									14,410	14,410			
6600493263	FALLS CHURCH	VA		04/10/2023									4,265	4,265			
6601223974	JACKSONVILLE	FL		04/10/2023									629	629			
6600676271	JACKSONVILLE	FL		04/10/2023									705	705			
6600676461	JACKSONVILLE	FL		04/10/2023									848	848			
6601821520	DIX HILLS	NY		04/10/2023									4,430	4,430			
6601706424	ST AUGUSTINE	FL		04/10/2023									3,588	3,588			
6601748624	BOTHELL	WA		07/14/2023									9,514	9,514			
6602705045	CYPRESS	TX		07/14/2023									1,233	1,233			
6602689272	CAVE CREEK	AZ		04/10/2023									1,084	1,084			

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6600721184	DRAPER	UT		07/14/2023									6,288	6,288			
6601204305	JACKSONVILLE	FL		04/10/2023									596	596			
6602678226	SANTA BARBARA	CA		04/10/2023									4,013	4,013			
6601224725	JACKSONVILLE	FL		04/10/2023									473	473			
6602711761	EAGLE	ID		04/10/2023									4,286	4,286			
6600011412	JACKSONVILLE	FL		04/10/2023									525	525			
6601709337	DANVILLE	CA		04/10/2023									6,661	6,661			
0552701	NEW YORK	NY		09/13/2013		286,522							286,522	286,522			
PEB1564001298	PARKER	CO		11/17/2017		9,814							9,973	9,973			
0717900	Austin	TX		06/27/2023		153,761							103,004	103,004			
EB1223010541	MELBOURNE	FL		06/24/2016		11,306							11,256	11,256			
6602691807	HARRISONBURG	VA		04/10/2023									1,596	1,596			
6601809194	VISTA	CA		04/10/2023									4,789	4,789			
6602700749	MISSION VIEJO	CA		04/10/2023									8,203	8,203			
8022180961	LARGO	FL		07/14/2023									448	448			
6600675950	JACKSONVILLE	FL		04/10/2023									611	611			
6601486357	ALTADENA	CA		04/10/2023									11,294	11,294			
6601744532	GREENWOOD VILLAGE	CO		07/14/2023									2,315	2,315			
6601479550	WASHINGTON	DC		04/10/2023									15,751	15,751			
6600842295	WATERTOWN	MA		04/10/2023									2,937	2,937			
6601681031	BELLAIRE	TX		07/14/2023									8,062	8,062			
6600088881	CHICAGO	IL		04/10/2023									5,386	5,386			
6602682459	CENTENNIAL	CO		07/14/2023									2,874	2,874			
6601476952	MILTON	MA		04/10/2023									9,329	9,329			
50015429	OMAK	WA		07/14/2023									506	506			
6600140948	JACKSONVILLE BEACH	FL		04/10/2023									7,573	7,573			
6601204727	JACKSONVILLE	FL		04/10/2023									678	678			
6602698471	DENVER	CO		07/14/2023									2,252	2,252			
6601827345	SHADOW HILLS	CA		04/10/2023									3,255	3,255			
6600852633	RANCHO PALOS VERDES	CA		04/10/2023									5,684	5,684			
6602689389	PHOENIX	AZ		04/10/2023									3,387	3,387			
6601718007	MEDFIELD	MA		04/10/2023									5,757	5,757			
6601804872	SEATTLE	WA		07/14/2023									7,811	7,811			
6602699545	SANDY	UT		07/14/2023									4,105	4,105			
6600994955	WASHINGTON	DC		04/10/2023									3,169	3,169			
6602685874	MARINA DEL REY	CA		04/10/2023									5,614	5,614			
8201732798	ROYAL PLM BCH	FL		07/14/2023									3,728	3,728			
6600606575	SAN DIEGO	CA		04/10/2023									13,011	13,011			
PEB1259002556	WASHINGTON	DC		11/18/2016		3,875							3,894	3,894			
102373404	LEHIGH ACRES	FL		07/14/2023									333	333			
6600852039	COUPEVILLE	WA		07/14/2023									1,844	1,844			
6602680727	WILLIAMSBURG	VA		04/10/2023									4,514	4,514			
6601737015	AUSTIN	TX		07/14/2023									1,868	1,868			
6602686609	SUNNYVALE	CA		04/10/2023									5,267	5,267			
6601469304	GLENVIEW	IL		04/10/2023									4,170	4,170			
6602692870	IRVINE	CA		04/10/2023									4,665	4,665			
6602684166	SOUTHLAKE	TX		07/14/2023									3,645	3,645			
PEB1787004014	LIVERMORE	CA		11/18/2016		5,789							5,816	5,816			
8200937164	HIALEAH	FL		07/14/2023									379	379			
PH7118931331	FAIRFAX	VA		09/26/2014		3,723							3,703	3,703			
PEB1794004229	ARLINGTON	VA		11/17/2017		4,974							4,941	4,941			

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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
3364271533	Gulfport	FL		07/14/2023									359	359			
6600024662	JACKSONVILLE	FL		04/10/2023									453	453			
6600129701	FORT LAUDERDALE	FL		04/10/2023									4,612	4,612			
6600932880	GENOA	NV		04/10/2023									13,748	13,748			
6601485037	SAINT AUGUSTINE	FL		04/10/2023									11,168	11,168			
6601204198	JACKSONVILLE	FL		04/10/2023									753	753			
6601225193	JACKSONVILLE	FL		04/10/2023									541	541			
6600564840	BROOKLYN	NY		04/10/2023									4,466	4,466			
6601383927	CONCORD	CA		04/10/2023									3,833	3,833			
6601721472	HOLLYWOOD	FL		04/10/2023									3,946	3,946			
6601045963	HALF MOON BAY	CA		04/10/2023									5,049	5,049			
6602679174	SOUTHLAKE	TX		07/14/2023									2,383	2,383			
8199390985	MIAMI	FL		07/14/2023									1,456	1,456			
6600792292	STUDIO CITY	CA		04/10/2023									6,305	6,305			
6602699883	SAINT JOHNS	FL		04/10/2023									3,765	3,765			
6601022764	FULLERTON	CA		04/10/2023									1,959	1,959			
6601686592	COMMACK	NY		04/10/2023									2,693	2,693			
6601753103	DENVER	CO		07/14/2023									3,765	3,765			
PH7134842876	ARLINGTON	VA		11/13/2015		3,821							3,827	3,827			
8200720423	MIAMI	FL		07/14/2023									1,130	1,130			
6601746420	CAREFREE	AZ		04/10/2023									3,353	3,353			
6600011008	JACKSONVILLE	FL		04/10/2023									597	597			
6601686394	SETAUKET	NY		04/10/2023									1,835	1,835			
6601697060	LAFAYETTE	CA		04/10/2023									5,338	5,338			
6601708420	BOTHELL	WA		07/14/2023									3,727	3,727			
6601479667	DRAPER	UT		07/14/2023									16,302	16,302			
6601698779	AUSTIN	TX		07/14/2023									1,975	1,975			
6600024290	JACKSONVILLE	FL		04/10/2023									455	455			
6602679877	MILTON	MA		04/10/2023									5,047	5,047			
EB1540094368	INDIALANTIC	FL		08/19/2016		4,411							4,359	4,359			
PEB1540094504	PALM HARBOR	FL		11/18/2016		4,573							4,463	4,463			
6601286021	SCHERERVILLE	IN		04/10/2023									1,430	1,430			
6601488429	NEEDHAM	MA		04/10/2023									7,698	7,698			
6600024225	JACKSONVILLE	FL		04/10/2023									516	516			
6602689652	SEAL BEACH	CA		04/10/2023									4,874	4,874			
6602676618	SEATTLE	WA		07/14/2023									3,116	3,116			
6601808667	ROCKVILLE	MD		07/14/2023									4,079	4,079			
PEB1354016435	JERSEY CITY	NJ		06/13/2017		3,704							3,694	3,694			
8200460413	PALM BEACH GARDENS	FL		07/14/2023									1,036	1,036			
6601697862	CONCORD	MA		04/10/2023									4,938	4,938			
8201540766	FORT LAUDERDALE	FL		07/14/2023									1,707	1,707			
6600675729	JACKSONVILLE	FL		04/10/2023									496	496			
6602695907	ANDOVER	MA		04/10/2023									6,175	6,175			
6600852294	PARK CITY	UT		07/14/2023									3,748	3,748			
6601469049	ATLANTIC BEACH	FL		04/10/2023									635	635			
6601473611	SEATTLE	WA		07/14/2023									8,166	8,166			
6600850694	FORT LAUDERDALE	FL		04/10/2023									13,663	13,663			
6602698620	EL DORADO HILLS	CA		04/10/2023									5,032	5,032			
6600851015	MESILLA	NM		04/10/2023									4,701	4,701			
6601098368	HOUSTON	TX		07/14/2023									2,357	2,357			
6601383752	CHATHAM TOWNSHIP	NJ		07/14/2023									1,980	1,980			

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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
6602689637	TRABUCO CANYON	CA		04/10/2023									5,452	5,452			
6601487546	SAINT JAMES	NY		04/10/2023									17,464	17,464			
8199345129	TARPON SPRINGS	FL		07/14/2023									10,893	10,893			
6601709220	SAN JOSE	CA		04/10/2023									5,118	5,118			
6602676923	CHICAGO	IL		04/10/2023									5,479	5,479			
6602671650	REDDING	CA		04/10/2023									15,128	15,128			
6601687137	NEW YORK	NY		04/10/2023									10,542	10,542			
PEB1028559327	MOORPARK	CA		11/17/2017		2,312							2,282	2,282			
8022662706	MIAMI GARDENS	FL		07/14/2023									813	813			
6601819961	GILROY	CA		04/10/2023									5,605	5,605			
FR125716923	NEWTON	MA		11/18/2016		4,906							4,924	4,924			
PH7135399710	SUMMIT	NJ		01/15/2016		4,337							4,336	4,336			
6602680768	LIBERTYVILLE	IL		04/10/2023									3,395	3,395			
6601685131	NEWBURGH	NY		04/10/2023									10,838	10,838			
6601000745	FREDERICK	MD		07/14/2023									3,456	3,456			
6602686492	WASHINGTON	DC		04/10/2023									7,495	7,495			
6602705441	SPRING HILL	TN		04/10/2023									3,127	3,127			
6601737353	COTTONTOWN	TN		04/10/2023									1,165	1,165			
6601469072	ATLANTIC BEACH	FL		04/10/2023									713	713			
6601683284	BROOKVILLE	NY		04/10/2023									15,817	15,817			
6602676881	SAN FRANCISCO	CA		04/10/2023									7,585	7,585			
6602693803	MURRIETA	CA		04/10/2023									7,336	7,336			
6602677723	CARPINTERIA	CA		04/10/2023									7,058	7,058			
6601491902	WASHINGTON	DC		04/10/2023									10,889	10,889			
6602681782	DENVER	CO		07/14/2023									4,007	4,007			
6602698869	BLUFFDALE	UT		07/14/2023									2,343	2,343			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		5,250							5,240	5,240			
6601286005	HOFFMAN ESTATES	IL		04/10/2023									346	346			
6602704477	WESTON	FL		04/10/2023									3,373	3,373			
6601486894	CHINO HILLS	CA		04/10/2023									7,519	7,519			
6602688647	TOMS RIVER	NJ		07/14/2023									1,086	1,086			
PEB1540095405	SUGAR LAND	TX		11/17/2017		3,477							3,460	3,460			
505423164	POMPANO BEACH	FL		07/14/2023									610	610			
6600850868	PLANO	TX		07/14/2023									8,823	8,823			
PEB1784004556	SAN ANSELMO	CA		11/18/2016		5,324							5,336	5,336			
6602704410	SAMMAMISH	WA		07/14/2023									6,467	6,467			
6601685321	SWAMPSCOTT	MA		04/10/2023									22,824	22,824			
PEB1596053737	PINECREST	FL		11/18/2016		3,896							3,819	3,819			
6602693621	ARVADA	CO		07/14/2023									2,704	2,704			
6602699107	SEATTLE	WA		07/14/2023									6,571	6,571			
6601225094	JACKSONVILLE	FL		04/10/2023									698	698			
6602691732	FOREST HILLS	NY		04/10/2023									8,068	8,068			
6602681527	PLEASANTON	CA		04/10/2023									6,437	6,437			
6600851197	NASHVILLE	TN		04/10/2023									5,877	5,877			
6602700509	SAN FRANCISCO	CA		04/10/2023									5,063	5,063			
6602688928	LOS ANGELES	CA		04/10/2023									13,182	13,182			
6602680941	SANFORD	FL		04/10/2023									5,047	5,047			
6600931221	SANTA ROSA	CA		04/10/2023									13,697	13,697			
6601741967	LAKE ARROWHEAD	CA		04/10/2023									8,777	8,777			
125062510	NAPLES	FL		07/14/2023									546	546			
6602696707	CHICAGO	IL		04/10/2023									3,822	3,822			

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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
EB1784002217	SAN FRANCISCO	CA		09/25/2015		3,244							3,231	3,231			
6602674506	DEDHAM	MA		04/10/2023									4,508	4,508			
6602673474	SAN FRANCISCO	CA		04/10/2023									5,377	5,377			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		7,683							7,730	7,730			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		3,414							3,389	3,389			
6602677558	CASTLE ROCK	WA		07/14/2023									3,165	3,165			
6600849332	SCOTTSDALE	AZ		04/10/2023									3,153	3,153			
6602700129	CHANDLER	AZ		04/10/2023									3,111	3,111			
6601809301	ARRINGTON	TN		04/10/2023									4,591	4,591			
8203209676	ROYAL PLM BCH	FL		07/14/2023									215	215			
6601678755	BELLEVUE	WA		07/14/2023									6,214	6,214			
6601477422	BELLEVUE	WA		07/14/2023									15,661	15,661			
6602677681	PENNGROVE	CA		04/10/2023									5,682	5,682			
10801833	Fort Myers	FL		07/14/2023									912	912			
6601728840	FORT WORTH	TX		07/14/2023									2,049	2,049			
6600848722	COLORADO SPRINGS	CO		07/14/2023									6,819	6,819			
6601673715	FRIENDSWOOD	TX		07/14/2023									8,087	8,087			
6602680750	DENVER	CO		07/14/2023									3,219	3,219			
6600991639	GRAND RAPIDS	MI		04/10/2023									2,971	2,971			
8024066850	SUNRISE	FL		07/14/2023									743	743			
EB1784004040	CORTE MADERA	CA		08/17/2016		4,177							4,157	4,157			
6600040684	BOTHELL	WA		07/14/2023									3,887	3,887			
6601204826	JACKSONVILLE	FL		04/10/2023									753	753			
6602693167	CLAREMONT	CA		04/10/2023									16,666	16,666			
6601679001	BROOKLYN	NY		04/10/2023									16,787	16,787			
7002372187	JACKSONVILLE	FL		07/14/2023									309	309			
6602683903	DENVER	CO		07/14/2023									2,615	2,615			
6600064643	NASHVILLE	TN		04/10/2023									6,137	6,137			
0713000	Alexandria	VA		02/17/2015		187,292							187,292	187,292			
6601719914	KENT	WA		07/14/2023									5,572	5,572			
6601482893	VIENNA	VA		04/10/2023									12,374	12,374			
6601723031	SAN BRUNO	CA		04/10/2023									9,517	9,517			
6602693712	NAPLES	FL		04/10/2023									10,834	10,834			
6601679902	DENVER	CO		07/14/2023									7,358	7,358			
6600839713	ALPINE	UT		07/14/2023									2,925	2,925			
8199520196	PLANTATION	FL		07/14/2023									919	919			
8201833883	POMPANO BEACH	FL		07/14/2023									495	495			
6601735365	CAVE CREEK	AZ		04/10/2023									12,551	12,551			
6600777921	BROOKLYN	NY		04/10/2023									3,186	3,186			
8198793188	HIALEAH	FL		07/14/2023									1,360	1,360			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		4,485							4,456	4,456			
6601752857	LAKE OSWEGO	OR		07/14/2023									5,447	5,447			
6602680479	DOUBLE OAK	TX		07/14/2023									1,951	1,951			
6602688472	SANTA CLARITA	CA		04/10/2023									6,469	6,469			
6601383653	SANTA ISABEL	PR		04/10/2023									850	850			
6600474354	REMSENBURG	NY		04/10/2023									6,597	6,597			
6602696442	ALAMEDA	CA		04/10/2023									4,870	4,870			
6601811471	ENGLEWOOD	CO		07/14/2023									2,785	2,785			
6600679333	JACKSONVILLE	FL		04/10/2023									915	915			
6601204743	JACKSONVILLE	FL		04/10/2023									585	585			
6602679109	CLYDE HILL	WA		07/14/2023									5,283	5,283			

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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
EB1596051978	SEATTLE	WA		12/18/2015		5,026							4,967	4,967			
6601727958	OWASSO	OK		04/10/2023									4,945	4,945			
6602684604	SOUTHAMPTON	NY		04/10/2023									6,315	6,315			
6601749911	SANTA FE	NM		04/10/2023									13,181	13,181			
6600425521	JUPITER	FL		04/10/2023									9,065	9,065			
6601728998	HOUSTON	TX		07/14/2023									4,519	4,519			
6601204107	JACKSONVILLE	FL		04/10/2023									628	628			
6600432402	PHOENIX	MD		07/14/2023									2,628	2,628			
6602679083	LAGUNA BEACH	CA		04/10/2023									6,861	6,861			
6602676394	MANHASSET	NY		04/10/2023									5,140	5,140			
6602674571	SAN DIEGO	CA		04/10/2023									4,961	4,961			
6602687946	BEND	OR		07/14/2023									3,234	3,234			
6601745620	LOS ANGELES	CA		04/10/2023									6,525	6,525			
6602671353	MCKINNEY	TX		07/14/2023									1,412	1,412			
6601682153	NEW YORK	NY		04/10/2023									21,009	21,009			
6601827220	RENO	NV		04/10/2023									5,956	5,956			
6601825562	NORCO	CA		04/10/2023									5,027	5,027			
6601682302	ARMONK	NY		04/10/2023									16,553	16,553			
PEB1789004772	REDWOOD CITY	CA		11/18/2016		5,164							5,146	5,146			
8195202563	PEMBROKE PINES	FL		07/14/2023									822	822			
6600935289	FRESNO	CA		04/10/2023									12,973	12,973			
6602684075	BENICIA	CA		04/10/2023									5,058	5,058			
6601673772	MARCO ISLAND	FL		04/10/2023									11,617	11,617			
6600676982	JACKSONVILLE	FL		04/10/2023									827	827			
6600871336	FEDERAL WAY	WA		07/14/2023									809	809			
6602680388	SAN DIEGO	CA		04/10/2023									3,288	3,288			
PEB1541041865	LOCUST GROVE	VA		11/17/2017		822							807	807			
6601486696	CARMICHAEL	CA		04/10/2023									8,271	8,271			
6602699271	MAMMOTH LAKES	CA		04/10/2023									3,887	3,887			
6601719625	DRIFTWOOD	TX		07/14/2023									4,306	4,306			
8017224399	HOLLYWOOD	FL		07/14/2023									853	853			
6602701283	NICHOLASVILLE	KY		04/10/2023									5,146	5,146			
PEB1567001879	FORT COLLINS	CO		11/18/2016		4,627							4,584	4,584			
8201648358	DEERFIELD BEACH	FL		07/14/2023									744	744			
6602699560	NICHOLASVILLE	KY		04/10/2023									3,970	3,970			
6602682335	CLE ELUM	WA		07/14/2023									5,280	5,280			
6600935552	INDIAN WELLS	CA		04/10/2023									5,913	5,913			
8199386218	FORT MYERS	FL		07/14/2023									1,493	1,493			
8199348594	LEHIGH ACRES	FL		07/14/2023									1,019	1,019			
6602683861	HAYWARD	CA		04/10/2023									7,040	7,040			
6600676586	JACKSONVILLE	FL		04/10/2023									786	786			
6601734137	BOSTON	MA		04/10/2023									6,115	6,115			
EB1223010671	COCOA BEACH	FL		12/18/2015		6,352							6,313	6,313			
6600921495	MAMMOTH LAKES	CA		04/10/2023									2,466	2,466			
6600026774	JACKSONVILLE	FL		04/10/2023									595	595			
6602688035	AUSTIN	TX		07/14/2023									2,183	2,183			
6601678227	JERSEY CITY	NJ		07/14/2023									5,640	5,640			
6601724864	SAN JOSE	CA		04/10/2023									4,307	4,307			
6600024522	JACKSONVILLE	FL		04/10/2023									614	614			
6601472548	CHICAGO	IL		04/10/2023									6,052	6,052			
6600468224	SAN RAFAEL	CA		04/10/2023									22,515	22,515			

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6601817130	HIGHLANDS RANCH	CO		07/14/2023									2,674	2,674			
6601753533	CYPRESS	TX		07/14/2023									7,213	7,213			
6602700970	DANVILLE	CA		04/10/2023									5,987	5,987			
6600025552	JACKSONVILLE	FL		04/10/2023									528	528			
6601699330	LAKESIDE	MT		04/10/2023									3,291	3,291			
8009999862	HOLLYWOOD	FL		07/14/2023									601	601			
6602686450	SAN JOSE	CA		04/10/2023									4,780	4,780			
6602674514	MORGAN HILL	CA		04/10/2023									7,181	7,181			
6601704981	TUCSON	AZ		04/10/2023									9,121	9,121			
6601683243	LIVINGSTON	NJ		07/14/2023									11,067	11,067			
6601826032	OAKLAND	CA		04/10/2023									3,553	3,553			
PEB1541042447	TOMS RIVER	NJ		01/11/2018		4,643							4,617	4,617			
6601727172	MCLEAN	VA		04/10/2023									6,177	6,177			
6602701937	LAGUNA BEACH	CA		04/10/2023									4,631	4,631			
6600025842	JACKSONVILLE	FL		04/10/2023									646	646			
6602696186	ROSLYN	NY		04/10/2023									6,108	6,108			
6601704676	RIVIERA BEACH	FL		04/10/2023									3,599	3,599			
6602674209	SAN JOSE	CA		04/10/2023									7,148	7,148			
6601204206	JACKSONVILLE	FL		04/10/2023									789	789			
6600786971	HOLLIS	NY		04/10/2023									3,923	3,923			
6601823369	LITTLETON	CO		07/14/2023									9,662	9,662			
6602682947	STONE HARBOR	NJ		07/14/2023									4,718	4,718			
6601712950	SCOTTSDALE	AZ		04/10/2023									3,518	3,518			
6601481374	NEW YORK	NY		04/10/2023									5,958	5,958			
504876211	HOLLYWOOD	FL		07/14/2023									341	341			
6601689554	PLEASANTON	CA		04/10/2023									9,019	9,019			
6602711001	CARMEL VALLEY	CA		04/10/2023									6,077	6,077			
6600938770	STATEN ISLAND	NY		04/10/2023									892	892			
6600011990	JACKSONVILLE	FL		04/10/2023									657	657			
6601383455	NAPLES	FL		04/10/2023									351	351			
6602673920	SAN DIEGO	CA		04/10/2023									4,948	4,948			
6602693795	BALTIMORE	MD		07/14/2023									1,743	1,743			
6601820209	SANTA CLARA	CA		04/10/2023									3,349	3,349			
PH7119108293	LAKE BLUFF	IL		01/29/2015		4,760							4,734	4,734			
6601031096	SAN FRANCISCO	CA		04/10/2023									3,952	3,952			
6601710046	CHEVY CHASE	MD		07/14/2023									7,163	7,163			
6602698422	LAS VEGAS	NV		04/10/2023									3,889	3,889			
505405588	CAPE CORAL	FL		07/14/2023									811	811			
6601713206	ARLINGTON	VA		04/10/2023									10,782	10,782			
6601698209	SPRINGFIELD	VA		04/10/2023									4,450	4,450			
6600848441	PACIFICA	CA		04/10/2023									7,641	7,641			
6602676584	KENSINGTON	CA		04/10/2023									14,112	14,112			
6600521774	LONGWOOD	FL		04/10/2023									3,549	3,549			
6602692060	SAN LEANDRO	CA		04/10/2023									3,160	3,160			
6600979170	BROOKLYN	NY		04/10/2023									9,678	9,678			
6601477372	GREAT FALLS	VA		04/10/2023									13,236	13,236			
6602710946	SEVERNA PARK	MD		07/14/2023									2,082	2,082			
6601029074	SAN FRANCISCO	CA		04/10/2023									3,558	3,558			
504695446	NAPLES	FL		07/14/2023									315	315			
6601050096	DALY CITY	CA		04/10/2023									1,692	1,692			
6602682707	ALTADENA	CA		04/10/2023									4,894	4,894			

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6602682053	NAMPA	ID		04/10/2023									1,927	1,927			
8202134768	MIAMI	FL		07/14/2023									1,074	1,074			
6602678234	WASHINGTON	DC		04/10/2023									5,500	5,500			
504894438	MIAMI	FL		07/14/2023									521	521			
6602690411	PARK CITY	UT		07/14/2023									5,255	5,255			
6602683911	HILLSBORO	OR		07/14/2023									4,935	4,935			
6601471706	DEERFIELD	IL		04/10/2023									24,454	24,454			
6601480285	VIRGINIA BEACH	VA		04/10/2023									16,044	16,044			
6600934704	BOW	WA		07/14/2023									2,325	2,325			
6602705243	DENVER	CO		07/14/2023									2,436	2,436			
6601819607	WATSONVILLE	CA		04/10/2023									10,184	10,184			
6600848995	CHICAGO	IL		04/10/2023									3,544	3,544			
0869600	Brooklyn Park	MN		01/31/2019		398,972							398,972	398,972			
6601741769	REMSENBURG	NY		04/10/2023									4,030	4,030			
6601737395	ORO VALLEY	AZ		04/10/2023									6,441	6,441			
6601745463	BOCA RATON	FL		04/10/2023									3,620	3,620			
6600679028	JACKSONVILLE	FL		04/10/2023									2,495	2,495			
6601483149	PIEDMONT	CA		04/10/2023									17,041	17,041			
6602682012	SAN FRANCISCO	CA		04/10/2023									8,163	8,163			
6601204768	JACKSONVILLE	FL		04/10/2023									522	522			
6602685726	CORAL GABLES	FL		04/10/2023									11,576	11,576			
6601492223	VANCOUVER	WA		07/14/2023									1,638	1,638			
6601225425	JACKSONVILLE	FL		04/10/2023									681	681			
6602681014	GRAND JUNCTION	CO		07/14/2023									3,251	3,251			
6601703611	TUSCALOOSA	AL		07/14/2023									3,488	3,488			
6602673862	LOS ANGELES	CA		04/10/2023									8,490	8,490			
6600011529	JACKSONVILLE	FL		04/10/2023									524	524			
6601737957	BLOOMFLD HLS	MI		04/10/2023									25,974	25,974			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		3,066							3,069	3,069			
6601693101	SAN ANSELMO	CA		04/10/2023									5,562	5,562			
6601729830	LLOYD HARBOR	NY		04/10/2023									8,729	8,729			
6601698217	BROOKLYN	NY		04/10/2023									6,065	6,065			
6601203182	JACKSONVILLE	FL		04/10/2023									876	876			
6602687912	LAKEWOOD	CO		07/14/2023									2,474	2,474			
PEB1367015141	SAN DIEGO	CA		11/18/2016		4,171							4,200	4,200			
6602696285	LOS ANGELES	CA		04/10/2023									10,000	10,000			
6602702612	GREAT NECK	NY		04/10/2023									5,222	5,222			
6602673730	CUPERTINO	CA		04/10/2023									6,393	6,393			
6602698984	AUSTIN	TX		07/14/2023									3,167	3,167			
6600675836	JACKSONVILLE	FL		04/10/2023									834	834			
6602677939	ARLINGTON	VA		04/10/2023									7,678	7,678			
PEB1784004135	WOODINVILLE	WA		11/18/2016		3,175							3,152	3,152			
8023076300	JACKSONVILLE	FL		07/14/2023									744	744			
6602694546	SPRING BRANCH	TX		07/14/2023									2,603	2,603			
6601819888	CARLSBAD	CA		04/10/2023									7,788	7,788			
6600793027	NEWPORT NEWS	VA		04/10/2023									29,634	29,634			
6601749010	NEW YORK	NY		04/10/2023									3,691	3,691			
PEB1785005793	REDWOOD CITY	CA		03/21/2018		3,607							3,703	3,703			
6602696764	LARCHMONT	NY		04/10/2023									6,069	6,069			
6602701002	MOUNTAIN HOUSE	CA		04/10/2023									8,579	8,579			
6600990375	RANCHO SANTA FE	CA		04/10/2023									3,787	3,787			

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6600067687	JACKSONVILLE	FL		04/10/2023									3,152	3,152			
6601725952	PISMO BEACH	CA		04/10/2023									5,273	5,273			
6602698331	PETALUMA	CA		04/10/2023									9,363	9,363			
6600851262	ARGYLE	TX		07/14/2023									3,234	3,234			
6600011958	JACKSONVILLE	FL		04/10/2023									539	539			
8027175022	PLANTATION	FL		07/14/2023									748	748			
6600793852	WASHINGTON	DC		04/10/2023									7,898	7,898			
6602682145	GILBERT	AZ		04/10/2023									3,421	3,421			
3399888772	Lehigh Acres	FL		07/14/2023									640	640			
6602701176	LAKEWOOD RCH	FL		04/10/2023									7,080	7,080			
6600364415	GRAPEVINE	TX		07/14/2023									1,690	1,690			
3362203876	Clearwater	FL		07/14/2023									539	539			
6602673888	CUPERTINO	CA		04/10/2023									8,233	8,233			
6601687491	KENNEDYVILLE	MD		07/14/2023									5,939	5,939			
6602686484	ALPINE MEADOWS	CA		04/10/2023									4,528	4,528			
6602683960	TUALATIN	OR		07/14/2023									2,781	2,781			
6601040873	BURLINGAME	CA		04/10/2023									3,916	3,916			
6602691849	VALENCIA	CA		04/10/2023									2,215	2,215			
6602683895	ALAMEDA	CA		04/10/2023									4,667	4,667			
EB1352004398	HOBOKEN	NJ		06/24/2016		6,555							6,559	6,559			
6601677823	CONCORD	MA		04/10/2023									9,967	9,967			
6602688704	BERTHOUD	CO		07/14/2023									3,563	3,563			
6602693902	CAVE CREEK	AZ		04/10/2023									9,998	9,998			
6602685767	SAINT PETERSBURG	FL		04/10/2023									7,945	7,945			
6601675926	PARK CITY	UT		07/14/2023									2,427	2,427			
6602692912	NOVATO	CA		04/10/2023									6,476	6,476			
EB1787003346	DANVILLE	CA		06/24/2016		2,478							2,480	2,480			
6602675008	BEND	OR		07/14/2023									6,696	6,696			
6601678029	NEWTON	MA		04/10/2023									11,302	11,302			
6602705318	BROKEN BOW	OK		04/10/2023									3,705	3,705			
6601697904	NEW YORK	NY		04/10/2023									3,709	3,709			
0853300	Novi	MI		03/14/2018		450,064							450,064	450,064			
6600676024	JACKSONVILLE	FL		04/10/2023									716	716			
6602696434	VALLEY VILLAGE	CA		04/10/2023									9,784	9,784			
6601476721	SPRING BRANCH	TX		07/14/2023									8,247	8,247			
PEB1540095404	MOUNTAINSIDE	NJ		03/21/2018		4,976							5,025	5,025			
0857000	Hopkins	MN		06/26/2018		236,347							236,347	236,347			
6601684167	EASTON	MD		07/14/2023									12,509	12,509			
6600732249	CASTLE PINES	CO		07/14/2023									2,295	2,295			
0708800	Austin	TX		10/14/2014		492,965							492,965	492,965			
6602704774	RANCHO CUCAMONGA	CA		04/10/2023									6,244	6,244			
6601681783	HOUSTON	TX		07/14/2023									8,125	8,125			
6601708974	PHOENIX	AZ		04/10/2023									3,184	3,184			
6601486860	JACKSON	WY		04/10/2023									17,352	17,352			
6602682269	SAN FRANCISCO	CA		04/10/2023									5,613	5,613			
6602678960	PHOENIX	AZ		04/10/2023									3,790	3,790			
6601682187	AUSTIN	TX		07/14/2023									4,693	4,693			
6602683275	DAVIS	CA		04/10/2023									4,777	4,777			
6602678093	BEND	OR		07/14/2023									3,242	3,242			
6601007898	SEDONA	AZ		04/10/2023									5,749	5,749			
6602674977	HUNTS POINT	WA		07/14/2023									7,820	7,820			

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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
6602711357	RENO	NV		04/10/2023									4,878	4,878			
125046110	NAPLES	FL		07/14/2023									540	540			
3364974851	Palm Harbor	FL		07/14/2023									388	388			
EB1784002358	EMERALD HILLS	CA		07/17/2015		5,859							5,855	5,855			
6601808618	VIRGINIA BEACH	VA		04/10/2023									3,649	3,649			
6602671197	LOS ALTOS	CA		04/10/2023									15,517	15,517			
6602704899	KIRKLAND	WA		07/14/2023									4,051	4,051			
6602698802	FAIR OAKS	CA		04/10/2023									3,923	3,923			
6601729798	SANTA BARBARA	CA		04/10/2023									5,568	5,568			
EB1351002305	EAST MEADOW	NY		07/30/2015		3,335							3,326	3,326			
6600790015	PAEONIAN SPRINGS	VA		04/10/2023									6,018	6,018			
6601673616	SAN FRANCISCO	CA		04/10/2023									12,796	12,796			
6601679944	BROOKLYN	NY		04/10/2023									6,298	6,298			
6602689173	EL DORADO HILLS	CA		04/10/2023									3,745	3,745			
6601035816	SAN FRANCISCO	CA		04/10/2023									5,858	5,858			
8199411379	SUNRISE	FL		07/14/2023									1,059	1,059			
6602701259	AUSTIN	TX		07/14/2023									3,552	3,552			
6600677212	JACKSONVILLE	FL		04/10/2023									890	890			
6601823427	YARROW POINT	WA		07/14/2023									9,260	9,260			
6600533902	NAPLES	FL		04/10/2023									3,631	3,631			
6601483875	LIVERMORE	CA		04/10/2023									13,969	13,969			
EB1400000584	GILBERT	AZ		09/18/2015		4,775							4,735	4,735			
6601819755	DUBLIN	CA		04/10/2023									5,128	5,128			
0628401	SECAUCUS	NJ		11/12/2015		311,493							311,493	311,493			
8204121710	JACKSONVILLE	FL		07/14/2023									549	549			
8197557073	NAPLES	FL		07/14/2023									854	854			
6602688696	MANHATTAN BEACH	CA		04/10/2023									6,542	6,542			
6600655507	OLD BRIDGE	NJ		07/14/2023									2,710	2,710			
6601720052	PARKER	CO		07/14/2023									3,031	3,031			
6602700988	LOS ANGELES	CA		04/10/2023									5,708	5,708			
6602686641	WABAN	MA		04/10/2023									10,840	10,840			
6601712117	EL CAJON	CA		04/10/2023									13,422	13,422			
6602704709	LEESBURG	VA		04/10/2023									6,312	6,312			
6601816850	MESA	AZ		04/10/2023									6,024	6,024			
6602686732	MILPITAS	CA		04/10/2023									6,649	6,649			
6600010554	ATLANTIC BEACH	FL		04/10/2023									494	494			
8196522690	NAPLES	FL		07/14/2023									933	933			
6601741645	REDWOOD CITY	CA		04/10/2023									8,415	8,415			
6602700228	ENCINO	CA		04/10/2023									10,616	10,616			
6602689298	WINCHESTER	MA		04/10/2023									6,441	6,441			
6602695501	TARZANA	CA		04/10/2023									6,351	6,351			
6600935149	HERMOSA BEACH	CA		04/10/2023									7,491	7,491			
EB1395005332	WALPOLE	MA		12/18/2015		2,657							2,639	2,639			
EB1216003667	MIAMI	FL		12/16/2016		6,532							6,585	6,585			
6601678631	WOODINVILLE	WA		07/14/2023									6,812	6,812			
6600934563	GRASS VALLEY	CA		04/10/2023									2,996	2,996			
6601807693	DES MOINES	WA		07/14/2023									5,396	5,396			
6601728238	HOUSTON	TX		07/14/2023									5,083	5,083			
6602698893	WINDSOR	CA		04/10/2023									8,612	8,612			
6601693259	PALM DESERT	CA		04/10/2023									12,513	12,513			
6600024399	JACKSONVILLE	FL		04/10/2023									452	452			

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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
6602692375	AVILA BEACH	CA		04/10/2023									7,647	7,647			
6601683425	GLENVIEW	IL		04/10/2023									12,441	12,441			
6602691898	HUMBLE	TX		07/14/2023									1,694	1,694			
6601812032	UNION CITY	CA		04/10/2023									4,470	4,470			
6600845355	JACKSONVILLE BEACH	FL		04/10/2023									3,548	3,548			
6602711621	EUGENE	OR		07/14/2023									3,547	3,547			
6600674045	WASHINGTON	DC		04/10/2023									7,853	7,853			
6602682509	EVERSON	WA		07/14/2023									6,837	6,837			
6602679869	DALLAS	TX		07/14/2023									3,434	3,434			
6602692482	MENLO PARK	CA		04/10/2023									14,281	14,281			
6601687277	NEW YORK	NY		04/10/2023									2,716	2,716			
6601744839	SOUTHLAKE	TX		07/14/2023									8,795	8,795			
6600846734	DALLAS	TX		07/14/2023									2,443	2,443			
6601698928	AUSTIN	TX		07/14/2023									3,330	3,330			
0699800	BLOOMFIELD	CT		01/13/2014		147,864							147,864	147,864			
6602673490	FORT LEE	NJ		07/14/2023									2,511	2,511			
6601698852	PARKER	CO		07/14/2023									2,403	2,403			
6601203257	JACKSONVILLE	FL		04/10/2023									598	598			
6600852021	IRVING	TX		07/14/2023									2,751	2,751			
6602705672	MOUNT JULIET	TN		04/10/2023									3,980	3,980			
6600831959	HUNTS POINT	WA		07/14/2023									6,368	6,368			
6602676568	WESTWOOD	MA		04/10/2023									10,904	10,904			
6601683979	SAINT LOUIS	MO		04/10/2023									14,878	14,878			
6601139089	TEMPE	AZ		04/10/2023									1,555	1,555			
PEB1786003653	PALO ALTO	CA		11/18/2016		3,936							3,899	3,899			
6601754143	BROOKLYN	NY		04/10/2023									3,208	3,208			
6601687020	NEW YORK	NY		04/10/2023									11,789	11,789			
6602710631	SUN VALLEY	NV		04/10/2023									1,802	1,802			
3365404480	Palm Harbor	FL		07/14/2023									.493	.493			
6602704600	BEND	OR		07/14/2023									3,817	3,817			
6601482299	MENLO PARK	CA		04/10/2023									24,528	24,528			
6602704493	CHARLOTTESVILLE	VA		04/10/2023									3,709	3,709			
6601020040	SCOTTSDALE	AZ		04/10/2023									3,069	3,069			
6600984006	JERSEY CITY	NJ		07/14/2023									2,278	2,278			
EB1027549259	CHARLOTTE	NC		12/16/2016		2,980							2,955	2,955			
6602701523	PORTLAND	OR		07/14/2023									3,016	3,016			
3380892745	SAINT PETERSBURG	FL		07/14/2023									614	614			
6602677459	DENVER	CO		07/14/2023									5,039	5,039			
6601681817	HOUSTON	TX		07/14/2023									8,923	8,923			
6602678283	PALOS VERDES ESTATES	CA		04/10/2023									5,338	5,338			
6601680645	CONCORD	MA		04/10/2023									13,677	13,677			
6602700681	SANTA ROSA	CA		04/10/2023									3,836	3,836			
6602705466	RIVERSIDE	CA		04/10/2023									5,101	5,101			
6602674480	PEORIA	AZ		04/10/2023									8,727	8,727			
6601819789	LOS ALTOS	CA		04/10/2023									28,476	28,476			
6602676766	RAVENSDALE	WA		07/14/2023									4,540	4,540			
6601224402	JACKSONVILLE	FL		04/10/2023									580	580			
6602689546	SANTA BARBARA	CA		04/10/2023									6,023	6,023			
6601823534	NAPLES	FL		04/10/2023									13,032	13,032			
6600679002	JACKSONVILLE	FL		04/10/2023									709	709			
6601472019	MILL VALLEY	CA		04/10/2023									17,304	17,304			

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	2	3					8	9	10	11	12	13					
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6602701358	SAN RAMON	CA		04/10/2023									7,489	7,489			
8195341122	JACKSONVILLE	FL		07/14/2023									758	758			
6602674159	EDEN PRAIRIE	MN		04/10/2023									3,555	3,555			
8008268842	BOCA RATON	FL		07/14/2023									486	486			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		3,016							3,001	3,001			
6602693159	OCEAN CITY	NJ		07/14/2023									14,304	14,304			
6601679605	ELMHURST	NY		04/10/2023									6,129	6,129			
6601471136	JACKSONVILLE	FL		04/10/2023									814	814			
0695000	FORT WORTH	TX		04/08/2013		275,763							275,763	275,763			
PEB1784004521	SAN FRANCISCO	CA		11/18/2016		5,046							5,117	5,117			
6602699990	AUSTIN	TX		07/14/2023									2,420	2,420			
0851000	Metuchen	NJ		12/29/2017		339,494							339,494	339,494			
6601686881	NEW YORK	NY		04/10/2023									13,134	13,134			
6602710466	VACAVILLE	CA		04/10/2023									1,271	1,271			
6601571802	MONSEY	NY		04/10/2023									8,108	8,108			
6601305458	JACKSONVILLE	FL		04/10/2023									954	954			
6601473314	BLOOMINGTON	IN		04/10/2023									8,274	8,274			
6601224386	JACKSONVILLE	FL		04/10/2023									612	612			
8028530797	MIAMI	FL		07/14/2023									654	654			
6602688076	BURLINGAME	CA		04/10/2023									11,349	11,349			
6601693473	BRENTWOOD	TN		04/10/2023									3,315	3,315			
6601682765	NEW YORK	NY		04/10/2023									7,554	7,554			
6602711928	SAN FRANCISCO	CA		04/10/2023									6,615	6,615			
6601686790	GREAT FALLS	VA		04/10/2023									17,671	17,671			
6601693465	LOS ANGELES	CA		04/10/2023									3,666	3,666			
5512156539	N FT MYERS	FL		07/14/2023									767	767			
6600025321	JACKSONVILLE	FL		04/10/2023									455	455			
6601696708	LODI	CA		04/10/2023									7,803	7,803			
6602711910	SAN FRANCISCO	CA		04/10/2023									4,391	4,391			
8022588460	TAMARAC	FL		07/14/2023									631	631			
EB1352003934	SETAUKET	NY		11/20/2015		3,028							3,002	3,002			
6601713388	KEWADIN	MI		04/10/2023									3,477	3,477			
6601822965	PHOENIX	AZ		04/10/2023									15,733	15,733			
6602694413	REDONDO BEACH	CA		04/10/2023									8,149	8,149			
6602688498	PORTLAND	OR		07/14/2023									2,129	2,129			
6601677468	PLANO	TX		07/14/2023									6,816	6,816			
8195498832	ST. PETERSBURG	FL		07/14/2023									1,388	1,388			
8195761442	JACKSONVILLE	FL		07/14/2023									745	745			
6601001693	CAMBRIDGE	MA		04/10/2023									2,857	2,857			
6602677822	SAN DIEGO	CA		04/10/2023									5,043	5,043			
8196750504	FORT MYERS	FL		07/14/2023									1,014	1,014			
PEB1541042324	BODEGA BAY	CA		11/17/2017		3,047							2,967	2,967			
6601827600	LIVERMORE	CA		04/10/2023									3,326	3,326			
6601680520	BROOKLYN	NY		04/10/2023									16,400	16,400			
EB1793001664	DARIEN	CT		12/16/2016		3,857							3,877	3,877			
0708407	Van Nuys	CA		10/16/2014		25,422							25,422	25,422			
PEB1541043016	NASHVILLE	TN		03/21/2018		10,905							11,006	11,006			
6602696814	UPTON	MA		04/10/2023									3,917	3,917			
6601720235	LOS GATOS	CA		04/10/2023									6,278	6,278			
6601696088	AUSTIN	TX		07/14/2023									10,726	10,726			
6601703926	SANTA FE	NM		04/10/2023									3,196	3,196			

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6601742221	PARK CITY	UT		07/14/2023									3,117	3,117			
6602702729	LAS VEGAS	NV		04/10/2023									2,218	2,218			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		4,124							4,109	4,109			
6602691955	CHATTANOOGA	TN		04/10/2023									1,838	1,838			
6602711449	PARKER	CO		07/14/2023									2,234	2,234			
6601699678	PROSPER	TX		07/14/2023									1,800	1,800			
6602683184	REDONDO BEACH	CA		04/10/2023									6,650	6,650			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		5,134							5,095	5,095			
6601469452	ATLANTIC BEACH	FL		04/10/2023									923	923			
6602684778	CHICAGO	IL		04/10/2023									10,798	10,798			
8201658657	BOYNTON BEACH	FL		07/14/2023									1,777	1,777			
6602684208	BOISE	ID		04/10/2023									8,050	8,050			
505385174	TAMARAC	FL		07/14/2023									429	429			
6602698315	PALM SPRINGS	CA		04/10/2023									3,107	3,107			
6600919317	ENCINITAS	CA		04/10/2023									7,439	7,439			
112921887	Bonita Springs	FL		07/14/2023									412	412			
6602697432	SAN JOSE	CA		04/10/2023									14,798	14,798			
6601678995	BROOKLYN	NY		04/10/2023									19,724	19,724			
6601731919	LOS ANGELES	CA		04/10/2023									3,470	3,470			
6602705599	HOUSTON	TX		07/14/2023									3,085	3,085			
6601820365	PALOS VERDES ESTATES	CA		04/10/2023									4,496	4,496			
6600441494	SCOTTS VALLEY	CA		04/10/2023									16,902	16,902			
6602701465	DENVER	CO		07/14/2023									2,275	2,275			
6600980822	CHICO	CA		04/10/2023									3,538	3,538			
6601682898	NEW YORK	NY		04/10/2023									1,457	1,457			
PH7132735130	WASHINGTON	DC		01/16/2015		4,434							4,420	4,420			
6600925223	REDWOOD CITY	CA		04/10/2023									8,893	8,893			
6602673813	LIVERMORE	CA		04/10/2023									5,281	5,281			
6600024894	JACKSONVILLE	FL		04/10/2023									1,779	1,779			
6602693878	RIALTO	CA		04/10/2023									2,507	2,507			
6601224626	JACKSONVILLE	FL		04/10/2023									779	779			
6602684612	GARDEN CITY	NY		04/10/2023									4,881	4,881			
6601733394	SAN JOSE	CA		04/10/2023									11,786	11,786			
6601486274	AUSTIN	TX		07/14/2023									8,230	8,230			
6601678805	BRONXVILLE	NY		04/10/2023									18,318	18,318			
6601383794	WAYLAND	MA		04/10/2023									8,237	8,237			
6602698125	WESTFIELD	NJ		07/14/2023									5,154	5,154			
6602694264	PALM CITY	FL		04/10/2023									10,562	10,562			
6602687219	SAN DIEGO	CA		04/10/2023									5,540	5,540			
PEB1400005055	CEDAR RAPIDS	IA		11/17/2017		2,808							2,838	2,838			
6601709162	SAN JOSE	CA		04/10/2023									4,553	4,553			
EB1171010808	SEATTLE	WA		07/17/2015		8,626							8,618	8,618			
6600025750	JACKSONVILLE	FL		04/10/2023									583	583			
6601685461	CONCORD	MA		04/10/2023									13,486	13,486			
6602671122	KIRKLAND	WA		07/14/2023									7,717	7,717			
6600994872	ROCHESTER HILLS	MI		04/10/2023									3,951	3,951			
6602701119	DENVER	CO		07/14/2023									2,970	2,970			
6601383679	BARCELONETA	PR		04/10/2023									824	824			
6600789900	NORTHRIDGE	CA		04/10/2023									4,465	4,465			
PH7118593339	GROTON	MA		12/29/2014		3,025							3,010	3,010			
6601679548	GREAT FALLS	VA		04/10/2023									17,879	17,879			

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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
6600011842	JACKSONVILLE	FL		04/10/2023									541	541			
8201613347	HOMESTEAD	FL		07/14/2023									972	972			
6601710616	BROOKLYN	NY		04/10/2023									6,995	6,995			
6602700947	OVERLAND PARK	KS		07/14/2023									2,902	2,902			
0624600	CHICAGO	IL		01/03/2006		487,663							487,663	487,663			
6601711911	GLENDALE	NY		04/10/2023									3,957	3,957			
6600555459	KEY LARGO	FL		04/10/2023									5,382	5,382			
6601224766	JACKSONVILLE	FL		04/10/2023									803	803			
6601272781	VERNON HILLS	IL		04/10/2023									1,532	1,532			
6602687813	LEHI	UT		07/14/2023									4,379	4,379			
6602679828	CYPRESS	TX		07/14/2023									1,898	1,898			
6601686923	NEW YORK	NY		04/10/2023									17,268	17,268			
6601697672	SHERMAN OAKS	CA		04/10/2023									4,278	4,278			
6601741355	SCOTTSDALE	AZ		04/10/2023									3,964	3,964			
6602681584	VICTORIA	TX		07/14/2023									3,135	3,135			
6602689660	MISSION VIEJO	CA		04/10/2023									6,392	6,392			
8199142252	HIALEAH	FL		07/14/2023									1,457	1,457			
6601693846	SACRAMENTO	CA		04/10/2023									5,820	5,820			
6602705524	SCOTTSDALE	AZ		04/10/2023									3,927	3,927			
6601735076	FALLBROOK	CA		04/10/2023									4,555	4,555			
PEB1221068567	FERNANDINA BEACH	FL		11/18/2016		3,499							3,502	3,502			
6601710715	KEY BISCAYNE	FL		04/10/2023									3,865	3,865			
PEB1564001096	DENVER	CO		11/18/2016		2,993							2,965	2,965			
6601682930	HOUSTON	TX		07/14/2023									6,970	6,970			
6602680057	LIVERMORE	CA		04/10/2023									4,890	4,890			
6601203406	JACKSONVILLE	FL		04/10/2023									597	597			
6602673755	SAN JOSE	CA		04/10/2023									5,840	5,840			
6601679225	GLEN COVE	NY		04/10/2023									5,581	5,581			
6602681865	SACRAMENTO	CA		04/10/2023									4,076	4,076			
6601204271	JACKSONVILLE	FL		04/10/2023									1,317	1,317			
6601695825	SOUTHWEST RANCHES	FL		04/10/2023									12,100	12,100			
6601702712	SANTA FE	NM		04/10/2023									14,949	14,949			
PEB1540093879	MARVIN	NC		11/18/2016		3,873							3,883	3,883			
PEB1596056279	FORESTHILL	CA		03/21/2018		6,547							6,563	6,563			
6601383968	ATLANTIC BEACH	FL		04/10/2023									900	900			
6602673425	GREENWOOD VLG	CO		07/14/2023									13,043	13,043			
6600795410	SAN MARINO	CA		04/10/2023									5,190	5,190			
6601225516	JACKSONVILLE	FL		04/10/2023									982	982			
6602684455	SEATTLE	WA		07/14/2023									3,449	3,449			
8191872696	JACKSONVILLE	FL		07/14/2023									855	855			
8196972877	WEST PALM BCH	FL		07/14/2023									1,314	1,314			
6600177726	SAINT AUGUSTINE	FL		04/10/2023									8,248	8,248			
6601680587	OAKLAND GARDENS	NY		04/10/2023									4,860	4,860			
6601713396	VALLEY VILLAGE	CA		04/10/2023									5,288	5,288			
6602696723	SAN JOSE	CA		04/10/2023									6,815	6,815			
6600636366	NORWOOD	NJ		07/14/2023									2,853	2,853			
6601714485	LOGAN	UT		07/14/2023									2,891	2,891			
6601712331	PARK CITY	UT		07/14/2023									6,577	6,577			
6601818674	SAINT LOUIS	MO		04/10/2023									3,476	3,476			
6601225334	JACKSONVILLE	FL		04/10/2023									666	666			
6601805853	AUSTIN	TX		07/14/2023									2,830	2,830			

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6601479600	SPICER	MN		04/10/2023									11,740	11,740			
6602681238	LINCOLN	CA		04/10/2023									7,600	7,600			
6600926064	HUNTINGTON BEACH	CA		04/10/2023									4,860	4,860			
6602681832	ALBUQUERQUE	NM		04/10/2023									4,321	4,321			
PEB1596055990	PHOENIX	AZ		03/21/2018		6,005							6,117	6,117			
6601729947	NEW YORK	NY		04/10/2023									4,693	4,693			
PEB1784006269	SANTA CLARA	CA		03/21/2018		3,136							3,197	3,197			
6601703348	MORGAN HILL	CA		04/10/2023									4,590	4,590			
8197517077	HIALEAH	FL		07/14/2023									881	881			
6602689124	DENVER	CO		07/14/2023									3,399	3,399			
6602701028	SPICER	MN		04/10/2023									10,888	10,888			
6602678804	SANTA BARBARA	CA		04/10/2023									7,598	7,598			
6601678797	SEATTLE	WA		07/14/2023									9,407	9,407			
6602702125	PACIFICA	CA		04/10/2023									6,621	6,621			
6600011867	JACKSONVILLE	FL		04/10/2023									654	654			
6601680165	BROOKLYN	NY		04/10/2023									1,479	1,479			
8023682872	NAPLES	FL		07/14/2023									781	781			
6601740217	BUMPASS	VA		04/10/2023									7,918	7,918			
8194872675	MIROMAR LAKES	FL		07/14/2023									1,150	1,150			
6602693829	EL MIRAGE	AZ		04/10/2023									2,339	2,339			
8200781593	MIAMI	FL		07/14/2023									1,365	1,365			
6601719286	PORT ST JOE	FL		04/10/2023									3,415	3,415			
6602683853	SEATTLE	WA		07/14/2023									2,361	2,361			
6602671536	BRECKENRIDGE	CO		07/14/2023									8,020	8,020			
EB1541040031	MAGNOLIA	TX		12/18/2015		3,241							3,217	3,217			
8195299728	FT LAUDERDALE	FL		07/14/2023									726	726			
6601823237	SALT LAKE CITY	UT		07/14/2023									2,233	2,233			
6602686294	PALM SPRINGS	CA		04/10/2023									8,509	8,509			
6602672674	SEATTLE	WA		07/14/2023									7,686	7,686			
6600846403	RANCHO CUCAMONGA	CA		04/10/2023									8,907	8,907			
6601733493	EAST MEADOW	NY		04/10/2023									3,453	3,453			
6602673946	FREMONT	CA		04/10/2023									5,533	5,533			
6602675750	DANVILLE	CA		04/10/2023									6,324	6,324			
6602677426	WEST LAKE HILLS	TX		07/14/2023									4,495	4,495			
6601472159	PORTLAND	OR		07/14/2023									5,608	5,608			
6602688555	TUCSON	AZ		04/10/2023									4,931	4,931			
6601474866	SAINT LOUIS	MO		04/10/2023									1,196	1,196			
FR125697446	WELLESLEY	MA		10/07/2016		4,490							4,507	4,507			
6601711754	SAN DIEGO	CA		04/10/2023									5,953	5,953			
6601821751	NEW SMYRNA BEACH	FL		04/10/2023									7,270	7,270			
8194828241	CAPE CORAL	FL		07/14/2023									584	584			
6601745877	MADEIRA BEACH	FL		04/10/2023									13,222	13,222			
8195744050	MIAMI	FL		07/14/2023									1,290	1,290			
6602696236	NEW YORK	NY		04/10/2023									6,598	6,598			
6601686758	CORONA	NY		04/10/2023									2,186	2,186			
EB1596054080	SOLANA BEACH	CA		12/16/2016		5,397							5,286	5,286			
6601710004	RENO	NV		04/10/2023									12,557	12,557			
8198743665	FT LAUDERDALE	FL		07/14/2023									1,487	1,487			
6602677277	AUSTIN	TX		07/14/2023									2,821	2,821			
6601687566	SAN JOSE	CA		04/10/2023									8,653	8,653			
6601225227	JACKSONVILLE	FL		04/10/2023									698	698			

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PEB1785005644	SOUTHAMPTON	NY		11/17/2017		5,190							5,193	5,193			
6601682781	AURORA	IL		04/10/2023									2,190	2,190			
6600676636	JACKSONVILLE	FL		04/10/2023									774	774			
6600646621	SAN FRANCISCO	CA		04/10/2023									5,085	5,085			
6601305482	JACKSONVILLE	FL		04/10/2023									870	870			
8201089156	MIAMI	FL		07/14/2023									1,165	1,165			
6602701184	EAGLEVILLE	TN		04/10/2023									4,035	4,035			
0534706	DALLAS	TX		10/15/2013		201,054							201,054	201,054			
8028289615	HOMESTEAD	FL		07/14/2023									601	601			
6600059205	PHOENIX	AZ		04/10/2023									3,502	3,502			
6602677574	GRASS VALLEY	CA		04/10/2023									5,718	5,718			
6602671718	SAN JOSE	CA		04/10/2023									10,805	10,805			
6602679687	VACAVILLE	CA		04/10/2023									3,863	3,863			
6600839101	BOULDER	CO		07/14/2023									5,687	5,687			
6602699768	FRANKLIN	TN		04/10/2023									4,607	4,607			
8196769679	MIAMI	FL		07/14/2023									551	551			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		4,669							4,641	4,641			
8201116490	SAINT PETERSBURG	FL		07/14/2023									546	546			
0849600	Scarsdale	NY		12/28/2017		556,131							556,131	556,131			
6601224089	JACKSONVILLE	FL		04/10/2023									771	771			
8202949969	FLORIDA CITY	FL		07/14/2023									850	850			
6601685503	RYE BROOK	NY		04/10/2023									18,183	18,183			
6602694017	SAN DIEGO	CA		04/10/2023									26,328	26,328			
6601062265	SAN JOSE	CA		04/10/2023									8,834	8,834			
PEB1541042729	SANTE FE	NM		03/21/2018		3,032							3,091	3,091			
505388248	OPA LOCKA	FL		07/14/2023									1,068	1,068			
8199450576	TAMARAC	FL		07/14/2023									875	875			
6602676022	SAN JOSE	CA		04/10/2023									5,701	5,701			
6602701200	BELLINGHAM	WA		07/14/2023									2,811	2,811			
8202685040	WESTON	FL		07/14/2023									410	410			
6602675826	DIABLO	CA		04/10/2023									8,201	8,201			
6600851965	NAPERVILLE	IL		04/10/2023									3,851	3,851			
6602699610	LOS GATOS	CA		04/10/2023									6,185	6,185			
6601709097	POULSBO	WA		07/14/2023									5,280	5,280			
6601681551	CHICAGO	IL		04/10/2023									13,906	13,906			
6600035247	PHOENIX	AZ		04/10/2023									3,329	3,329			
102032638	FORT LAUDERDALE	FL		07/14/2023									235	235			
8201063561	MIAMI	FL		07/14/2023									1,570	1,570			
6601722892	SAN JOSE	CA		04/10/2023									7,342	7,342			
6602683564	SARATOGA	CA		04/10/2023									8,088	8,088			
6602681519	BELLEVUE	WA		07/14/2023									4,368	4,368			
6601472217	GREENVILLE	DE		04/10/2023									3,680	3,680			
6602690379	NASHVILLE	TN		04/10/2023									5,620	5,620			
505289697	MIAMI GARDENS	FL		07/14/2023									1,011	1,011			
6601696716	SAN JOSE	CA		04/10/2023									4,746	4,746			
6600484478	EDMOND	OK		04/10/2023									3,860	3,860			
6601750877	ESCONDIDO	CA		04/10/2023									4,528	4,528			
8201707792	KENNETH CITY	FL		07/14/2023									251	251			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		9,948							9,947	9,947			
6601479659	CHICAGO	IL		04/10/2023									7,149	7,149			
8197133858	WELLINGTON	FL		07/14/2023									1,033	1,033			

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6600845157	DALLAS	TX		07/14/2023									5,073	5,073			
6601204610	JACKSONVILLE	FL		04/10/2023									688	688			
3362363207	Cape Coral	FL		07/14/2023									456	456			
6602673516	REDDING	CA		04/10/2023									9,026	9,026			
6602676311	CUPERTINO	CA		04/10/2023									5,654	5,654			
6601204370	JACKSONVILLE	FL		04/10/2023									707	707			
6600509936	SATELLITE BEACH	FL		04/10/2023									3,495	3,495			
6600637414	LOS ANGELES	CA		04/10/2023									9,748	9,748			
EB1351005791	ARLINGTON	VA		12/16/2016		3,915							3,904	3,904			
6602694686	MILLBRAE	CA		04/10/2023									8,045	8,045			
8198566925	HOMESTEAD	FL		07/14/2023									1,270	1,270			
6602698505	PORTLAND	OR		07/14/2023									3,352	3,352			
6600843467	OCEANSIDE	CA		04/10/2023									4,882	4,882			
6601809384	BRADENTON	FL		04/10/2023									3,625	3,625			
6601809657	BAINBRIDGE IS	WA		07/14/2023									6,386	6,386			
8200536241	TARPON SPRINGS	FL		07/14/2023									932	932			
PEB1540095771	STATEN ISLAND	NY		03/21/2018		6,503							6,688	6,688			
6600675521	JACKSONVILLE	FL		04/10/2023									938	938			
6600847732	OKLAHOMA CITY	OK		04/10/2023									9,772	9,772			
8030645219	HIALEAH	FL		07/14/2023									874	874			
6600679846	JACKSONVILLE	FL		04/10/2023									477	477			
6602700897	NORTH TUSTIN	CA		04/10/2023									4,969	4,969			
6602679000	SAN JOSE	CA		04/10/2023									4,276	4,276			
6600934597	PORTLAND	OR		07/14/2023									2,107	2,107			
6602676261	WINCHESTER	MA		04/10/2023									6,269	6,269			
6602673185	SEA ISLE CITY	NJ		07/14/2023									8,019	8,019			
8199560526	PINELLAS PARK	FL		07/14/2023									1,047	1,047			
8195099360	DAVIE	FL		07/14/2023									633	633			
6602687268	SAN JOSE	CA		04/10/2023									8,600	8,600			
PEB1541040724	HOUSTON	TX		11/18/2016		2,766							2,729	2,729			
6602687474	OWINGS MILLS	MD		07/14/2023									9,604	9,604			
6601008938	EUGENE	OR		07/14/2023									6,476	6,476			
6600681065	JACKSONVILLE	FL		04/10/2023									763	763			
6601721340	HALF MOON BAY	CA		04/10/2023									6,986	6,986			
6602679943	AUSTIN	TX		07/14/2023									2,981	2,981			
6600770934	OZONE PARK	NY		04/10/2023									3,271	3,271			
6601682377	RIVER FOREST	IL		04/10/2023									10,150	10,150			
6602682517	LOS ANGELES	CA		04/10/2023									4,887	4,887			
6602685775	EASTHAM	MA		04/10/2023									8,059	8,059			
6602698646	MOUNTAIN HOUSE	CA		04/10/2023									5,273	5,273			
6602698786	HOUSTON	TX		07/14/2023									2,714	2,714			
6601734319	THE VILLAGES	FL		04/10/2023									10,889	10,889			
PEB1357001231	BOSTON	MA		11/18/2016		5,608							5,708	5,708			
6601224469	JACKSONVILLE	FL		04/10/2023									782	782			
PEB1027558076	MOUNT JULIET	TN		11/17/2017		3,506							3,486	3,486			
6602678648	SCOTTSDALE	AZ		04/10/2023									3,846	3,846			
6600943861	HYATTSVILLE	MD		07/14/2023									1,409	1,409			
6601673251	BENTON HARBOR	MI		04/10/2023									7,730	7,730			
6601820993	MARATHON	FL		04/10/2023									6,547	6,547			
6601694042	PARKLAND	FL		04/10/2023									7,950	7,950			
6601808550	MIAMI	FL		04/10/2023									3,445	3,445			

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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
6600011479	JACKSONVILLE	FL		04/10/2023									641	641			
6602694462	MURFREESBORO	TN		04/10/2023									3,864	3,864			
6600026527	JACKSONVILLE	FL		04/10/2023									530	530			
6602681980	MIDDLEBURY	IN		04/10/2023									3,089	3,089			
6601721639	DENVER	CO		07/14/2023									2,619	2,619			
6600012113	JACKSONVILLE	FL		04/10/2023									598	598			
6601745612	WASHINGTON	DC		04/10/2023									5,683	5,683			
505332890	LAKE WORTH	FL		07/14/2023									968	968			
8201793164	MIAMI GARDENS	FL		07/14/2023									3,344	3,344			
6602689777	SAN FRANCISCO	CA		04/10/2023									5,954	5,954			
6600000308	CORAL SPRINGS	FL		04/10/2023									720	720			
6601825521	KNOXVILLE	TN		04/10/2023									4,433	4,433			
6600676479	JACKSONVILLE	FL		04/10/2023									799	799			
6602695733	GRANITE BAY	CA		04/10/2023									3,859	3,859			
6601710988	HOUSTON	TX		07/14/2023									9,030	9,030			
6602720838	EDINBURG	VA		04/10/2023									1,616	1,616			
PEB1596055708	HAYWARD	CA		01/11/2018		2,977							2,962	2,962			
6602675800	WARREN	NJ		07/14/2023									55,154	55,154			
6602699396	KILDEER	IL		04/10/2023									3,329	3,329			
6600912304	WEST HOLLYWOOD	CA		04/10/2023									3,906	3,906			
8201218282	POMPANO BEACH	FL		07/14/2023									2,053	2,053			
6601224592	JACKSONVILLE	FL		04/10/2023									607	607			
6602675891	SAN JOSE	CA		04/10/2023									4,869	4,869			
6601712505	SEATTLE	WA		07/14/2023									3,867	3,867			
6601699660	LUCAS	TX		07/14/2023									1,763	1,763			
6602692672	CHINO HILLS	CA		04/10/2023									14,937	14,937			
6600923699	CONCORD	CA		04/10/2023									4,384	4,384			
6602698596	SUGAR LAND	TX		07/14/2023									2,294	2,294			
6601676312	GOLDEN	CO		07/14/2023									1,483	1,483			
6601724765	NAPLES	FL		04/10/2023									3,903	3,903			
6602689504	ROSLYN	NY		04/10/2023									6,126	6,126			
6600680661	JACKSONVILLE	FL		04/10/2023									619	619			
6602698265	MOUNTAIN HOUSE	CA		04/10/2023									3,139	3,139			
6601733907	SAN DIEGO	CA		04/10/2023									4,361	4,361			
6602676519	WEST LONG BRANCH	NJ		07/14/2023									4,326	4,326			
0606801	Willow Grove	PA		09/21/2015		506,759							506,759	506,759			
6602705110	LYNDEN	WA		07/14/2023									2,046	2,046			
6601485615	NAPLES	FL		04/10/2023									12,134	12,134			
6602699214	DALLAS	TX		07/14/2023									3,312	3,312			
8194340700	MIAMI	FL		07/14/2023									1,021	1,021			
6602682343	ESCONDIDO	CA		04/10/2023									4,776	4,776			
6602710904	ERIE	CO		07/14/2023									2,191	2,191			
6602705185	WASHINGTON	DC		04/10/2023									4,912	4,912			
6601697250	PASADENA	CA		04/10/2023									4,904	4,904			
PEB1352005531	FIRE ISLAND PINES	NY		03/21/2018		3,753							3,897	3,897			
6601678672	JAMAICA PLAIN	MA		04/10/2023									4,404	4,404			
8202827672	JACKSONVILLE	FL		07/14/2023									329	329			
3361659622	Naples	FL		07/14/2023									219	219			
6600922790	LADERA RANCH AREA	CA		04/10/2023									4,755	4,755			
6600529041	BOCA RATON	FL		04/10/2023									4,341	4,341			
6602689926	PRESCOTT VALLEY	AZ		04/10/2023									3,735	3,735			

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	2	3					8	9	10	11	12	13					
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8201684428	MIAMI	FL		07/14/2023									992	992			
6602683846	ALBANY	CA		04/10/2023									7,197	7,197			
PH7119119472	LOS GATOS	CA		04/24/2015		6,182							6,117	6,117			
6602681329	BUCKEYE	AZ		04/10/2023									3,506	3,506			
8197087396	PALM HARBOR	FL		07/14/2023									608	608			
6601693135	LAGUNA NIGUEL	CA		04/10/2023									10,211	10,211			
6601204008	JACKSONVILLE	FL		04/10/2023									721	721			
6601690123	TERRELL HILLS	TX		07/14/2023									3,153	3,153			
6601825133	CARLSBAD	CA		04/10/2023									4,962	4,962			
6602695261	MOUNTAIN HOUSE	CA		04/10/2023									3,013	3,013			
8195952780	ATLANTIC BEACH	FL		07/14/2023									1,362	1,362			
6600053703	THOMPSONS STATION	TN		04/10/2023									3,380	3,380			
6601696542	PLEASANTON	CA		04/10/2023									4,787	4,787			
6601482026	ELMHURST	IL		04/10/2023									9,628	9,628			
6601708784	GOLDEN	CO		07/14/2023									3,820	3,820			
6601682807	LAKE FOREST	IL		04/10/2023									7,713	7,713			
6601809517	SOUTH LAKE TAHOE	CA		04/10/2023									3,468	3,468			
6601698605	AVALON	NJ		07/14/2023									1,989	1,989			
6602690106	HUNTINGTON BEACH	CA		04/10/2023									7,128	7,128			
6600026337	JACKSONVILLE	FL		04/10/2023									529	529			
6601677732	BAYSIDE	NY		04/10/2023									2,655	2,655			
6601471110	JACKSONVILLE	FL		04/10/2023									2,075	2,075			
6601703215	CORONA DEL MAR	CA		04/10/2023									18,992	18,992			
8198795120	NAPLES	FL		07/14/2023									847	847			
8191724780	MIAMI	FL		07/14/2023									847	847			
6601487801	EAST ISLIP	NY		04/10/2023									41,061	41,061			
PEB1221067205	JACKSONVILLE BEACH	FL		11/18/2016		6,595							6,614	6,614			
6602701655	SAN DIEGO	CA		04/10/2023									4,248	4,248			
6601698282	NEW YORK	NY		04/10/2023									7,171	7,171			
6601224675	JACKSONVILLE	FL		04/10/2023									614	614			
6602680636	SANTA BARBARA	CA		04/10/2023									5,069	5,069			
6600795303	SANTA ROSA BEACH	FL		04/10/2023									3,479	3,479			
6601808923	NEW BRAUNFELS	TX		07/14/2023									5,157	5,157			
6601715722	WEST HILLS	CA		04/10/2023									4,847	4,847			
6601737809	WESTBOROUGH	MA		04/10/2023									8,785	8,785			
6602712231	DEL MAR	CA		04/10/2023									10,533	10,533			
6601696906	LOS ANGELES	CA		04/10/2023									5,549	5,549			
FR125690953	LEXINGTON	MA		09/09/2016		3,606							3,616	3,616			
6601225110	JACKSONVILLE	FL		04/10/2023									785	785			
6602695402	PONTE VEDRA	FL		04/10/2023									3,952	3,952			
6600425661	MONTGOMERY	TX		07/14/2023									3,716	3,716			
6602679539	EL DORADO HILLS	CA		04/10/2023									4,278	4,278			
6602691914	HOUSTON	TX		07/14/2023									1,944	1,944			
6601469338	ATLANTIC BEACH	FL		04/10/2023									817	817			
8202608399	CAPE CORAL	FL		07/14/2023									580	580			
6601704940	NEW YORK	NY		04/10/2023									4,773	4,773			
6601484287	MESA	AZ		04/10/2023									2,035	2,035			
6600542895	TELLURIDE	CO		07/14/2023									22,424	22,424			
6602701820	EAGLE	ID		04/10/2023									5,421	5,421			
6602698372	MOUNTAIN HOUSE	CA		04/10/2023									7,193	7,193			
6602694876	OAKLAND	MI		04/10/2023									3,152	3,152			

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6601679282	WHITESTONE	NY		04/10/2023									7,072	7,072			
6602682277	GLEN ELLYN	IL		04/10/2023									3,507	3,507			
6600479056	CARMEL BY THE SEA	CA		04/10/2023									10,247	10,247			
6601474775	ARLINGTON	VA		04/10/2023									27,079	27,079			
6601743203	MAMMOTH LAKES	CA		04/10/2023									2,886	2,886			
EB1725002907	COSTA MESA	CA		03/24/2016		4,564							4,516	4,516			
6602676287	SUNNYVALE	CA		04/10/2023									6,522	6,522			
6601678052	NEWTON	MA		04/10/2023									12,919	12,919			
EB1786003970	SAN MATEO	CA		12/16/2016		5,551							5,489	5,489			
6602702406	CANYON COUNTRY	CA		04/10/2023									4,979	4,979			
6602674365	ALAMO	CA		04/10/2023									8,559	8,559			
8202744273	DEERFIELD BEACH	FL		07/14/2023									976	976			
6602700145	YORBA LINDA	CA		04/10/2023									4,831	4,831			
6601483073	ELMHURST	IL		04/10/2023									10,328	10,328			
6602702554	PARKLAND	FL		04/10/2023									9,391	9,391			
6601685990	PLAINVIEW	NY		04/10/2023									10,502	10,502			
6601204529	JACKSONVILLE	FL		04/10/2023									751	751			
6602690023	BEND	OR		07/14/2023									2,178	2,178			
6602705847	LOS ANGELES	CA		04/10/2023									5,140	5,140			
6600852674	NICHOLS HILLS	OK		04/10/2023									25,527	25,527			
6601683441	IRVINGTON	NY		04/10/2023									9,310	9,310			
6601818724	LAS VEGAS	NV		04/10/2023									3,948	3,948			
6600026840	JACKSONVILLE	FL		04/10/2023									862	862			
102063815	JACKSONVILLE	FL		07/14/2023									497	497			
6601712067	WELLFLEET	MA		04/10/2023									8,962	8,962			
6601476960	SAINT LOUIS	MO		04/10/2023									924	924			
0696500	NEW YORK	NY		07/31/2013		471,078							471,078	471,078			
6602695279	CARLSBAD	CA		04/10/2023									8,399	8,399			
6601692822	SEAL BEACH	CA		04/10/2023									3,990	3,990			
6601703231	CONCORD	CA		04/10/2023									3,764	3,764			
6601737619	DEWEY BEACH	DE		04/10/2023									5,743	5,743			
6602699552	LAGUNA HILLS	CA		04/10/2023									12,918	12,918			
6600794975	SAN JOSE	CA		04/10/2023									5,933	5,933			
6601214320	VIDOR	TX		07/14/2023									783	783			
6601678870	NEW YORK	NY		04/10/2023									12,240	12,240			
6601684928	ROCKVILLE CENTRE	NY		04/10/2023									16,907	16,907			
6600676214	JACKSONVILLE	FL		04/10/2023									831	831			
6601811919	FONTANA	CA		04/10/2023									2,863	2,863			
6601811554	ANNAPOLIS	MD		07/14/2023									3,150	3,150			
8024066185	HOLLYWOOD	FL		07/14/2023									410	410			
6601685560	ROSLYN HEIGHTS	NY		04/10/2023									14,073	14,073			
6600026220	JACKSONVILLE	FL		04/10/2023									528	528			
6601686675	NEW YORK	NY		04/10/2023									34,377	34,377			
6602704352	CORONA	CA		04/10/2023									2,992	2,992			
6602684414	DALLAS	TX		07/14/2023									2,269	2,269			
EB1541040302	PLANO	TX		06/24/2016		8,599							8,504	8,504			
8017746123	MIRAMAR	FL		07/14/2023									724	724			
6601686873	MCLEAN	VA		04/10/2023									20,419	20,419			
6601475566	SANTA CLARA	CA		04/10/2023									13,304	13,304			
8195606829	MIAMI	FL		07/14/2023									443	443			
6601708305	BERTHOUD	CO		07/14/2023									4,147	4,147			

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	2	3					8	9	10	11	12	13					
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6602701895	PINECREST	FL		04/10/2023									14,455	14,455			
0839500	Boston	MA		05/22/2017		326,597							326,597	326,597			
6600680539	JACKSONVILLE	FL		04/10/2023									923	923			
6601749044	SEDONA	AZ		04/10/2023									5,314	5,314			
6601825422	PARKLAND	FL		04/10/2023									9,172	9,172			
6601487371	MANHATTAN BEACH	CA		04/10/2023									8,705	8,705			
6601697375	MCLEAN	VA		04/10/2023									4,017	4,017			
6600681628	JACKSONVILLE	FL		04/10/2023									735	735			
6600669763	JACKSONVILLE	FL		04/10/2023									535	535			
6602698851	BLOOMFIELD HILLS	MI		04/10/2023									4,915	4,915			
8200213338	PINELLAS PARK	FL		07/14/2023									1,090	1,090			
6601692087	DAVIDSONVILLE	MD		07/14/2023									2,788	2,788			
6601703280	SACRAMENTO	CA		04/10/2023									8,055	8,055			
EB1540092773	MCKEES ROCK	PA		09/25/2015		11,622							11,579	11,579			
6602702489	SEATTLE	WA		07/14/2023									3,954	3,954			
6600039801	READING	MA		04/10/2023									16,234	16,234			
6602675396	SOLANA BEACH	CA		04/10/2023									3,137	3,137			
8195104919	BOYNTON BEACH	FL		07/14/2023									1,163	1,163			
6601684415	AUSTIN	TX		07/14/2023									17,651	17,651			
PEB1540095181	ALLENDALE	NJ		08/14/2017		3,774							3,694	3,694			
6601811851	BANNOCKBURN	IL		04/10/2023									4,455	4,455			
6600679184	JACKSONVILLE	FL		04/10/2023									971	971			
6601804989	PARADISE VALLEY	AZ		04/10/2023									7,551	7,551			
6600679416	JACKSONVILLE	FL		04/10/2023									793	793			
EB1144000106	NEW YORK	NY		06/24/2016		4,958							4,927	4,927			
6602690155	CHICAGO	IL		04/10/2023									3,312	3,312			
6602711035	FRANKLIN	TN		04/10/2023									4,972	4,972			
6602675875	OCEAN CITY	MD		07/14/2023									13,541	13,541			
6601682203	BROOKVILLE	NY		04/10/2023									16,994	16,994			
6600448044	LAKE FOREST PARK	WA		07/14/2023									3,082	3,082			
8198404675	ST PETERSBURG	FL		07/14/2023									393	393			
6601204446	JACKSONVILLE	FL		04/10/2023									596	596			
6602711969	LOS ANGELES	CA		04/10/2023									3,420	3,420			
6602698448	TROPHY CLUB	TX		07/14/2023									2,648	2,648			
6602676642	SAN JOSE	CA		04/10/2023									10,710	10,710			
8025018849	NAPLES	FL		07/14/2023									868	868			
6602676410	BROOKLINE	MA		04/10/2023									7,157	7,157			
6600434945	SAN DIEGO	CA		04/10/2023									3,079	3,079			
6601740951	NASHVILLE	TN		04/10/2023									8,386	8,386			
6601743278	SANTA FE	NM		04/10/2023									4,133	4,133			
6602671726	SCOTTSDALE	AZ		04/10/2023									10,826	10,826			
8202449212	TARPON SPRINGS	FL		07/14/2023									686	686			
6601740464	CHICAGO	IL		04/10/2023									7,768	7,768			
6601709105	CORONADO	CA		04/10/2023									19,390	19,390			
6601699157	FENTON	MO		04/10/2023									45,648	45,648			
6601724591	LONE TREE	CO		07/14/2023									5,289	5,289			
6602689470	RIVER FOREST	IL		04/10/2023									4,252	4,252			
6600849365	COLLEYVILLE	TX		07/14/2023									3,269	3,269			
6602696392	MISSION VIEJO	CA		04/10/2023									6,269	6,269			
6601696955	FAIRFIELD	CA		04/10/2023									2,925	2,925			
6601225219	JACKSONVILLE	FL		04/10/2023									854	854			

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6601709964	CRESTED BUTTE	CO		07/14/2023									4,327	4,327			
6601482224	LONG BEACH	CA		04/10/2023									9,034	9,034			
6602675172	SCOTTSDALE	AZ		04/10/2023									4,779	4,779			
6600681271	JACKSONVILLE	FL		04/10/2023									902	902			
6601736199	LINCOLN	NE		04/10/2023									3,334	3,334			
6602672864	NAPERVILLE	IL		04/10/2023									4,048	4,048			
6601750133	TIJERAS	NM		04/10/2023									3,167	3,167			
6602680990	WOODINVILLE	WA		07/14/2023									4,550	4,550			
6602691278	LEXINGTON	KY		04/10/2023									11,389	11,389			
8201392230	PALM BEACH GARDENS	FL		07/14/2023									1,562	1,562			
6601708560	GLENDALE	CA		04/10/2023									5,888	5,888			
6602710706	VERNAL	UT		07/14/2023									1,179	1,179			
6600012022	JACKSONVILLE	FL		04/10/2023									655	655			
8195686819	MIAMI	FL		07/14/2023									758	758			
6602699511	LAS VEGAS	NV		04/10/2023									6,299	6,299			
6601752352	BELLAIRE	TX		07/14/2023									3,219	3,219			
6600675471	JACKSONVILLE	FL		04/10/2023									666	666			
6601684282	NORTHBROOK	IL		04/10/2023									15,591	15,591			
8024046416	MIAMI	FL		07/14/2023									465	465			
6600037292	TULSA	OK		04/10/2023									4,369	4,369			
125062410	NAPLES	FL		07/14/2023									515	515			
6600831488	FULSHEAR	TX		07/14/2023									6,560	6,560			
6602702513	CARLSBAD	CA		04/10/2023									9,657	9,657			
6602704832	SHORELINE	WA		07/14/2023									2,178	2,178			
6600694290	DEL MAR	CA		04/10/2023									6,668	6,668			
PEB1596054934	NORTHRIDGE	CA		08/14/2017		4,142							4,035	4,035			
6600038191	HALF MOON BAY	CA		04/10/2023									7,085	7,085			
6602694470	NAPLES	FL		04/10/2023									4,775	4,775			
6600934894	NEWCASTLE	CA		04/10/2023									9,736	9,736			
6602685296	QUEEN CREEK	AZ		04/10/2023									9,919	9,919			
6602682111	FRUITA	CO		07/14/2023									3,793	3,793			
6602699370	CLAREMONT	CA		04/10/2023									6,399	6,399			
6601709014	SARASOTA	FL		04/10/2023									5,742	5,742			
6601742015	VAIL	CO		07/14/2023									3,018	3,018			
6601203356	JACKSONVILLE	FL		04/10/2023									657	657			
6602696327	SAN BRUNO	CA		04/10/2023									6,045	6,045			
6601679845	BROOKLYN	NY		04/10/2023									6,502	6,502			
6601751115	VALLEJO	CA		04/10/2023									3,229	3,229			
6602689603	SAN JOSE	CA		04/10/2023									6,029	6,029			
6601749481	PORTLAND	OR		07/14/2023									6,881	6,881			
8202219123	FORT MYERS	FL		07/14/2023									1,047	1,047			
6600935024	BLACK DIAMOND	WA		07/14/2023									5,061	5,061			
6602682434	LAKE BARRINGTON	IL		04/10/2023									3,261	3,261			
505295916	WEST PALM BEACH	FL		07/14/2023									503	503			
PEB1216003634	MIAMI	FL		11/18/2016		4,333							4,303	4,303			
6601728907	KATY	TX		07/14/2023									3,570	3,570			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		4,016							3,999	3,999			
6601823203	SAN FRANCISCO	CA		04/10/2023									4,755	4,755			
6602699198	LAS VEGAS	NV		04/10/2023									7,270	7,270			
6601686956	NEW YORK	NY		04/10/2023									17,861	17,861			
8027775518	LANTANA	FL		07/14/2023									741	741			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
6601486621	LAKE MARY	FL		04/10/2023									8,552	8,552			
6600028770	JACKSONVILLE	FL		04/10/2023									493	493			
6600028853	JACKSONVILLE	FL		04/10/2023									454	454			
6601485789	TETON VILLAGE	WY		04/10/2023									17,399	17,399			
6602678853	SAN JOSE	CA		04/10/2023									3,919	3,919			
EB1369002397	SARASOTA	FL		07/17/2015		2,098							2,106	2,106			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		2,718							2,721	2,721			
EB1352004188	QUIOGUE	NY		12/18/2015		5,808							5,797	5,797			
6601818484	SANTA CLARA	CA		04/10/2023									5,594	5,594			
505382421	CAPE CORAL	FL		07/14/2023									1,009	1,009			
6602696673	MARBLEHEAD	MA		04/10/2023									5,418	5,418			
6602702588	SAN JOSE	CA		04/10/2023									5,738	5,738			
6600793274	BELLEVUE	WA		07/14/2023									15,352	15,352			
PEB1541042455	BRENTWOOD	TN		01/11/2018		2,783							2,767	2,767			
8191396248	WEST PALM BCH	FL		07/14/2023									1,123	1,123			
6601739102	JUPITER	FL		04/10/2023									9,052	9,052			
6601726828	SANIBEL	FL		04/10/2023									6,183	6,183			
8197451387	BOCA RATON	FL		07/14/2023									920	920			
6601723650	MESA	AZ		04/10/2023									5,887	5,887			
6601688077	PLANO	TX		07/14/2023									7,550	7,550			
6602710607	ROUND ROCK	TX		07/14/2023									1,192	1,192			
6601811893	SAN DIEGO	CA		04/10/2023									7,461	7,461			
6601097907	COLLEYVILLE	TX		07/14/2023									3,144	3,144			
6601815688	EAST MARION	NY		04/10/2023									4,371	4,371			
6601686626	FRANKLIN SQUARE	NY		04/10/2023									2,165	2,165			
6601473058	DALLAS	TX		07/14/2023									11,104	11,104			
8195184733	HOMESTEAD	FL		07/14/2023									3,317	3,317			
6601708396	OKLAHOMA CITY	OK		04/10/2023									4,612	4,612			
6602676477	CHICAGO	IL		04/10/2023									4,286	4,286			
6602688209	GUNNISON	CO		07/14/2023									2,142	2,142			
6601680389	BROOKLYN	NY		04/10/2023									14,709	14,709			
6602683739	SALT LAKE CITY	UT		07/14/2023									3,639	3,639			
PEB1540093740	COHASSET	MA		11/18/2016		11,251							11,064	11,064			
6601472936	SANTA ANA	CA		04/10/2023									14,890	14,890			
6602687870	SCOTTSDALE	AZ		04/10/2023									4,606	4,606			
6601679142	NEW YORK	NY		04/10/2023									25,879	25,879			
6600482415	SAN DIEGO	CA		04/10/2023									4,477	4,477			
6600011727	JACKSONVILLE	FL		04/10/2023									597	597			
8202161985	MARGATE	FL		07/14/2023									528	528			
6602696475	MALIBU	CA		04/10/2023									5,583	5,583			
6601687236	NEW YORK	NY		04/10/2023									8,211	8,211			
6600841586	AUSTIN	TX		07/14/2023									5,070	5,070			
6601476853	ELLISVILLE	MO		04/10/2023									948	948			
6601468983	ATLANTIC BEACH	FL		04/10/2023									830	830			
6601827246	PHOENIX	AZ		04/10/2023									3,305	3,305			
EB1785003246	LOS ANGELES	CA		03/24/2016		3,176							3,144	3,144			
6601225243	JACKSONVILLE	FL		04/10/2023									665	665			
6601481754	WESTWOOD	MA		04/10/2023									12,039	12,039			
6602699164	PORTLAND	OR		07/14/2023									2,796	2,796			
6601489807	SAN BERNARDINO	CA		04/10/2023									2,245	2,245			
6602675081	ADA	MI		04/10/2023									5,939	5,939			

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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
6601224816	JACKSONVILLE	FL		04/10/2023									616	616			
6602688241	WESTCHESTER	CA		04/10/2023									7,103	7,103			
6600012006	JACKSONVILLE	FL		04/10/2023									598	598			
6601742510	WESTLAKE	TX		07/14/2023									6,064	6,064			
6602695329	SOUTH SAN FRANCISCO	CA		04/10/2023									1,162	1,162			
6601682872	NEW YORK	NY		04/10/2023									5,106	5,106			
6601731547	PASADENA	CA		04/10/2023									8,118	8,118			
6600911785	SANTA MONICA	CA		04/10/2023									20,502	20,502			
8200873055	WEST PALM BEACH	FL		07/14/2023									1,342	1,342			
6601682294	NEW YORK	NY		04/10/2023									13,981	13,981			
6602687243	EL SEGUNDO	CA		04/10/2023									7,453	7,453			
6601685081	WILDWOOD	MO		04/10/2023									11,959	11,959			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		5,899							5,937	5,937			
6600023060	JACKSONVILLE	FL		04/10/2023									(16,984)	(16,984)			
6601058347	MORGAN HILL	CA		04/10/2023									3,937	3,937			
6600064452	LAKE FOREST PARK	WA		07/14/2023									3,119	3,119			
PH7118585004	HARVARD	MA		10/10/2014		3,201							3,179	3,179			
6602682814	SALT LAKE CITY	UT		07/14/2023									5,532	5,532			
6602693787	MURRAY	UT		07/14/2023									4,208	4,208			
6601721928	SAN RAFAEL	CA		04/10/2023									4,164	4,164			
6601686204	HARVARD	MA		04/10/2023									11,404	11,404			
6601687145	SAINT CHARLES	IL		04/10/2023									10,095	10,095			
6600040551	INDIANAPOLIS	IN		04/10/2023									5,138	5,138			
6601286609	CAPE MAY COURT HOUSE	NJ		07/14/2023									1,002	1,002			
6600477829	LAS VEGAS	NV		04/10/2023									4,769	4,769			
6601682757	BROOKLYN	NY		04/10/2023									1,083	1,083			
6602676527	WINCHESTER	MA		04/10/2023									5,469	5,469			
6602679273	DAVIS	CA		04/10/2023									7,018	7,018			
6602687839	RANCHO MIRAGE	CA		04/10/2023									2,671	2,671			
6600932054	MOUNTAIN HOUSE	CA		04/10/2023									3,515	3,515			
6602673326	WHITEFISH	MT		04/10/2023									10,055	10,055			
6602676758	SARATOGA	CA		04/10/2023									7,736	7,736			
6602702141	SAN DIEGO	CA		04/10/2023									6,179	6,179			
8001782573	NORTH MIAMI BEACH	FL		07/14/2023									422	422			
6602687144	SAN DIEGO	CA		04/10/2023									5,555	5,555			
6602685569	POWAY	CA		04/10/2023									4,377	4,377			
6602712892	BROOKLYN	NY		04/10/2023									33,189	33,189			
6602681790	PHOENIX	AZ		04/10/2023									6,281	6,281			
6602700046	SAN DIEGO	CA		04/10/2023									7,071	7,071			
6602674522	WALNUT CREEK	CA		04/10/2023									7,767	7,767			
6601823286	NASHVILLE	TN		04/10/2023									3,282	3,282			
6602683929	PLEASANTON	CA		04/10/2023									6,711	6,711			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		3,314							3,276	3,276			
6600061169	LONG GROVE	IL		04/10/2023									9,754	9,754			
6601203794	JACKSONVILLE	FL		04/10/2023									578	578			
8198836907	OAKLAND PARK	FL		07/14/2023									1,057	1,057			
6601678946	MERCER ISLAND	WA		07/14/2023									8,076	8,076			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		7,115							7,056	7,056			
6602672559	ROYSE CITY	TX		07/14/2023									642	642			
6600984741	NEWPORT BEACH	CA		04/10/2023									5,899	5,899			
6601686071	WESTON	MA		04/10/2023									16,587	16,587			

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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
6600851619	FAIR OAKS RANCH	TX		07/14/2023									15,490	15,490			
6600562760	LONG ISLAND CITY	NY		04/10/2023									4,118	4,118			
PEB1249003049	NORTH VENICE	FL		11/18/2016		14,093							14,072	14,072			
6601204131	JACKSONVILLE	FL		04/10/2023									633	633			
6602700665	EAGLE	ID		04/10/2023									9,607	9,607			
6602677715	TAMPA	FL		04/10/2023									4,198	4,198			
3358763768	Miami	FL		07/14/2023									1,208	1,208			
8204306189	LAKE WORTH	FL		07/14/2023									450	450			
6600991001	SAN DIEGO	CA		04/10/2023									3,076	3,076			
6601741496	SEATTLE	WA		07/14/2023									6,780	6,780			
6602695006	ENGLEWOOD	CO		07/14/2023									2,766	2,766			
8201061928	CAPE CORAL	FL		07/14/2023									1,012	1,012			
6602682467	HURRICANE	UT		07/14/2023									2,350	2,350			
6602696921	SANTA BARBARA	CA		04/10/2023									5,265	5,265			
8198806197	MIAMI	FL		07/14/2023									1,233	1,233			
6601014837	CARDIFF BY THE SEA	CA		04/10/2023									4,202	4,202			
6602700111	SANTA MARIA	CA		04/10/2023									4,138	4,138			
6600850918	BRENTWOOD	TN		04/10/2023									5,353	5,353			
0713700	New York	NY		02/05/2015		264,153							264,153	264,153			
6600026246	JACKSONVILLE	FL		04/10/2023									530	530			
6601696732	ENCINITAS	CA		04/10/2023									3,897	3,897			
6601204289	JACKSONVILLE	FL		04/10/2023									1,788	1,788			
6601726851	BAINBRIDGE IS	WA		07/14/2023									5,124	5,124			
6602710433	FORT MYERS BEACH	FL		04/10/2023									2,299	2,299			
6601477646	CLARKSVILLE	MD		07/14/2023									8,281	8,281			
PEB1596053567	LA SELVA BEACH	CA		11/18/2016		6,684							6,630	6,630			
6601469312	ATLANTIC BEACH	FL		04/10/2023									625	625			
6600794553	VIRGINIA BEACH	VA		04/10/2023									11,006	11,006			
6601214692	BROOKLYN	NY		04/10/2023									1,335	1,335			
EB1564000618	DENVER	CO		08/07/2015		4,759							4,748	4,748			
8200919345	LAKE WORTH	FL		07/14/2023									932	932			
3371274298	Lehigh Acres	FL		07/14/2023									439	439			
6601696989	ELK GROVE	CA		04/10/2023									4,718	4,718			
PEB1725003797	SAN MARINO	CA		11/17/2017		19,968							19,397	19,397			
6601726935	NEWPORT BEACH	CA		04/10/2023									7,141	7,141			
6601681304	NAPERVILLE	IL		04/10/2023									15,208	15,208			
6601817999	KELLER	TX		07/14/2023									3,567	3,567			
6602671171	HUNTINGTON BEACH	CA		04/10/2023									15,737	15,737			
8201732523	LEHIGH ACRES	FL		07/14/2023									893	893			
6602687953	MORGAN HILL	CA		04/10/2023									4,419	4,419			
6601681999	WILMETTE	IL		04/10/2023									11,361	11,361			
8203148562	BELLE GLADE	FL		07/14/2023									592	592			
6601679803	BROOKLYN	NY		04/10/2023									5,469	5,469			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		1,935							1,925	1,925			
6602681295	FRESNO	CA		04/10/2023									3,506	3,506			
6600482019	JACKSONVILLE	FL		04/10/2023									2,533	2,533			
6601749754	SANTA BARBARA	CA		04/10/2023									3,909	3,909			
6602671460	AUSTIN	TX		07/14/2023									7,056	7,056			
6600662115	GREAT FALLS	VA		04/10/2023									12,977	12,977			
6600845835	SAN RAMON	CA		04/10/2023									5,142	5,142			
6601684266	GLENCOE	IL		04/10/2023									15,280	15,280			

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	2	3					8	9	10	11	12	13					
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FR125718754	SAN JOSE	CA		10/21/2016		7,530							7,557	7,557			
PEB1596056115	SAN RAFAEL	CA		03/21/2018		2,822							2,830	2,830			
6602677343	ELMHURST	IL		04/10/2023									6,593	6,593			
6601685867	LEXINGTON	MA		04/10/2023									16,068	16,068			
6600012048	JACKSONVILLE	FL		04/10/2023									657	657			
6600441536	SCOTTSDALE	AZ		04/10/2023									4,632	4,632			
3393269491	Lehigh Acres	FL		07/14/2023									477	477			
6602699677	BOERNE	TX		07/14/2023									3,946	3,946			
PH7134020176	TROPHY CLUB	TX		07/24/2015		2,948							2,937	2,937			
6602710789	MADISON	TN		04/10/2023									4,060	4,060			
6602696053	KINGSLAND	TX		07/14/2023									2,730	2,730			
EB1564000716	FRASER	CO		12/18/2015		4,101							4,094	4,094			
6602682137	GOLDEN	CO		07/14/2023									3,591	3,591			
6602701713	WASHOUGAL	WA		07/14/2023									2,244	2,244			
6601469296	BROOKLYN	NY		04/10/2023									4,929	4,929			
6601809228	SANTA ANA	CA		04/10/2023									5,367	5,367			
6601678284	SOUTHBOROUGH	MA		04/10/2023									11,124	11,124			
6601482935	HOUSTON	TX		07/14/2023									13,975	13,975			
8195489260	DORAL	FL		07/14/2023									1,068	1,068			
6602676279	SCOTTSDALE	AZ		04/10/2023									7,909	7,909			
6601479071	NORTHBROOK	IL		04/10/2023									14,357	14,357			
6602685981	SAN MATEO	CA		04/10/2023									5,560	5,560			
6601724336	NEW YORK	NY		04/10/2023									4,900	4,900			
8199174154	RIVIERA BEACH	FL		07/14/2023									1,321	1,321			
6600849423	DALLAS	TX		07/14/2023									7,835	7,835			
6602701705	BLOOMINGTON	MN		04/10/2023									3,490	3,490			
6602711878	VIRGINIA BEACH	VA		04/10/2023									3,788	3,788			
6601711036	ALBUQUERQUE	NM		04/10/2023									9,023	9,023			
EB1541040473	LEAGUE CITY	TX		08/19/2016		5,022							5,004	5,004			
6602705912	SAN CLEMENTE	CA		04/10/2023									6,124	6,124			
6601750604	PASADENA	CA		04/10/2023									14,372	14,372			
6600592742	CHAPPAQUA	NY		04/10/2023									9,707	9,707			
6600058769	ENCINITAS	CA		04/10/2023									8,267	8,267			
6600679093	JACKSONVILLE	FL		04/10/2023									882	882			
PEB1171015052	SAMMAMISH	WA		11/18/2016		4,027							3,974	3,974			
0703900	Glenview	IL		07/01/2014		226,598							226,598	226,598			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		4,670							4,660	4,660			
EB1784002309	LAFAYETTE	CA		10/12/2016		5,383							5,345	5,345			
6602697994	RANCHO MISSION VIEJO	CA		04/10/2023									5,137	5,137			
6602711373	GILBERT	AZ		04/10/2023									3,400	3,400			
6602693407	PORTERVILLE	CA		04/10/2023									10,492	10,492			
EB1357000907	BEDFORD	MA		12/18/2015		3,171							3,201	3,201			
6602701929	SAN JOSE	CA		04/10/2023									6,532	6,532			
6602691500	BRENTWOOD	TN		04/10/2023									222,817	222,817			
0850500	Charlotte	NC		12/22/2017		225,049							225,049	225,049			
6601483917	GARDEN CITY	NY		04/10/2023									9,542	9,542			
6601680744	LOS ANGELES	CA		04/10/2023									14,377	14,377			
6602683093	MILL VALLEY	CA		04/10/2023									9,922	9,922			
6601285908	SOUTHFIELD	MI		04/10/2023									943	943			
6601489096	MOUNTAIN LAKES	NJ		07/14/2023									10,692	10,692			
6602685213	GILBERT	AZ		04/10/2023									8,929	8,929			

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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
3365282370	Palm Beach	FL		07/14/2023									301	301			
6602674282	SAN JOSE	CA		04/10/2023									6,234	6,234			
6601471391	MARINA DEL REY	CA		04/10/2023									12,294	12,294			
6602671213	ROGERS	MN		04/10/2023									16,581	16,581			
6601753616	DALLAS	TX		07/14/2023									4,302	4,302			
6601290064	MATTESON	IL		04/10/2023									976	976			
8194409972	JACKSONVILLE	FL		07/14/2023									628	628			
6601483545	SAMMAMISH	WA		07/14/2023									8,143	8,143			
0491204	DALLAS	TX		09/06/2012		1,117,187							1,117,187	1,117,187			
PEB1352005431	ROCKVILLE CENTRE	NY		11/17/2017		2,852							2,878	2,878			
6600263963	UTICA	IL		04/10/2023									2,530	2,530			
6602694884	CLOVIS	CA		04/10/2023									7,420	7,420			
PEB1222602001	MAGNOLIA	TX		11/18/2016		8,126							8,100	8,100			
504890172	TAMARAC	FL		07/14/2023									825	825			
8030853189	HOLLYWOOD	FL		07/14/2023									2,309	2,309			
6601482125	BOULDER	CO		07/14/2023									7,469	7,469			
6602692342	YUCAIPA	CA		04/10/2023									4,426	4,426			
EB1357000849	MARSHFIELD	MA		12/18/2015		4,668							4,684	4,684			
6602698836	CAPE CORAL	FL		04/10/2023									3,342	3,342			
6601028571	MILL VALLEY	CA		04/10/2023									2,537	2,537			
8200720869	PALM HARBOR	FL		07/14/2023									674	674			
6601722579	GILBERT	AZ		04/10/2023									3,165	3,165			
6601816694	BRECKENRIDGE	CO		07/14/2023									2,726	2,726			
6601714634	LAKEWAY	TX		07/14/2023									7,642	7,642			
8195472099	HOLLYWOOD	FL		07/14/2023									541	541			
6601483487	FORT COLLINS	CO		07/14/2023									6,006	6,006			
6601699728	HOUSTON	TX		07/14/2023									2,890	2,890			
6601704064	NEW YORK	NY		04/10/2023									16,563	16,563			
6602683440	ALLEN	TX		07/14/2023									2,431	2,431			
6600934761	MONMOUTH	OR		07/14/2023									2,029	2,029			
8201313933	GREENACRES	FL		07/14/2023									744	744			
8195447491	WEST PALM BEACH	FL		07/14/2023									1,152	1,152			
6601482711	BROOKLINE	MA		04/10/2023									15,533	15,533			
8200985205	BOCA RATON	FL		07/14/2023									723	723			
8026819804	NAPLES	FL		07/14/2023									803	803			
3393629912	Jacksonville	FL		07/14/2023									1,384	1,384			
6601750646	NEW YORK	NY		04/10/2023									5,689	5,689			
PEB1540095253	SAN RAMON	CA		08/14/2017		3,379							3,307	3,307			
8200848004	HIALEAH	FL		07/14/2023									963	963			
6602678556	BRENTWOOD	TN		04/10/2023									10,369	10,369			
6600676362	JACKSONVILLE	FL		04/10/2023									663	663			
6602679695	BLOOMFLD HLS	MI		04/10/2023									5,281	5,281			
6602681972	LA GRANGE PARK	IL		04/10/2023									4,405	4,405			
EB1794003388	ANNANDALE	VA		08/07/2015		3,984							3,994	3,994			
6601678987	BROOKLYN	NY		04/10/2023									5,677	5,677			
6601697029	PACIFICA	CA		04/10/2023									3,413	3,413			
EB1541040767	FRANKLIN	TN		12/16/2016		3,371							3,318	3,318			
6602690346	PALMETTO BAY	FL		04/10/2023									3,699	3,699			
6602688043	CARLSBAD	CA		04/10/2023									6,738	6,738			
6601471953	CHICAGO	IL		04/10/2023									21,177	21,177			
6602694306	PONTE VEDRA BEACH	FL		04/10/2023									3,942	3,942			

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0611500	LAS VEGAS	NV		09/27/2005		333,809							333,809	333,809			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		4,224							4,268	4,268			
6602674274	PIEDMONT	CA		04/10/2023									4,949	4,949			
6601811869	ELMHURST	IL		04/10/2023									3,252	3,252			
6600040403	BRENTWOOD	CA		04/10/2023									4,057	4,057			
6600717588	CHANDLER	AZ		04/10/2023									2,814	2,814			
8195565808	SUNRISE	FL		07/14/2023									1,994	1,994			
6602699263	LAKEVILLE	MN		04/10/2023									4,502	4,502			
6600679325	JACKSONVILLE	FL		04/10/2023									708	708			
6602674126	SEATTLE	WA		07/14/2023									4,685	4,685			
6600454927	LYNNWOOD	WA		07/14/2023									1,087	1,087			
6602678440	PEOA	UT		07/14/2023									9,858	9,858			
6600025859	JACKSONVILLE	FL		04/10/2023									530	530			
8026520440	LAKE WORTH	FL		07/14/2023									957	957			
8196791533	HOLLYWOOD	FL		07/14/2023									2,000	2,000			
6600525585	DORAL	FL		04/10/2023									3,105	3,105			
0848500	Newport Beach	CA		01/19/2018		532,895							532,895	532,895			
6601682559	BRONX	NY		04/10/2023									6,611	6,611			
6601685859	ROSLYN HARBOR	NY		04/10/2023									11,266	11,266			
6601680975	AUSTIN	TX		07/14/2023									9,811	9,811			
6602704642	BELLE ISLE	FL		04/10/2023									3,616	3,616			
6602690734	SHORT HILLS	NJ		07/14/2023									4,209	4,209			
6602687763	MISSOURI CITY	TX		07/14/2023									4,026	4,026			
6600735283	LINWOOD	NJ		07/14/2023									5,239	5,239			
6600011214	JACKSONVILLE	FL		04/10/2023									596	596			
8191770907	JACKSONVILLE	FL		07/14/2023									1,203	1,203			
6601734129	NASHVILLE	TN		04/10/2023									7,759	7,759			
6601825174	PORTER RANCH	CA		04/10/2023									5,374	5,374			
3372100120	Lehigh Acres	FL		07/14/2023									1,210	1,210			
6600677816	JACKSONVILLE	FL		04/10/2023									544	544			
PEB1382003271	SAN DIEGO	CA		11/18/2016		3,701							3,686	3,686			
6601685339	WINCHESTER	MA		04/10/2023									14,361	14,361			
6602682392	NOLENSVILLE	TN		04/10/2023									4,660	4,660			
8030572746	HIALEAH	FL		07/14/2023									858	858			
6602677483	SAINT LOUIS	MO		04/10/2023									4,358	4,358			
6601720110	AUSTIN	TX		07/14/2023									3,633	3,633			
6602684810	BLOOMFLD HLS	MI		04/10/2023									16,165	16,165			
6601472126	DALLAS	TX		07/14/2023									8,205	8,205			
6602673607	CARLSBAD	CA		04/10/2023									7,356	7,356			
6601693192	LAND O LAKES	FL		04/10/2023									3,317	3,317			
8201338905	LEHIGH ACRES	FL		07/14/2023									745	745			
6601728188	SAN FRANCISCO	CA		04/10/2023									7,838	7,838			
6600914888	SARATOGA	CA		04/10/2023									5,888	5,888			
6602677897	DALLAS	TX		07/14/2023									5,757	5,757			
6602673482	CORONADO	CA		04/10/2023									12,069	12,069			
6602691856	SANTA CLARITA	CA		04/10/2023									2,330	2,330			
6601683128	FAR HILLS	NJ		07/14/2023									10,444	10,444			
6601486910	SANDY	UT		07/14/2023									29,322	29,322			
6601711952	SEATTLE	WA		07/14/2023									7,337	7,337			
8195097882	MARGATE	FL		07/14/2023									1,307	1,307			
8202837694	NAPLES	FL		07/14/2023									747	747			

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6602672716	ESCONDIDO	CA		04/10/2023									2,124	2,124			
6601203430	JACKSONVILLE	FL		04/10/2023									706	706			
8199159415	ESTERO	FL		07/14/2023									2,285	2,285			
6602679166	LEEDS	UT		07/14/2023									3,875	3,875			
8008437482	OLDSMAR	FL		07/14/2023									385	385			
6601680132	REGO PARK	NY		04/10/2023									6,518	6,518			
6602682251	FULSHEAR	TX		07/14/2023									2,218	2,218			
6600023052	RENO	NV		04/10/2023									1,385	1,385			
6601820811	PARK CITY	UT		07/14/2023									2,244	2,244			
6601023481	SAN JUAN CAPISTRANO	CA		04/10/2023									6,670	6,670			
6602685106	CHICAGO	IL		04/10/2023									11,938	11,938			
6601473207	BETHANY BEACH	DE		04/10/2023									23,249	23,249			
6602702224	PORTLAND	OR		07/14/2023									2,806	2,806			
6601723676	WEST PALM BEACH	FL		04/10/2023									3,946	3,946			
6601718973	SARATOGA	CA		04/10/2023									18,346	18,346			
6601734699	WASHINGTON	DC		04/10/2023									8,711	8,711			
6600928326	RANCHO MISSION VIEJO	CA		04/10/2023									4,119	4,119			
8191500740	DELRAY BEACH	FL		07/14/2023									1,870	1,870			
6602688514	COPPELL	TX		07/14/2023									2,079	2,079			
6602683473	PORTLAND	OR		07/14/2023									2,057	2,057			
8202207315	BOCA RATON	FL		07/14/2023									2,241	2,241			
6602696681	DUBLIN	CA		04/10/2023									5,439	5,439			
6602682780	SAN ANSELMO	CA		04/10/2023									5,044	5,044			
6601821876	LAFAYETTE	CA		04/10/2023									6,962	6,962			
6601472274	BOULDER	CO		07/14/2023									7,245	7,245			
108632225	Lehigh Acres	FL		07/14/2023									582	582			
6600930975	MAGNOLIA	TX		07/14/2023									2,323	2,323			
6601692327	TRUCKEE	CA		04/10/2023									10,540	10,540			
6600794074	LIVINGSTON	NJ		07/14/2023									2,293	2,293			
EB1786002424	LOS ALTOS	CA		09/25/2015		7,164							7,135	7,135			
6602676667	NAPLES	FL		04/10/2023									14,301	14,301			
6601202242	JACKSONVILLE	FL		04/10/2023									780	780			
6601683615	WASHINGTON	DC		04/10/2023									21,488	21,488			
8197142012	LAKE WORTH	FL		07/14/2023									896	896			
6600022872	ARROWBEAR PARK	CA		04/10/2023									512	512			
6601685222	SEATTLE	WA		07/14/2023									13,135	13,135			
PEB1357001972	SEATTLE	WA		03/21/2018		3,762							3,941	3,941			
6600852484	MORRISON	CO		07/14/2023									3,920	3,920			
6601698787	DRAPER	UT		07/14/2023									2,714	2,714			
6601818534	GAITHERSBURG	MD		07/14/2023									2,945	2,945			
PH7132279568	SOUTHLAKE	TX		11/07/2014		7,001							6,979	6,979			
6601681239	LOCUST VALLEY	NY		04/10/2023									10,840	10,840			
6600055286	WALNUT CREEK	CA		04/10/2023									3,304	3,304			
6601224220	JACKSONVILLE	FL		04/10/2023									622	622			
6601203422	JACKSONVILLE	FL		04/10/2023									656	656			
PH7131736733	MAHWAH	NJ		06/19/2015		4,703							4,690	4,690			
8195062599	JACKSONVILLE	FL		07/14/2023									518	518			
6602677442	REDINGTON SHORES	FL		04/10/2023									5,519	5,519			
6601730663	BELMONT	CA		04/10/2023									6,393	6,393			
6601727677	BEND	OR		07/14/2023									2,133	2,133			
0848100	Chicago	IL		12/15/2017		164,521							164,521	164,521			

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6602689371	BLUE RIVER	CO		07/14/2023									3,059	3,059			
6601490201	ROCKAWAY PARK	NY		04/10/2023									8,772	8,772			
6601202150	ATLANTIC BEACH	FL		04/10/2023									735	735			
EB1222545020	SAN DIEGO	CA		08/17/2016		3,706							3,689	3,689			
PH7131264066	HOUSTON	TX		08/01/2014		5,800							5,780	5,780			
6602678101	SARASOTA	FL		04/10/2023									6,431	6,431			
6602673367	KELLER	TX		07/14/2023									5,643	5,643			
8022367534	WEST PALM BEACH	FL		07/14/2023									403	403			
8200460476	LAKE WORTH	FL		07/14/2023									1,656	1,656			
6602674407	NEWPORT BEACH	CA		04/10/2023									6,689	6,689			
6602685924	LA CANADA FLINTRIDGE	CA		04/10/2023									7,508	7,508			
6600794835	WASHINGTON	DC		04/10/2023									3,981	3,981			
8012047991	BOCA RATON	FL		07/14/2023									1,124	1,124			
6602680677	CAMPBELL	CA		04/10/2023									8,448	8,448			
6602698588	VENICE	CA		04/10/2023									10,671	10,671			
6601485714	NASHVILLE	TN		04/10/2023									2,350	2,350			
6602683309	BROOMFIELD	CO		07/14/2023									2,879	2,879			
6602683481	YORKTOWN	VA		04/10/2023									3,829	3,829			
6601687467	GOLDENS BRIDGE	NY		04/10/2023									4,034	4,034			
6600681743	JACKSONVILLE	FL		04/10/2023									1,001	1,001			
6600010539	JACKSONVILLE	FL		04/10/2023									495	495			
6602700483	AURORA	CO		07/14/2023									2,452	2,452			
6602675503	SEATTLE	WA		07/14/2023									2,168	2,168			
6601006445	ESCONDIDO	CA		04/10/2023									2,756	2,756			
6602680735	ATHOL	ID		04/10/2023									4,863	4,863			
EB1789004398	REDWOOD CITY	CA		06/24/2016		6,263							6,264	6,264			
6602705938	LAKEVILLE	MN		04/10/2023									6,705	6,705			
6602690858	SALT LAKE CTY	UT		07/14/2023									3,794	3,794			
6602705284	ROCKPORT	MA		04/10/2023									4,832	4,832			
6600028911	JACKSONVILLE	FL		04/10/2023									451	451			
6601203547	JACKSONVILLE	FL		04/10/2023									702	702			
6600849308	NEEDHAM	MA		04/10/2023									5,354	5,354			
6602694314	DRAPER	UT		07/14/2023									3,015	3,015			
6602699727	NASHVILLE	TN		04/10/2023									4,091	4,091			
6601714337	MURFREESBORO	TN		04/10/2023									1,093	1,093			
6602695170	VALLEJO	CA		04/10/2023									3,926	3,926			
6600829599	LAKE OSWEGO	OR		07/14/2023									4,623	4,623			
6601699066	TIGARD	OR		07/14/2023									2,562	2,562			
8201717797	BOCA RATON	FL		07/14/2023									7,417	7,417			
6601678573	ANDOVER	MA		04/10/2023									9,777	9,777			
6601489492	COLORADO SPRINGS	CO		07/14/2023									8,004	8,004			
6602674381	WASHINGTON	DC		04/10/2023									5,512	5,512			
6602702364	PHOENIX	AZ		04/10/2023									9,657	9,657			
6602690304	WILMETTE	IL		04/10/2023									3,353	3,353			
6602675107	WOODLAND HILLS	CA		04/10/2023									6,190	6,190			
6602677566	JACKSONVILLE	FL		04/10/2023									3,832	3,832			
PEB1541041609	NICHOLS HILLS	OK		08/14/2017		15,082							14,676	14,676			
6601735324	FORT MYERS	FL		04/10/2023									12,764	12,764			
8201018355	JACKSONVILLE	FL		07/14/2023									1,246	1,246			
PEB1540095886	BROOKLYN	NY		01/11/2018		3,686							3,671	3,671			
6601717942	SAINT PETERSBURG	FL		04/10/2023									10,805	10,805			

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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
6601747717	CRYSTAL BEACH	FL		04/10/2023									4,154	4,154			
6602673615	DALY CITY	CA		04/10/2023									5,957	5,957			
6602705383	ROCKLIN	CA		04/10/2023									1,028	1,028			
6601714261	NANTUCKET	MA		04/10/2023									6,259	6,259			
6600941113	BROOKLYN	NY		04/10/2023									2,636	2,636			
6602683077	CULVER CITY	CA		04/10/2023									5,635	5,635			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		1,810							1,811	1,811			
8198764085	HIALEAH	FL		07/14/2023									1,790	1,790			
8201522052	DELRAY BEACH	FL		07/14/2023									650	650			
6601684241	BUZZARDS BAY	MA		04/10/2023									16,034	16,034			
6602678127	RIVERSIDE	CA		04/10/2023									6,529	6,529			
6602675438	LITCHFIELD PARK	AZ		04/10/2023									5,818	5,818			
8198341517	MIAMI	FL		07/14/2023									1,349	1,349			
6601487553	TRAVERSE CITY	MI		04/10/2023									9,473	9,473			
6600843806	AFTON	OK		04/10/2023									7,428	7,428			
PEB1596055531	ISSAQUAH	WA		11/17/2017		3,348							3,282	3,282			
6602704444	AUSTIN	TX		07/14/2023									3,518	3,518			
6602685254	WILMETTE	IL		04/10/2023									4,808	4,808			
6600011941	JACKSONVILLE	FL		04/10/2023									703	703			
6601204636	JACKSONVILLE	FL		04/10/2023									687	687			
6600830910	SUMMERDALE	AL		07/14/2023									2,310	2,310			
6601807529	CHASKA	MN		04/10/2023									2,090	2,090			
6602678564	NASHVILLE	TN		04/10/2023									9,103	9,103			
504684220	BOYNTON BEACH	FL		07/14/2023									182	182			
6601822148	BOTHELL	WA		07/14/2023									3,156	3,156			
6601698795	BOULDER	CO		07/14/2023									7,348	7,348			
6602682152	NORTH READING	MA		04/10/2023									5,589	5,589			
8199110069	LK WORTH BCH	FL		07/14/2023									1,029	1,029			
6601818526	CYPRESS	TX		07/14/2023									3,259	3,259			
6601383786	HARTSEL	CO		07/14/2023									691	691			
6602692268	FULLERTON	CA		04/10/2023									4,510	4,510			
6600435058	KESWICK	VA		04/10/2023									2,855	2,855			
6601699595	BOYNTON BEACH	FL		04/10/2023									6,023	6,023			
6601285957	TOMS RIVER	NJ		07/14/2023									411	411			
6600935511	EDEN	UT		07/14/2023									16,785	16,785			
6600568544	NEW YORK	NY		04/10/2023									15,911	15,911			
6601713941	AUSTIN	TX		07/14/2023									4,587	4,587			
6600119967	POULSBO	WA		07/14/2023									2,594	2,594			
6601737973	CHEVY CHASE	MD		07/14/2023									4,931	4,931			
6602711555	SHERMAN OAKS	CA		04/10/2023									6,101	6,101			
EB1786002720	EL GRANADA	CA		11/20/2015		5,821							5,830	5,830			
8197187137	FORT MYERS	FL		07/14/2023									1,119	1,119			
6601749879	FLEMING ISLAND	FL		04/10/2023									9,423	9,423			
6602699453	CORPUS CHRISTI	TX		07/14/2023									2,897	2,897			
6602710458	ORLANDO	FL		04/10/2023									1,224	1,224			
6602695683	GLENDALE	AZ		04/10/2023									4,160	4,160			
6601678516	BROOKLINE	MA		04/10/2023									14,657	14,657			
6602705359	QUEEN CREEK	AZ		04/10/2023									5,891	5,891			
505340309	ROYAL PALM BEACH	FL		07/14/2023									1,762	1,762			
EB1341001773	DAVIE	FL		12/18/2015		3,632							3,607	3,607			
EB1786003598	FOSTER CITY	CA		08/17/2016		6,809							6,808	6,808			

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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
3358896230	Hialeah	FL		07/14/2023									228	228			
6601687368	CAMBRIDGE	MA		04/10/2023									14,188	14,188			
6601673608	GLEN HEAD	NY		04/10/2023									19,792	19,792			
3362463526	Fort Myers	FL		07/14/2023									226	226			
6602684422	PLEASANTON	CA		04/10/2023									5,988	5,988			
6602694918	LA CANADA FLINTRIDGE	CA		04/10/2023									4,897	4,897			
EB1787003434	UNION CITY	CA		10/12/2016		4,118							4,109	4,109			
6601686543	NEEDHAM	MA		04/10/2023									11,857	11,857			
6601729178	SCOTTSDALE	AZ		04/10/2023									26,790	26,790			
6602685205	HOLLADAY	UT		07/14/2023									8,862	8,862			
6601819060	CHATSWORTH	CA		04/10/2023									14,721	14,721			
6601717041	WEST PALM BEACH	FL		04/10/2023									5,814	5,814			
6601488320	WELLESLEY	MA		04/10/2023									17,091	17,091			
6601827238	MCKINNEY	TX		07/14/2023									2,101	2,101			
6602700194	GLENDALE	CA		04/10/2023									4,668	4,668			
6600841032	LOS ANGELES	CA		04/10/2023									4,249	4,249			
8031052007	WEST PALM BEACH	FL		07/14/2023									404	404			
6602701697	LOS GATOS	CA		04/10/2023									4,615	4,615			
6601750711	DANVILLE	CA		04/10/2023									6,366	6,366			
6601203299	JACKSONVILLE	FL		04/10/2023									703	703			
6602701960	BOULDER CITY	NV		04/10/2023									5,403	5,403			
8199310899	FORT MYERS	FL		07/14/2023									1,066	1,066			
6601753764	AUSTIN	TX		07/14/2023									2,156	2,156			
6602705086	KALISPELL	MT		04/10/2023									5,674	5,674			
6602676451	DOVER	ID		04/10/2023									3,826	3,826			
6602678192	LONG GROVE	IL		04/10/2023									3,623	3,623			
6602679133	SOQUEL	CA		04/10/2023									5,931	5,931			
6601679886	ASTORIA	NY		04/10/2023									2,860	2,860			
PH7119111347	CALABASAS	CA		03/13/2015		17,350							17,323	17,323			
6601224568	JACKSONVILLE	FL		04/10/2023									620	620			
6600012071	JACKSONVILLE	FL		04/10/2023									5,152	5,152			
6600848177	HOUSTON	TX		07/14/2023									2,878	2,878			
6602676253	BOSTON	MA		04/10/2023									5,858	5,858			
8023535251	JACKSONVILLE	FL		07/14/2023									253	253			
6602673292	ARROYO GRANDE	CA		04/10/2023									20,406	20,406			
6601686725	CAMBRIDGE	MA		04/10/2023									9,189	9,189			
6601719419	ROSLYN	NY		04/10/2023									5,091	5,091			
6601710723	BRENTWOOD	TN		04/10/2023									10,516	10,516			
PEB1541042368	NASHVILLE	TN		11/17/2017		3,570							3,525	3,525			
6601684498	HOBOKEN	NJ		07/14/2023									5,369	5,369			
6600557711	NEW YORK	NY		04/10/2023									8,118	8,118			
6601684712	SETAUKET	NY		04/10/2023									17,931	17,931			
6602680867	AURORA	CO		07/14/2023									2,518	2,518			
6601723072	TUPPER LAKE	NY		04/10/2023									4,039	4,039			
6600935578	AUBURN	WA		07/14/2023									2,915	2,915			
6602679026	HUNTSVILLE	AL		07/14/2023									2,455	2,455			
0837700	Raleigh	NC		05/01/2017		684,612							684,612	684,612			
6600921370	ORLANDO	FL		04/10/2023									10,811	10,811			
6600680786	JACKSONVILLE	FL		04/10/2023									1,033	1,033			
6602704428	BELLEVUE	ID		04/10/2023									4,012	4,012			
8195876623	DEERFIELD BEACH	FL		07/14/2023									700	700			

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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
8195663585	WEST PALM BCH	FL		07/14/2023									1,424	1,424			
6600913260	OJAI	CA		04/10/2023									9,779	9,779			
6601693572	SAMMAMISH	WA		07/14/2023									3,838	3,838			
6601745083	CHINO HILLS	CA		04/10/2023									10,684	10,684			
6602678143	BELLEVUE	WA		07/14/2023									3,437	3,437			
6601719773	LOS ANGELES	CA		04/10/2023									5,105	5,105			
6602695030	SEATTLE	WA		07/14/2023									4,040	4,040			
6601820050	WEST HILLS	CA		04/10/2023									9,044	9,044			
6600733411	SAINT JAMES	NY		04/10/2023									1,890	1,890			
6602696624	LIGHTHOUSE PT	FL		04/10/2023									5,954	5,954			
6602695048	SANDY	UT		07/14/2023									2,777	2,777			
6601165225	SMYRNA	TN		04/10/2023									2,157	2,157			
6601708636	LITTLETON	CO		07/14/2023									17,398	17,398			
6602696038	SAN FRANCISCO	CA		04/10/2023									6,331	6,331			
6601684449	BROOKLYN	NY		04/10/2023									19,037	19,037			
6601204354	JACKSONVILLE	FL		04/10/2023									708	708			
6601692848	PORTLAND	OR		07/14/2023									2,339	2,339			
6601482562	EDINA	MN		04/10/2023									10,621	10,621			
EB1382003273	PHOENIX	AZ		12/16/2016		2,196							2,212	2,212			
6600675141	JACKSONVILLE	FL		04/10/2023									655	655			
8195812932	NAPLES	FL		07/14/2023									782	782			
6602676709	ALAMO	CA		04/10/2023									7,575	7,575			
6602711514	SAMMAMISH	WA		07/14/2023									2,331	2,331			
6601684605	UPPER BROOKVILLE	NY		04/10/2023									17,678	17,678			
8201624198	MIAMI	FL		07/14/2023									466	466			
6602696376	FORT COLLINS	CO		07/14/2023									2,338	2,338			
6601726372	SAINT JOHNS	FL		04/10/2023									4,316	4,316			
6602691666	OREM	UT		07/14/2023									7,630	7,630			
6601685644	MOORESTOWN	NJ		07/14/2023									9,380	9,380			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		4,609							4,615	4,615			
PEB1596053483	LAKE STEVENS	WA		11/18/2016		4,465							4,356	4,356			
6601717074	HOUSTON	TX		07/14/2023									2,348	2,348			
6601690024	FORT WORTH	TX		07/14/2023									2,500	2,500			
6600479072	REGO PARK	NY		04/10/2023									2,944	2,944			
PEB1027558435	WEDDINGTON	NC		11/17/2017		2,929							2,937	2,937			
6602700319	IRVINE	CA		04/10/2023									9,161	9,161			
6600675992	JACKSONVILLE	FL		04/10/2023									545	545			
6602682939	AUSTIN	TX		07/14/2023									2,483	2,483			
6601686931	NEW YORK	NY		04/10/2023									8,445	8,445			
6601823088	DEWEY BEACH	DE		04/10/2023									7,628	7,628			
6601683011	HIGHLAND PARK	IL		04/10/2023									18,785	18,785			
0839300	San Diego	CA		06/29/2017		438,011							438,011	438,011			
6601486845	HOPKINS	MN		04/10/2023									10,062	10,062			
EB1351003915	NEW YORK	NY		12/18/2015		6,637							6,661	6,661			
6601488395	BAYSIDE	NY		04/10/2023									7,902	7,902			
6602685643	FAIRFIELD	CA		04/10/2023									4,761	4,761			
6600011982	JACKSONVILLE	FL		04/10/2023									657	657			
6600677196	JACKSONVILLE	FL		04/10/2023									882	882			
6601074047	ARLINGTON	VA		04/10/2023									2,881	2,881			
6601687780	CORSICANA	TX		07/14/2023									7,954	7,954			
0719000	San Antonio	TX		09/30/2015		148,334							148,334	148,334			

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	2	3					8	9	10	11	12	13					
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6602705151	COLLEGE GROVE	TN		04/10/2023									6,367	6,367			
6602675958	PLEASANTON	CA		04/10/2023									7,951	7,951			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		5,160							5,117	5,117			
6600876459	BEND	OR		07/14/2023									692	692			
6600838848	HOLMDEL	NJ		07/14/2023									1,667	1,667			
6601473587	LYON TOWNSHIP	MI		04/10/2023									11,642	11,642			
PH7135362676	FLEMINGTON	NJ		04/08/2016		5,067							5,061	5,061			
6601383232	FT MYERS BEACH	FL		04/10/2023									2,565	2,565			
6602704584	JERSEY CITY	NJ		07/14/2023									3,155	3,155			
105868319	West Palm Beach	FL		07/14/2023									402	402			
8191823575	MIAMI	FL		07/14/2023									1,126	1,126			
6601680009	BROOKLYN	NY		04/10/2023									57,247	57,247			
6601483511	CHELAN	WA		07/14/2023									8,846	8,846			
6602699719	BRIGHTON	CO		07/14/2023									2,212	2,212			
6601688762	LAGO VISTA	TX		07/14/2023									14,843	14,843			
6601740837	SEAL BEACH	CA		04/10/2023									8,298	8,298			
6601729822	WESTLAKE VILLAGE	CA		04/10/2023									3,867	3,867			
6602686351	SAN FRANCISCO	CA		04/10/2023									17,780	17,780			
6602699065	TRUCKEE	CA		04/10/2023									7,995	7,995			
6600677014	JACKSONVILLE	FL		04/10/2023									778	778			
6601224287	JACKSONVILLE	FL		04/10/2023									620	620			
6601809533	GILBERT	AZ		04/10/2023									10,919	10,919			
6600681677	JACKSONVILLE	FL		04/10/2023									1,229	1,229			
6602674241	DANVILLE	CA		04/10/2023									5,183	5,183			
6602681717	SEATTLE	WA		07/14/2023									3,059	3,059			
6601203471	JACKSONVILLE	FL		04/10/2023									598	598			
6602701127	ERIE	CO		07/14/2023									2,266	2,266			
6602702208	OAKLAND	CA		04/10/2023									6,233	6,233			
6600053000	PHOENIX	AZ		04/10/2023									4,959	4,959			
3365737025	Tamarac	FL		07/14/2023									342	342			
6601693226	ENGLEWOOD	CO		07/14/2023									3,085	3,085			
6602681162	DALLAS	TX		07/14/2023									2,237	2,237			
6600676529	JACKSONVILLE	FL		04/10/2023									712	712			
EB1540093290	SWARTHMORE	PA		08/07/2015		3,890							3,873	3,873			
6601739391	PHOENIX	AZ		04/10/2023									4,511	4,511			
6600107749	NEW YORK	NY		04/10/2023									4,485	4,485			
6602677418	GOLF	IL		04/10/2023									7,152	7,152			
6602671437	MT CRESTED BUTTE	CO		07/14/2023									5,613	5,613			
3368065569	Palm Beach	FL		07/14/2023									460	460			
6602683259	BOZEMAN	MT		04/10/2023									6,678	6,678			
EB1784003436	SANTA ROSA	CA		06/24/2016		2,932							2,897	2,897			
6601690255	TOMBALL	TX		07/14/2023									3,721	3,721			
PEB1795002131	SEASIDE HEIGHTS	NJ		06/13/2017		2,551							2,546	2,546			
6600681909	JACKSONVILLE	FL		04/10/2023									807	807			
6602693852	RESTON	VA		04/10/2023									3,705	3,705			
6601678615	LEXINGTON	MA		04/10/2023									10,382	10,382			
PEB1027606900	POTOMAC	MD		11/17/2017		8,259							8,207	8,207			
6601711812	SOUTHAMPTON	NY		04/10/2023									7,143	7,143			
6601696633	CHULA VISTA	CA		04/10/2023									4,649	4,649			
6602671528	LOS ANGELES	CA		04/10/2023									2,383	2,383			
6600011230	JACKSONVILLE	FL		04/10/2023									648	648			

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6601807479	COSTA MESA	CA		04/10/2023									3,765	3,765			
6602675974	BURLINGAME	CA		04/10/2023									9,032	9,032			
8030849517	FLORIDA CITY	FL		07/14/2023									924	924			
6600046400	FORT LAUDERDALE	FL		04/10/2023									10,804	10,804			
8203895682	ST PETERSBURG	FL		07/14/2023									577	577			
6602674878	LONE TREE	CO		07/14/2023									3,823	3,823			
6602676535	SANTA CLARA	CA		04/10/2023									5,226	5,226			
FR125709688	PASADENA	CA		11/18/2016		4,112							4,072	4,072			
6601697326	LEAWOOD	KS		07/14/2023									2,516	2,516			
6602697002	PAYSON	UT		07/14/2023									4,448	4,448			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		3,969							3,953	3,953			
6601680769	BOSTON	MA		04/10/2023									15,736	15,736			
8201610594	HALLANDALE BEACH	FL		07/14/2023									976	976			
6602680461	POST FALLS	ID		04/10/2023									14,308	14,308			
6600544693	PARK CITY	UT		07/14/2023									6,721	6,721			
6601487728	BEAVERTON	OR		07/14/2023									9,092	9,092			
EB1789003549	SAN MATEO	CA		06/24/2016		7,659							7,625	7,625			
6601271668	LEXINGTON	KY		04/10/2023									264	264			
6602683721	DENVER	CO		07/14/2023									2,621	2,621			
6601691881	DEALE	MD		07/14/2023									8,000	8,000			
6602702059	CHICAGO	IL		04/10/2023									3,575	3,575			
6601570606	CANOGA PARK	CA		04/10/2023									2,476	2,476			
505369125	Lake Worth	FL		07/14/2023									602	602			
6601679258	RYE	NY		04/10/2023									19,360	19,360			
6600932518	SAN LUIS OBISPO	CA		04/10/2023									18,158	18,158			
6602683523	SUNNYVALE	CA		04/10/2023									6,589	6,589			
6600056045	ALLEN	TX		07/14/2023									2,128	2,128			
6601480582	BOSTON	MA		04/10/2023									17,147	17,147			
6601709386	SACRAMENTO	CA		04/10/2023									3,863	3,863			
6602702075	SAN JOSE	CA		04/10/2023									6,635	6,635			
6602682616	PORT JEFFERSON	NY		04/10/2023									5,392	5,392			
6602676360	SAN FRANCISCO	CA		04/10/2023									5,587	5,587			
6600428970	RIVERDALE	MD		07/14/2023									570	570			
6602682558	SANDY	UT		07/14/2023									3,325	3,325			
6601679977	BOULDER	CO		07/14/2023									6,567	6,567			
6602711787	OCEAN CITY	NJ		07/14/2023									3,303	3,303			
6601739482	SEATTLE	WA		07/14/2023									15,645	15,645			
EB1794003584	ANNANDALE	VA		06/24/2016		5,225							5,231	5,231			
6602711100	BREMERTON	WA		07/14/2023									5,584	5,584			
8200742762	MARGATE	FL		07/14/2023									3,111	3,111			
6601724237	OLYMPIA	WA		07/14/2023									2,260	2,260			
6601470823	ATLANTIC BEACH	FL		04/10/2023									894	894			
PEB1785004743	MONTEREY	CA		11/18/2016		3,949							4,021	4,021			
6600793258	BROOKLYN	NY		04/10/2023									4,515	4,515			
6601480590	QUEEN CREEK	AZ		04/10/2023									28,668	28,668			
6600669755	JACKSONVILLE	FL		04/10/2023									807	807			
6602677228	SUNNYVALE	CA		04/10/2023									6,716	6,716			
6600927096	PORTLAND	OR		07/14/2023									2,408	2,408			
8027061472	NAPLES	FL		07/14/2023									764	764			
8199230087	BONITA SPRINGS	FL		07/14/2023									1,435	1,435			
6602680826	BOISE	ID		04/10/2023									4,796	4,796			

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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
108611138	Seminole	FL		07/14/2023									305	305			
6601684787	SCARSDALE	NY		04/10/2023									12,787	12,787			
6600852427	DALLAS	TX		07/14/2023									5,746	5,746			
6601708032	AVALON	NJ		07/14/2023									13,597	13,597			
8195246863	MIAMI	FL		07/14/2023									1,211	1,211			
6601817627	LAMY	NM		04/10/2023									3,602	3,602			
6602700244	ALBUQUERQUE	NM		04/10/2023									3,473	3,473			
6601684076	JERICHO	NY		04/10/2023									7,638	7,638			
6601204396	JACKSONVILLE	FL		04/10/2023									677	677			
6602681659	CARMICHAEL	CA		04/10/2023									5,553	5,553			
6602701432	SCOTTSDALE	AZ		04/10/2023									6,711	6,711			
6602694728	KNOXVILLE	TN		04/10/2023									4,144	4,144			
6601709311	SANTA FE	NM		04/10/2023									19,051	19,051			
6602710854	SAN JOSE	CA		04/10/2023									1,774	1,774			
6600476425	TULSA	OK		04/10/2023									5,265	5,265			
6600935438	PALM DESERT	CA		04/10/2023									7,869	7,869			
6601721522	ALDIE	VA		04/10/2023									19,452	19,452			
6601819094	SAN JOSE	CA		04/10/2023									5,149	5,149			
6600999897	BUFFALO	NY		04/10/2023									4,878	4,878			
6601823211	JACKSONVILLE	FL		04/10/2023									9,330	9,330			
8195287836	MIAMI	FL		07/14/2023									1,313	1,313			
6600850900	HOUSTON	TX		07/14/2023									4,599	4,599			
6602711571	KISSIMMEE	FL		04/10/2023									3,339	3,339			
6600064973	WEST HOLLYWOOD	CA		04/10/2023									18,908	18,908			
6600028838	JACKSONVILLE	FL		04/10/2023									600	600			
6602694561	SAN JOSE	CA		04/10/2023									7,880	7,880			
6602684547	SEATTLE	WA		07/14/2023									6,268	6,268			
6600026444	JACKSONVILLE	FL		04/10/2023									580	580			
6601693044	REDMOND	WA		07/14/2023									5,548	5,548			
8195495897	FORT MYERS	FL		07/14/2023									1,128	1,128			
6602695089	DENVER	CO		07/14/2023									3,863	3,863			
6600871344	RENTON	WA		07/14/2023									1,918	1,918			
6602250182	BURLESON	TX		07/14/2023									9,109	9,109			
6601477224	BRENTWOOD	TN		04/10/2023									10,158	10,158			
0721300	THE COLONY	TX		03/15/2016		316,511							316,511	316,511			
6600669649	JACKSONVILLE	FL		04/10/2023									987	987			
6601811505	MERCER ISLAND	WA		07/14/2023									4,710	4,710			
6601679167	LYNBROOK	NY		04/10/2023									1,895	1,895			
8198733792	MIAMI	FL		07/14/2023									1,793	1,793			
6602684786	MERCER ISLAND	WA		07/14/2023									10,516	10,516			
6601684977	CHEVY CHASE	MD		07/14/2023									11,224	11,224			
112982897	Bonita Springs	FL		07/14/2023									828	828			
6601204693	JACKSONVILLE	FL		04/10/2023									523	523			
6600927831	DENVER	CO		07/14/2023									8,353	8,353			
6602693209	LAUREL	MD		07/14/2023									6,088	6,088			
8200642240	DORAL	FL		07/14/2023									737	737			
6601224865	JACKSONVILLE	FL		04/10/2023									620	620			
6602688506	OAKLAND	CA		04/10/2023									8,453	8,453			
6602681022	FRASER	CO		07/14/2023									2,028	2,028			
PEB1249004719	NAPLES	FL		11/17/2017		2,752							2,741	2,741			
8202403654	LEHIGH ACRES	FL		07/14/2023									525	525			

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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
6602676576	DENVER	CO		07/14/2023									3,944	3,944			
6601028381	MILL VALLEY	CA		04/10/2023									6,798	6,798			
6601714055	EDINA	MN		04/10/2023									6,190	6,190			
8023932317	LAKE WORTH	FL		07/14/2023									733	733			
6602710938	BROKEN BOW	OK		04/10/2023									3,349	3,349			
8197416078	DEERFIELD BEACH	FL		07/14/2023									1,175	1,175			
6602672179	DALLAS	TX		07/14/2023									8,608	8,608			
6601742999	RENTON	WA		07/14/2023									4,597	4,597			
6602681568	DANVILLE	CA		04/10/2023									5,777	5,777			
6601714204	SAN DIEGO	CA		04/10/2023									5,772	5,772			
6602679570	TEMECULA	CA		04/10/2023									3,541	3,541			
6601686659	JERICHO	NY		04/10/2023									9,637	9,637			
6601744771	BROOKLYN	NY		04/10/2023									7,131	7,131			
6602249804	NASHVILLE	TN		04/10/2023									9,443	9,443			
6601725739	CEDAR KNOLLS	NJ		07/14/2023									2,082	2,082			
6601751842	JACKSONVILLE	FL		04/10/2023									5,213	5,213			
108609124	Boca Raton	FL		07/14/2023									485	485			
8201771022	LEHIGH ACRES	FL		07/14/2023									734	734			
6601817874	PETALUMA	CA		04/10/2023									6,126	6,126			
6601203380	JACKSONVILLE	FL		04/10/2023									605	605			
6601678003	KATONAH	NY		04/10/2023									15,426	15,426			
6602696244	BELMONT	MA		04/10/2023									8,568	8,568			
6601698100	NEW YORK	NY		04/10/2023									3,297	3,297			
6602689330	REDWOOD CITY	CA		04/10/2023									5,822	5,822			
6602702414	PASO ROBLES	CA		04/10/2023									7,181	7,181			
6601808519	MIRAMAR	FL		04/10/2023									22,388	22,388			
0847000	Marlton	NJ		11/15/2017		169,502							169,502	169,502			
6600432279	WASHINGTON	DC		04/10/2023									5,609	5,609			
6602706761	LITTLETON	CO		07/14/2023									8,375	8,375			
8022806914	NORTH LAUDERDALE	FL		07/14/2023									439	439			
8201832263	MARGATE	FL		07/14/2023									399	399			
EB1144000435	NEW YORK	NY		06/24/2016		3,074							3,062	3,062			
6600027285	JACKSONVILLE	FL		04/10/2023									595	595			
6601696393	OAK PARK	CA		04/10/2023									5,266	5,266			
6601474940	SAINT LOUIS	MO		04/10/2023									1,823	1,823			
EB1221066003	JACKSONVILLE	FL		06/24/2016		2,115							2,107	2,107			
6601686212	VIRGINIA BEACH	VA		04/10/2023									23,913	23,913			
6600849126	FORT LEE	NJ		07/14/2023									7,466	7,466			
6602710649	EDMONDS	WA		07/14/2023									2,181	2,181			
8200903877	SAINT PETERSBURG	FL		07/14/2023									1,014	1,014			
8195124991	PEMBROKE PINES	FL		07/14/2023									668	668			
PEB1723001568	PACIFIC PALISADES	CA		11/17/2017		2,919							2,944	2,944			
8201174067	LAUDERHILL	FL		07/14/2023									183	183			
6601825547	SAN FRANCISCO	CA		04/10/2023									6,420	6,420			
6601678599	BROOKLINE	MA		04/10/2023									14,842	14,842			
6602680263	RANCHO CUCAMONGA	CA		04/10/2023									5,185	5,185			
PEB1351005612	GREAT NECK	NY		11/18/2016		4,887							4,866	4,866			
6602673698	MORAGA	CA		04/10/2023									6,842	6,842			
6601202432	JACKSONVILLE	FL		04/10/2023									495	495			
6601737429	PLEASANTON	CA		04/10/2023									4,078	4,078			
EB1596052956	NAPLES	FL		06/24/2016		6,473							6,478	6,478			

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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
6602699404	SAN DIEGO	CA		04/10/2023									7,975	7,975			
PEB1541042245	AUSTIN	TX		11/17/2017		2,857							2,841	2,841			
6601732941	PUNTA GORDA	FL		04/10/2023									4,969	4,969			
6600922717	PHOENIX	AZ		04/10/2023									27,255	27,255			
PEB1540095082	NEW YORK	NY		11/17/2017		3,998							3,924	3,924			
6602679091	REDMOND	WA		07/14/2023									4,347	4,347			
8194565969	LANTANA	FL		07/14/2023									746	746			
6602710557	BARTLETT	TN		04/10/2023									874	874			
8200741196	HOLLYWOOD	FL		07/14/2023									1,194	1,194			
6600927823	CAVE CREEK	AZ		04/10/2023									9,695	9,695			
6601224485	JACKSONVILLE	FL		04/10/2023									763	763			
8001833128	COOPER CITY	FL		07/14/2023									698	698			
6601286146	LAS VEGAS	NV		04/10/2023									1,002	1,002			
FR125768932	POUND RIDGE	NY		12/22/2016		4,167							4,188	4,188			
6600138280	JACKSONVILLE	FL		04/10/2023									17,415	17,415			
6602691609	CORONADO	CA		04/10/2023									26,453	26,453			
6602682608	SAN FRANCISCO	CA		04/10/2023									4,817	4,817			
6601275099	MISSION	TX		07/14/2023									618	618			
6601810267	HAPPY VALLEY	OR		07/14/2023									4,382	4,382			
6601679134	BALDWIN	NY		04/10/2023									4,616	4,616			
6600679168	JACKSONVILLE	FL		04/10/2023									764	764			
6601492181	SHAVANO PARK	TX		07/14/2023									6,337	6,337			
6600679242	JACKSONVILLE	FL		04/10/2023									854	854			
6601807339	SANTA FE	NM		04/10/2023									3,386	3,386			
6601718858	ELLICOTT CITY	MD		07/14/2023									2,079	2,079			
6600935255	HAYWARD	CA		04/10/2023									5,719	5,719			
6600851536	MIRAMAR BEACH	FL		04/10/2023									5,320	5,320			
505362926	MIAMI	FL		07/14/2023									925	925			
6602702091	HUNTINGTON BEACH	CA		04/10/2023									7,626	7,626			
6600851841	LAS VEGAS	NV		04/10/2023									7,944	7,944			
6602674548	SAN ANSELMO	CA		04/10/2023									5,838	5,838			
6600851213	VACAVILLE	CA		04/10/2023									2,974	2,974			
6601806273	SAN DIEGO	CA		04/10/2023									7,092	7,092			
PEB1353007772	FAIRFIELD	NJ		11/17/2017		2,546							2,570	2,570			
6601744888	LAS VEGAS	NV		04/10/2023									5,687	5,687			
6601702969	GREAT BARRINGTON	MA		04/10/2023									4,434	4,434			
6601730564	NEW YORK	NY		04/10/2023									11,376	11,376			
8200669118	LARGO	FL		07/14/2023									452	452			
6602680933	SPRING	TX		07/14/2023									3,048	3,048			
6602702711	TIBURON	CA		04/10/2023									8,009	8,009			
6601477711	GREENWOOD VILLAGE	CO		07/14/2023									9,366	9,366			
6600677477	JACKSONVILLE	FL		04/10/2023									1,039	1,039			
6601818518	PACIFIC BEACH	WA		07/14/2023									4,289	4,289			
6602698158	MESA	AZ		04/10/2023									4,240	4,240			
6602695436	HUNTSVILLE	AL		07/14/2023									2,564	2,564			
6602705789	SAN DIEGO	CA		04/10/2023									3,443	3,443			
6602702190	OAKLAND	CA		04/10/2023									5,605	5,605			
6600735986	JAMAICA	NY		04/10/2023									1,496	1,496			
6602699651	LA MESA	CA		04/10/2023									4,504	4,504			
6601709618	LIGHTHOUSE POINT	FL		04/10/2023									5,958	5,958			
6602681493	AUSTIN	TX		07/14/2023									9,663	9,663			

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	2	3					8	9	10	11	12	13					
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6602686377	DAVIS	CA		04/10/2023									9,079	9,079			
6601748384	LOS ANGELES	CA		04/10/2023									13,879	13,879			
6602698075	PORTLAND	OR		07/14/2023									2,151	2,151			
8195310195	OAKLAND PARK	FL		07/14/2023									796	796			
6600179177	PONTE VEDRA BEACH	FL		04/10/2023									3,575	3,575			
6600993346	SANTA FE	NM		04/10/2023									2,772	2,772			
6601031781	REDWOOD CITY	CA		04/10/2023									2,959	2,959			
6602705342	PHOENIX	AZ		04/10/2023									4,659	4,659			
6601704437	MERCER ISLAND	WA		07/14/2023									3,544	3,544			
6601487694	PRINCETON	NJ		07/14/2023									5,035	5,035			
6601751701	SALINAS	CA		04/10/2023									13,673	13,673			
6602680958	ROCHESTER	MI		04/10/2023									4,137	4,137			
8202131187	NORTH PALM BEACH	FL		07/14/2023									714	714			
6602698455	SCOTTSDALE	AZ		04/10/2023									6,041	6,041			
6601486035	NEW YORK	NY		04/10/2023									2,856	2,856			
6601722215	VIRGINIA BEACH	VA		04/10/2023									4,891	4,891			
6601468710	ATLANTIC BEACH	FL		04/10/2023									852	852			
6601709584	DUBLIN	CA		04/10/2023									5,013	5,013			
6601165167	PHOENIX	AZ		04/10/2023									1,992	1,992			
FR125751169	BOSTON	MA		11/18/2016		23,920							23,959	23,959			
125062310	NAPLES	FL		07/14/2023									553	553			
6601225151	JACKSONVILLE	FL		04/10/2023									874	874			
6602706605	CAPE CORAL	FL		04/10/2023									6,959	6,959			
8198077051	DELRAY BEACH	FL		07/14/2023									1,773	1,773			
6600676289	JACKSONVILLE	FL		04/10/2023									794	794			
EB1369002572	SARASOTA	FL		12/18/2015		3,094							3,058	3,058			
6601686469	COMMACK	NY		04/10/2023									8,943	8,943			
8009952630	HALLANDALE BEACH	FL		07/14/2023									498	498			
6600025826	JACKSONVILLE	FL		04/10/2023									530	530			
6601729731	CARNATION	WA		07/14/2023									2,053	2,053			
6602691005	SCOTTSDALE	AZ		04/10/2023									11,322	11,322			
6601806521	MADERA	CA		04/10/2023									989	989			
6600934043	FRISCO	TX		07/14/2023									6,369	6,369			
6602694066	COLLEYVILLE	TX		07/14/2023									6,469	6,469			
6602672666	AUSTIN	TX		07/14/2023									6,325	6,325			
6601290528	EAST BOSTON	MA		04/10/2023									5,363	5,363			
6602689710	HAYWARD	CA		04/10/2023									7,132	7,132			
6602695220	EUGENE	OR		07/14/2023									2,370	2,370			
3383162682	Boynton Beach	FL		07/14/2023									449	449			
6601686220	BETHESDA	MD		07/14/2023									9,158	9,158			
6601745257	GREENBRAE	CA		04/10/2023									9,577	9,577			
6601721167	QUEEN CREEK	AZ		04/10/2023									3,613	3,613			
6602706746	NISSWA	MN		04/10/2023									16,701	16,701			
6602686153	SEATTLE	WA		07/14/2023									5,418	5,418			
6601726620	LAGUNA BEACH	CA		04/10/2023									3,294	3,294			
6602698000	LONG BEACH	CA		04/10/2023									5,800	5,800			
6601746644	HIDDEN HILLS	CA		04/10/2023									11,085	11,085			
8201613816	ST. PETERSBURG	FL		07/14/2023									3,064	3,064			
6600672593	SHERMAN OAKS	CA		04/10/2023									8,299	8,299			
6601718429	CLAYTON	CA		04/10/2023									5,599	5,599			
EB1596053910	DENVER	CO		12/16/2016		6,815							6,707	6,707			

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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
PEB1171016677	SEATTLE	WA		08/14/2017		3,015							3,013	3,013			
PEB1787005042	PLEASANTON	CA		01/11/2018		6,961							7,092	7,092			
6602699172	WHITTIER	CA		04/10/2023									4,517	4,517			
6601048660	FREDERICKSBURG	VA		04/10/2023									4,875	4,875			
8201636523	POMPANO BEACH	FL		07/14/2023									1,027	1,027			
8199472818	HOLLYWOOD	FL		07/14/2023									1,152	1,152			
6602691179	HACKENSACK	MN		04/10/2023									12,473	12,473			
8001965450	PLANTATION	FL		07/14/2023									603	603			
6601677252	MONTAGUE	MI		04/10/2023									9,788	9,788			
6600677154	JACKSONVILLE	FL		04/10/2023									969	969			
8200459777	POMPANO BEACH	FL		07/14/2023									789	789			
6602676634	PORTLAND	OR		07/14/2023									7,870	7,870			
6601678896	BROOKLYN	NY		04/10/2023									5,897	5,897			
6601750497	WYCKOFF	NJ		07/14/2023									4,053	4,053			
6602705680	NORTH EASTON	MA		04/10/2023									3,346	3,346			
6602699578	IRVINE	CA		04/10/2023									5,810	5,810			
6601692251	LA CANADA FLINTRIDGE	CA		04/10/2023									14,371	14,371			
6602674829	HARRISON	NY		04/10/2023									5,232	5,232			
6602689199	SAN DIEGO	CA		04/10/2023									4,493	4,493			
6601809079	SPRING	TX		07/14/2023									6,512	6,512			
6600092677	YONKERS	NY		04/10/2023									5,981	5,981			
6601682286	WOODCLIFF LAKE	NJ		07/14/2023									11,238	11,238			
6600108143	LONG ISLAND CITY	NY		04/10/2023									9,008	9,008			
EB1351002030	NEW YORK	NY		07/30/2015		4,633							4,621	4,621			
8194947404	HOMESTEAD	FL		07/14/2023									925	925			
6602682442	WHEAT RIDGE	CO		07/14/2023									1,440	1,440			
0698000	Annapolis	MD		10/01/2013		415,891							415,891	415,891			
6602693340	WESTLAKE VILLAGE	CA		04/10/2023									13,365	13,365			
6602701812	SAN FRANCISCO	CA		04/10/2023									5,088	5,088			
6601747170	ORO VALLEY	AZ		04/10/2023									3,746	3,746			
6600025644	JACKSONVILLE	FL		04/10/2023									528	528			
6600795634	SUGAR LAND	TX		07/14/2023									4,168	4,168			
6600012030	JACKSONVILLE	FL		04/10/2023									707	707			
6601471656	NORFOLK	VA		04/10/2023									18,608	18,608			
6600735184	UPPER MARLBORO	MD		07/14/2023									856	856			
6601710848	MARATHON	FL		04/10/2023									4,468	4,468			
6602687052	LOS ANGELES	CA		04/10/2023									5,742	5,742			
EB1222541566	SEATTLE	WA		08/19/2016		3,731							3,701	3,701			
6601751941	VIRGINIA BEACH	VA		04/10/2023									14,396	14,396			
6600675406	JACKSONVILLE	FL		04/10/2023									809	809			
6601203661	JACKSONVILLE	FL		04/10/2023									738	738			
8024286213	SAINT PETERSBURG	FL		07/14/2023									682	682			
6602677178	KNOXVILLE	TN		04/10/2023									3,716	3,716			
6601482109	CHICAGO	IL		04/10/2023									9,690	9,690			
6600681578	JACKSONVILLE	FL		06/01/2023									710	710			
6601741421	MIAMI	FL		04/10/2023									2,980	2,980			
6601688580	VERADALE	WA		07/14/2023									5,260	5,260			
6600930819	SAN FRANCISCO	CA		04/10/2023									7,172	7,172			
8201365311	NAPLES	FL		07/14/2023									927	927			
6601476119	WILMETTE	IL		04/10/2023									24,057	24,057			
6602686690	UPLAND	CA		04/10/2023									4,486	4,486			

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6602690171	PALM DESERT	CA		04/10/2023									3,526	3,526			
6600681727	JACKSONVILLE	FL		04/10/2023									694	694			
6601024315	RIVERSIDE	CA		04/10/2023									5,629	5,629			
6601678326	HINGHAM	MA		04/10/2023									19,326	19,326			
6601482505	SEATTLE	WA		07/14/2023									11,957	11,957			
PEB1540095152	BROOKLYN	NY		08/14/2017		894							865	865			
6601720524	DENVER	CO		07/14/2023									2,720	2,720			
6600677246	JACKSONVILLE	FL		04/10/2023									833	833			
6601682237	BRIARCLIFF MANOR	NY		04/10/2023									15,637	15,637			
6602675933	FREMONT	CA		04/10/2023									5,355	5,355			
10801782	Fort Myers	FL		07/14/2023									1,100	1,100			
6601202176	JACKSONVILLE	FL		04/10/2023									690	690			
6602691948	GLENDALE	CA		04/10/2023									4,870	4,870			
6601698845	FLAGSTAFF	AZ		04/10/2023									3,127	3,127			
6601700526	SHREWSBURY	MA		04/10/2023									9,303	9,303			
3374922234	JUPITER	FL		07/14/2023									523	523			
6602702521	PARKER	CO		07/14/2023									2,565	2,565			
6602688654	PHOENIX	AZ		04/10/2023									4,318	4,318			
6602677269	SAN JOSE	CA		04/10/2023									6,382	6,382			
6601684092	SANDS POINT	NY		04/10/2023									20,984	20,984			
6602684646	AUSTIN	TX		07/14/2023									7,581	7,581			
6601468884	ATLANTIC BEACH	FL		04/10/2023									803	803			
6601692269	TALLAHASSEE	FL		04/10/2023									10,824	10,824			
6600353343	FRESNO	CA		04/10/2023									808	808			
6601717926	HADLEY	MA		04/10/2023									1,628	1,628			
6601751156	VIENNA	VA		04/10/2023									4,234	4,234			
6601225011	JACKSONVILLE	FL		04/10/2023									678	678			
3367574072	Fort Lauderdale	FL		07/14/2023									434	434			
6600841388	SEATTLE	WA		07/14/2023									4,774	4,774			
6601203919	JACKSONVILLE	FL		04/10/2023									791	791			
6601749531	CHICAGO	IL		04/10/2023									3,079	3,079			
6602675768	CUPERTINO	CA		04/10/2023									4,881	4,881			
6602679414	ESCONDIDO	CA		04/10/2023									4,646	4,646			
6601819144	LAFAYETTE	CA		04/10/2023									4,047	4,047			
6600679150	JACKSONVILLE	FL		04/10/2023									435	435			
PEB1541042536	SOLON	OH		01/11/2018		3,509							3,516	3,516			
6601709287	SAN CARLOS	CA		04/10/2023									21,663	21,663			
6601734251	LAS VEGAS	NV		04/10/2023									9,962	9,962			
8200512806	JACKSONVILLE	FL		07/14/2023									778	778			
6600681966	JACKSONVILLE	FL		04/10/2023									780	780			
6602683317	BEVERLY HILLS	CA		04/10/2023									11,351	11,351			
6600366105	SOUTH RICHMOND HILL	NY		04/10/2023									1,549	1,549			
6602684760	PLEASANTON	CA		04/10/2023									13,601	13,601			
6602675180	DALLAS	TX		07/14/2023									2,095	2,095			
6601729327	CLIFTON	NJ		07/14/2023									6,048	6,048			
PEB1596055947	PALM CITY	FL		03/21/2018		3,475							3,544	3,544			
6600392374	PHARR	TX		07/14/2023									4,055	4,055			
6602695451	LAGUNA BEACH	CA		04/10/2023									9,287	9,287			
6602673995	SCOTTSDALE	AZ		04/10/2023									3,190	3,190			
6602698042	CARLSBAD	CA		04/10/2023									4,927	4,927			
6601742957	COLUMBIA	IL		04/10/2023									3,591	3,591			

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6600840133	HAMMONTON	NJ		07/14/2023									2,082	2,082			
6601698340	BROOKLYN	NY		04/10/2023									4,493	4,493			
6600679101	JACKSONVILLE	FL		04/10/2023									749	749			
6602672591	DALLAS	TX		07/14/2023									21,017	21,017			
0849902	Bakersfield	CA		06/12/2018		971,438							971,438	971,438			
6602696509	WILMETTE	IL		04/10/2023									5,411	5,411			
6602684307	CAMAS	WA		07/14/2023									1,818	1,818			
6602677103	SOUTHLAKE	TX		07/14/2023									5,807	5,807			
6601806133	HOBOKEN	NJ		07/14/2023									3,475	3,475			
6600025586	JACKSONVILLE	FL		04/10/2023									530	530			
6600795626	RIDGEWOOD	NJ		07/14/2023									4,809	4,809			
6602677814	VIENNA	VA		04/10/2023									5,400	5,400			
6601681254	PARK RIDGE	IL		04/10/2023									14,592	14,592			
6602710730	BURLINGAME	CA		04/10/2023									6,998	6,998			
6601479386	EDINA	MN		04/10/2023									16,876	16,876			
6601811356	MEDFORD	OR		07/14/2023									27,689	27,689			
6600994518	SUMMERLAND	CA		04/10/2023									4,831	4,831			
6601674945	PLANO	TX		07/14/2023									2,935	2,935			
6601713032	HAYWARD	CA		04/10/2023									9,067	9,067			
6601225052	JACKSONVILLE	FL		04/10/2023									627	627			
EB1596051197	DALLAS	TX		10/09/2015		10,686							10,601	10,601			
6601680801	FALLS CHURCH	VA		04/10/2023									13,762	13,762			
8201304614	CAPE CORAL	FL		07/14/2023									1,663	1,663			
6602688019	SEATTLE	WA		07/14/2023									3,052	3,052			
6602678879	HOUSTON	TX		07/14/2023									2,959	2,959			
6601684704	POTOMAC	MD		07/14/2023									10,098	10,098			
6601724286	ASPEN	CO		07/14/2023									9,420	9,420			
6600676297	JACKSONVILLE	FL		04/10/2023									770	770			
0582815	San Bernardino	CA		06/03/2014		255,094							255,094	255,094			
8200833807	WEST PALM BEACH	FL		07/14/2023									802	802			
6601028324	SAN FRANCISCO	CA		04/10/2023									16,392	16,392			
6600872706	LONGMONT	CO		07/14/2023									2,607	2,607			
6602690163	MILL VALLEY	CA		04/10/2023									7,256	7,256			
6601732453	HERRIMAN	UT		07/14/2023									2,170	2,170			
6602701747	WOODWAY	WA		07/14/2023									5,559	5,559			
6600681891	JACKSONVILLE	FL		04/10/2023									929	929			
3372088994	Jupiter	FL		07/14/2023									970	970			
6602710771	DESTIN	FL		04/10/2023									3,865	3,865			
6602682731	PORTLAND	OR		07/14/2023									3,664	3,664			
6600560533	NEW YORK	NY		04/10/2023									3,036	3,036			
6602671254	MINDEN	NV		04/10/2023									11,963	11,963			
6601751479	BROOKLYN	NY		04/10/2023									7,723	7,723			
6602695915	MILL VALLEY	CA		04/10/2023									8,024	8,024			
6601697078	BARRINGTON	IL		04/10/2023									2,707	2,707			
6601487934	AZUSA	CA		04/10/2023									3,556	3,556			
6601715144	WHEATON	IL		04/10/2023									3,304	3,304			
6602702372	SAN CARLOS	CA		04/10/2023									8,411	8,411			
6601687871	PASCO	WA		07/14/2023									5,367	5,367			
6602710516	RICHLAND	WA		07/14/2023									1,359	1,359			
6602677764	LAYTON	UT		07/14/2023									2,833	2,833			
108643701	Jacksonville	FL		07/14/2023									547	547			

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6600847948	LOS ANGELES	CA		04/10/2023									5,191	5,191			
PEB1541042295	HOUSTON	TX		11/17/2017		6,891							6,795	6,795			
98735210	HIALEAH	FL		07/14/2023									227	227			
6601383661	LAS PIEDRAS	PR		04/10/2023									836	836			
6601482919	DUXBURY	MA		04/10/2023									15,225	15,225			
6600935115	CANYON LAKE	CA		04/10/2023									3,506	3,506			
6600989039	CORAL SPRINGS	FL		04/10/2023									28,096	28,096			
6601806471	PLEASANTON	CA		04/10/2023									5,562	5,562			
6602710664	SAN FRANCISCO	CA		04/10/2023									10,044	10,044			
PEB1540094569	ORMOND BEACH	FL		11/18/2016		3,474							3,429	3,429			
6602711902	MESA	AZ		04/10/2023									4,057	4,057			
6602674688	LA QUINTA	CA		04/10/2023									5,464	5,464			
PEB1541042506	AUSTIN	TX		01/11/2018		2,761							2,747	2,747			
6602674035	DALLAS	TX		07/14/2023									6,229	6,229			
6602685247	ORO VALLEY	AZ		04/10/2023									4,471	4,471			
8201407887	LAKE WORTH	FL		07/14/2023									933	933			
6600786195	JACKSONVILLE	FL		04/10/2023									11,392	11,392			
6602695071	LA CANADA FLINTRIDGE	CA		04/10/2023									5,214	5,214			
8195201117	DELRAY BEACH	FL		07/14/2023									1,541	1,541			
8195470636	DORAL	FL		07/14/2023									1,755	1,755			
6602674589	SAN JOSE	CA		04/10/2023									7,822	7,822			
6601730838	SEDONA	AZ		04/10/2023									8,741	8,741			
6600851437	EASTVALE	CA		04/10/2023									3,795	3,795			
6601709485	VAIL	CO		07/14/2023									5,373	5,373			
6602688977	GRANITE BAY	CA		04/10/2023									4,576	4,576			
8202385077	JACKSONVILLE	FL		07/14/2023									533	533			
6602694512	LOS ANGELES	CA		04/10/2023									8,917	8,917			
6601383109	ATLANTIC BEACH	FL		04/10/2023									786	786			
6602675487	AROMAS	CA		04/10/2023									6,677	6,677			
6601745950	SAN CLEMENTE	CA		04/10/2023									8,045	8,045			
3360569523	Boca Raton	FL		07/14/2023									803	803			
8201245052	HOLLYWOOD	FL		07/14/2023									1,099	1,099			
6601749671	ALBUQUERQUE	NM		04/10/2023									3,768	3,768			
8200672138	PALM SPRINGS	FL		07/14/2023									1,341	1,341			
PEB1596054803	MIAMI	FL		08/14/2017		13,696							13,361	13,361			
8199123101	MIAMI GARDENS	FL		07/14/2023									782	782			
8200919509	ESTERO	FL		07/14/2023									(124)	(124)			
6601727586	LAKEWOOD RANCH	FL		04/10/2023									6,501	6,501			
6601685602	MEDFIELD	MA		04/10/2023									7,528	7,528			
6601003202	PORTLAND	OR		07/14/2023									2,688	2,688			
8197281692	WEST PALM BEACH	FL		07/14/2023									633	633			
6601478370	SAINT PETERS	MO		04/10/2023									1,582	1,582			
112900956	Deerfield Beach	FL		07/14/2023									423	423			
6602701135	BIRMINGHAM	AL		07/14/2023									2,490	2,490			
6600851429	FORT WORTH	TX		07/14/2023									2,518	2,518			
8198833124	LAKE WORTH	FL		07/14/2023									1,495	1,495			
6601687376	PLANDOME	NY		04/10/2023									12,708	12,708			
6601485417	HAYMARKET	VA		04/10/2023									11,779	11,779			
6601719781	EXCELSIOR	MN		04/10/2023									5,043	5,043			
6602687250	SAN JOSE	CA		04/10/2023									6,368	6,368			
6600213232	JACKSONVILLE	FL		04/10/2023									869	869			

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EB1351003905	NEW YORK	NY		08/07/2015		3,381							3,381	3,381			
6602704402	NASHVILLE	TN		04/10/2023									4,690	4,690			
PH7131438264	PALMETTO BAY	FL		08/28/2014		3,292							3,294	3,294			
6600720095	ORLANDO	FL		04/10/2023									14,981	14,981			
6600830878	AVENTURA	FL		04/10/2023									5,387	5,387			
6602680719	COLORADO SPRINGS	CO		07/14/2023									4,317	4,317			
6600935636	SAN JOSE	CA		04/10/2023									4,968	4,968			
6601476788	PONTE VEDRA BEACH	FL		04/10/2023									17,023	17,023			
6601682856	NEW YORK	NY		04/10/2023									2,228	2,228			
0722700	Atlanta	GA		06/29/2016		165,950							165,950	165,950			
6600841271	SNOQUALMIE	WA		07/14/2023									3,040	3,040			
6602674936	CHATHAM	NJ		07/14/2023									3,813	3,813			
6600851155	AUSTIN	TX		07/14/2023									2,621	2,621			
6601675900	CULVER CITY	CA		04/10/2023									1,781	1,781			
6602696269	TOPANGA	CA		04/10/2023									9,827	9,827			
6602694322	OAKLAND	CA		04/10/2023									9,001	9,001			
6601470948	ATLANTIC BEACH	FL		04/10/2023									1,116	1,116			
8199235779	NORTH FORT MYERS	FL		07/14/2023									752	752			
8201791226	LEHIGH ACRES	FL		07/14/2023									526	526			
6600845025	CEDAR HILL	TX		07/14/2023									6,821	6,821			
6602699099	LITTLETON	CO		07/14/2023									2,674	2,674			
6600025388	JACKSONVILLE	FL		04/10/2023									524	524			
6601679662	NEW YORK	NY		04/10/2023									21,136	21,136			
6601471227	DALLAS	TX		07/14/2023									31,544	31,544			
6602689306	BELLEVUE	WA		07/14/2023									5,965	5,965			
6602696178	RIDGEFIELD	WA		07/14/2023									2,329	2,329			
6601681247	WASHINGTON	DC		04/10/2023									22,846	22,846			
6601817619	WASHINGTON	DC		04/10/2023									4,253	4,253			
6601486282	WHITTIER	CA		04/10/2023									8,734	8,734			
6602682376	SEATTLE	WA		07/14/2023									5,949	5,949			
6602695345	PRIOR LAKE	MN		04/10/2023									6,982	6,982			
EB1784004870	SAN RAFAEL	CA		12/16/2016		7,039							7,076	7,076			
6601224774	JACKSONVILLE	FL		04/10/2023									605	605			
6600026782	JACKSONVILLE	FL		04/10/2023									595	595			
6601684720	GLENCOE	IL		04/10/2023									8,686	8,686			
6600555004	MIAMI BEACH	FL		04/10/2023									2,304	2,304			
6601674093	ENCINITAS	CA		04/10/2023									11,269	11,269			
6602711415	DANA POINT	CA		04/10/2023									4,649	4,649			
6602681733	HUNTINGTON BEACH	CA		04/10/2023									5,276	5,276			
6601704601	NEW YORK	NY		04/10/2023									3,559	3,559			
6602677350	FREMONT	CA		04/10/2023									8,072	8,072			
6600011347	JACKSONVILLE	FL		04/10/2023									596	596			
505306709	CLEARWATER	FL		07/14/2023									415	415			
6602676725	MANHATTAN BEACH	CA		04/10/2023									8,756	8,756			
6601737320	MINNEAPOLIS	MN		04/10/2023									9,442	9,442			
8201189892	GREENACRES	FL		07/14/2023									796	796			
6601384131	ATLANTIC BEACH	FL		04/10/2023									783	783			
8201009867	JACKSONVILLE	FL		07/14/2023									339	339			
6602682046	SAMMAMISH	WA		07/14/2023									3,159	3,159			
8201513743	TARPON SPRINGS	FL		07/14/2023									640	640			
6600849415	AUSTIN	TX		07/14/2023									7,421	7,421			

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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
EB1596051124	ARROYO GRANDE	CA		08/07/2015		3,062							3,054	3,054			
6601733402	EL DORADO HILLS	CA		04/10/2023									5,203	5,203			
6601693408	SAN FRANCISCO	CA		04/10/2023									3,372	3,372			
6600669706	JACKSONVILLE	FL		04/10/2023									796	796			
6602689322	LIVERMORE	CA		04/10/2023									4,962	4,962			
6602695238	HELENA	MT		04/10/2023									3,472	3,472			
PEB1786003594	SUNNYVALE	CA		11/18/2016		7,907							7,921	7,921			
3358476259	Pinellas Park	FL		07/14/2023									233	233			
EB1171014557	BELLEVUE	WA		08/19/2016		3,551							3,576	3,576			
6601712075	MIAMI	FL		04/10/2023									3,252	3,252			
6602680909	ANAHEIM	CA		04/10/2023									5,334	5,334			
6601712612	BEACH HAVEN	NJ		07/14/2023									5,216	5,216			
6600842030	BOERNE	TX		07/14/2023									8,355	8,355			
6601384768	PORTLAND	OR		07/14/2023									4,671	4,671			
8197083961	LEHIGH ACRES	FL		07/14/2023									700	700			
6600762535	PASADENA	MD		07/14/2023									1,559	1,559			
6602689041	ASHTON	MD		07/14/2023									4,031	4,031			
6602699503	SPOKANE	WA		07/14/2023									5,150	5,150			
6602717339	PAYSON	AZ		04/10/2023									12,061	12,061			
6601471003	ATLANTIC BEACH	FL		04/10/2023									1,056	1,056			
6601737650	NASHVILLE	TN		04/10/2023									4,776	4,776			
6602679505	BEND	OR		07/14/2023									2,086	2,086			
EB1540993368	PLYMOUTH	MN		11/20/2015		8,125							8,106	8,106			
6602700137	FAIR OAKS RANCH	TX		07/14/2023									2,315	2,315			
6600429069	BOSTON	MA		04/10/2023									4,151	4,151			
6602711324	DENVER	CO		07/14/2023									2,340	2,340			
6601685685	SHORT HILLS	NJ		07/14/2023									14,993	14,993			
8197002571	BOCA RATON	FL		07/14/2023									1,020	1,020			
6601699934	MERCER ISLAND	WA		07/14/2023									4,297	4,297			
505412400	CAPE CORAL	FL		07/14/2023									850	850			
8195518995	BOYNTON BEACH	FL		07/14/2023									1,174	1,174			
6602699495	CARMEL	CA		04/10/2023									6,863	6,863			
6601037325	SANTA CRUZ	CA		04/10/2023									10,196	10,196			
6602671700	ORANGE	CA		04/10/2023									15,168	15,168			
6601734798	SANTA BARBARA	CA		04/10/2023									7,059	7,059			
6601687335	NEWTON HIGHLANDS	MA		04/10/2023									24,489	24,489			
EB1771000666	SANTA ANA	CA		09/18/2015		4,240							4,205	4,205			
6600851080	AUSTIN	TX		07/14/2023									6,083	6,083			
6600039090	ENGLEWOOD	CO		07/14/2023									4,236	4,236			
8201795125	DUNEDIN	FL		07/14/2023									1,291	1,291			
6600840059	PALOS PARK	IL		04/10/2023									8,035	8,035			
6601709246	CLE ELUM	WA		07/14/2023									2,338	2,338			
6602705433	RIVERSIDE	CA		04/10/2023									4,344	4,344			
6602681501	LAKE FOREST	CA		04/10/2023									3,213	3,213			
PEB1786003751	SAN JOSE	CA		11/18/2016		5,652							5,620	5,620			
6601490045	PASADENA	CA		04/10/2023									11,154	11,154			
6600678152	JACKSONVILLE	FL		04/10/2023									1,045	1,045			
EB1216003655	COCONUT GROVE	FL		12/16/2016		2,666							2,647	2,647			
6602677863	FOX ISLAND	WA		07/14/2023									16,477	16,477			
6602681311	SAN JOSE	CA		04/10/2023									6,370	6,370			
6600850819	PLACIDA	FL		04/10/2023									2,863	2,863			

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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
6601469098	ATLANTIC BEACH	FL		04/10/2023									632	632			
6602690932	EASTON	MD		07/14/2023									10,360	10,360			
6601483834	HOLLADAY	UT		07/14/2023									9,649	9,649			
6601483354	BRENTWOOD	TN		04/10/2023									23,030	23,030			
EB1787002772	NOVATO	CA		07/17/2015		3,895							3,873	3,873			
8195495178	FORT MYERS	FL		07/14/2023									1,047	1,047			
6602700608	SAINT AUGUSTINE	FL		04/10/2023									4,461	4,461			
6602695899	RIVER FOREST	IL		04/10/2023									5,436	5,436			
6601712893	MILL VALLEY	CA		04/10/2023									6,273	6,273			
6602698638	INDIANAPOLIS	IN		04/10/2023									3,377	3,377			
6602684091	DRIPPING SPRINGS	TX		07/14/2023									2,020	2,020			
8190308327	FORT LAUDERDALE	FL		07/14/2023									1,986	1,986			
PEB1259003608	BOYDS	MD		11/17/2017		2,733							2,722	2,722			
6601752949	CHINO HILLS	CA		04/10/2023									3,704	3,704			
6600068602	REDDICK	FL		04/10/2023									1,473	1,473			
6601738963	DENVER	CO		07/14/2023									2,201	2,201			
6602705607	DRAPER	UT		07/14/2023									3,322	3,322			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		3,942							3,910	3,910			
6602680883	ENCINITAS	CA		04/10/2023									5,481	5,481			
6601686444	PLEASANTVILLE	NY		04/10/2023									12,594	12,594			
6601204545	JACKSONVILLE	FL		04/10/2023									600	600			
6600775933	BROOKLYN	NY		04/10/2023									6,707	6,707			
6602702232	HOUSTON	TX		07/14/2023									2,366	2,366			
6602701994	BONITA SPGS	FL		04/10/2023									6,621	6,621			
6602678481	NASHVILLE	TN		04/10/2023									3,070	3,070			
6601749325	SAN ANTONIO	TX		07/14/2023									7,813	7,813			
6601274266	BRAINTREE	MA		04/10/2023									4,469	4,469			
6600933631	LONGMONT	CO		07/14/2023									7,912	7,912			
6602682806	FREELAND	WA		07/14/2023									2,531	2,531			
6602702570	LAKE FOREST	IL		04/10/2023									3,366	3,366			
PEB1789004833	SAN ANSELMO	CA		11/18/2016		8,237							8,198	8,198			
6600970997	KIRKLAND	WA		07/14/2023									39,866	39,866			
6600676545	JACKSONVILLE	FL		04/10/2023									602	602			
112910351	Cape Coral	FL		07/14/2023									706	706			
6602681097	BOISE	ID		04/10/2023									5,436	5,436			
6602695592	SANTA ROSA	CA		04/10/2023									5,877	5,877			
6601708586	DEL MAR	CA		04/10/2023									6,380	6,380			
8201680263	CORAL SPRINGS	FL		07/14/2023									1,345	1,345			
EB1596053391	BLUFFDALE	UT		08/17/2016		1,758							1,737	1,737			
6601020628	NEWPORT BEACH	CA		04/10/2023									15,221	15,221			
6601749473	NOLENSVILLE	TN		04/10/2023									14,889	14,889			
6601716282	FALLS CHURCH	VA		04/10/2023									6,486	6,486			
6601708388	RANCHO CUCAMONGA	CA		04/10/2023									3,879	3,879			
6602695568	WESTON	FL		04/10/2023									7,071	7,071			
6602674373	SEATTLE	WA		07/14/2023									3,670	3,670			
6601693697	BREMERTON	WA		07/14/2023									2,137	2,137			
6600682154	JACKSONVILLE	FL		04/10/2023									793	793			
6600984196	CHICAGO	IL		04/10/2023									6,886	6,886			
6601685149	EAST NORTHPORT	NY		04/10/2023									9,163	9,163			
6601681684	SEATTLE	WA		07/14/2023									15,053	15,053			
6600678715	JACKSONVILLE	FL		04/10/2023									919	919			

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	2	3					8	9	10	11	12	13					
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6600681461	JACKSONVILLE	FL		04/10/2023									987	987			
6600675737	JACKSONVILLE	FL		04/10/2023									690	690			
6602699230	RENO	NV		04/10/2023									3,481	3,481			
6600849076	KIRKWOOD	MO		04/10/2023									15,333	15,333			
6601679993	FLUSHING	NY		04/10/2023									4,196	4,196			
6601818542	GAINESVILLE	FL		04/10/2023									3,786	3,786			
8201677449	BOCA RATON	FL		07/14/2023									1,090	1,090			
6601809731	PHOENIX	AZ		04/10/2023									3,478	3,478			
6601713461	MARBLE FALLS	TX		07/14/2023									7,432	7,432			
6601708545	GOSHEN	KY		04/10/2023									3,866	3,866			
505392786	NAPLES	FL		07/14/2023									400	400			
6602705201	BEAVERTON	OR		07/14/2023									2,062	2,062			
6601224667	JACKSONVILLE	FL		04/10/2023									645	645			
6602674803	BOSTON	MA		04/10/2023									7,290	7,290			
6601673400	BENICIA	CA		04/10/2023									10,801	10,801			
6601687574	BETHESDA	MD		07/14/2023									12,185	12,185			
8202872864	JACKSONVILLE	FL		07/14/2023									312	312			
6600932161	FOSTER CITY	CA		04/10/2023									6,948	6,948			
6601733931	SAN FRANCISCO	CA		04/10/2023									5,585	5,585			
8195696467	JACKSONVILLE	FL		07/14/2023									608	608			
6601029777	SAN FRANCISCO	CA		04/10/2023									4,375	4,375			
6602690361	MANITOU SPRINGS	CO		07/14/2023									2,242	2,242			
6601475640	PALM HARBOR	FL		04/10/2023									16,196	16,196			
6602680412	SCOTTSDALE	AZ		04/10/2023									5,387	5,387			
PEB1596055415	CARBONDALE	CO		11/17/2017		4,820							4,726	4,726			
6602680982	TIGARD	OR		07/14/2023									2,215	2,215			
6601825299	WEST NEWTON	MA		04/10/2023									4,432	4,432			
6602681816	SAN LUIS OBISPO	CA		04/10/2023									5,745	5,745			
8200922957	BOCA RATON	FL		07/14/2023									470	470			
6602700327	WALNUT CREEK	CA		04/10/2023									9,136	9,136			
6600024332	JACKSONVILLE	FL		04/10/2023									339	339			
PH7118595441	ACTON	MA		12/29/2014		2,837							2,822	2,822			
6601818666	OAKLAND	CA		04/10/2023									6,632	6,632			
6601204099	JACKSONVILLE	FL		04/10/2023									652	652			
8197608276	HOMESTEAD	FL		07/14/2023									1,069	1,069			
EB1249003388	NAPLES	FL		12/16/2016		5,753							5,763	5,763			
505402545	POMPANO BEACH	FL		07/14/2023									677	677			
6602678713	LAKEWOOD RANCH	FL		04/10/2023									5,820	5,820			
6602698166	HOBOKEN	NJ		07/14/2023									4,218	4,218			
6602673417	SCOTTSDALE	AZ		04/10/2023									16,510	16,510			
6601736314	PONTE VEDRA BEACH	FL		04/10/2023									3,261	3,261			
6601010611	OXNARD	CA		04/10/2023									3,558	3,558			
6601713149	GOLD CANYON	AZ		04/10/2023									4,684	4,684			
6600680794	JACKSONVILLE	FL		04/10/2023									1,789	1,789			
8200892676	WEST PALM BEACH	FL		07/14/2023									939	939			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		6,326							6,304	6,304			
6601744151	CAMARILLO	CA		04/10/2023									6,005	6,005			
6600724568	FERNANDINA BEACH	FL		04/10/2023									2,473	2,473			
6601203240	JACKSONVILLE	FL		04/10/2023									551	551			
6600676909	JACKSONVILLE	FL		04/10/2023									1,018	1,018			
6600681263	JACKSONVILLE	FL		04/10/2023									775	775			

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6602698661	MOUNTAIN HOUSE	CA		04/10/2023									3,609	3,609			
6601203729	JACKSONVILLE	FL		04/10/2023									1,510	1,510			
6601744813	FORT LAUDERDALE	FL		04/10/2023									7,141	7,141			
6601224394	JACKSONVILLE	FL		04/10/2023									728	728			
6601710822	NEWCASTLE	WA		07/14/2023									8,156	8,156			
6602675404	SCOTTSDALE	AZ		04/10/2023									4,506	4,506			
3367689766	West Palm Beach	FL		07/14/2023									848	848			
6602685262	ELMHURST	IL		04/10/2023									5,116	5,116			
6601733212	BRENTWOOD	TN		04/10/2023									5,776	5,776			
6601686436	WASHINGTON	DC		04/10/2023									12,407	12,407			
505302488	HOMESTEAD	FL		07/14/2023									444	444			
8023328085	CAPE CORAL	FL		07/14/2023									538	538			
6602696640	LAKE FOREST	CA		04/10/2023									5,059	5,059			
6602682202	RENTON	WA		07/14/2023									3,658	3,658			
6601683599	MUTTONTOWN	NY		04/10/2023									25,221	25,221			
6601740100	BROOKLYN	NY		04/10/2023									4,994	4,994			
6602683747	LOS ANGELES	CA		04/10/2023									5,363	5,363			
6601805507	ARLINGTON	VA		04/10/2023									5,317	5,317			
6602701531	MERCER ISLAND	WA		07/14/2023									5,160	5,160			
EB1791002786	MCLEAN	VA		08/07/2015		5,341							5,341	5,341			
6601021246	LAGUNA BEACH	CA		04/10/2023									15,616	15,616			
6601685099	ARMONK	NY		04/10/2023									12,683	12,683			
6602710870	LOS ANGELES	CA		04/10/2023									6,797	6,797			
6602696103	HINSDALE	IL		04/10/2023									7,149	7,149			
0714201	Charlotte	NC		07/10/2017		464,016							464,016	464,016			
8199015305	NORTH LAUDERDALE	FL		07/14/2023									1,136	1,136			
6600680760	JACKSONVILLE	FL		04/10/2023									901	901			
6602706613	ELMHURST	IL		04/10/2023									9,484	9,484			
PEB1540095842	SPRINGFIELD	VA		01/11/2018		3,501							3,480	3,480			
8202494610	LEHIGH ACRES	FL		07/14/2023									817	817			
6601473223	PARADISE VLY	AZ		04/10/2023									8,698	8,698			
6602683416	SEATTLE	WA		07/14/2023									5,299	5,299			
6600010455	JACKSONVILLE	FL		04/10/2023									492	492			
6602704378	MEDFORD	NJ		07/14/2023									2,361	2,361			
6601692699	PHOENIX	AZ		04/10/2023									12,494	12,494			
6600935396	AUSTIN	TX		07/14/2023									2,441	2,441			
6601383521	NAPLES	FL		04/10/2023									606	606			
6601686386	WELLESLEY	MA		04/10/2023									14,489	14,489			
8199264082	FORT MYERS	FL		07/14/2023									2,010	2,010			
EB1564001105	DENVER	CO		12/16/2016		13,036							12,952	12,952			
8027978657	POMPANO BEACH	FL		07/14/2023									867	867			
6601742049	INLET BEACH	FL		04/10/2023									3,428	3,428			
6600981994	ENGLEWOOD	CO		07/14/2023									1,263	1,263			
8195319217	FORT MYERS	FL		07/14/2023									1,052	1,052			
6601685172	DALLAS	TX		07/14/2023									5,819	5,819			
6602255264	HOLMES BEACH	FL		04/10/2023									34,971	34,971			
6600679408	JACKSONVILLE	FL		04/10/2023									570	570			
8002038912	MARGATE	FL		07/14/2023									118	118			
6601002311	GERMANTOWN	TN		04/10/2023									3,505	3,505			
6602694942	DALLAS	TX		07/14/2023									3,184	3,184			
6601728394	SNOHOMISH	WA		07/14/2023									2,755	2,755			

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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
6601469122	ATLANTIC BEACH	FL		04/10/2023									888	888			
8200872655	HIALEAH	FL		07/14/2023									997	997			
6602689090	CHATSWORTH	CA		04/10/2023									7,184	7,184			
6602681857	WOODINVILLE	WA		07/14/2023									2,757	2,757			
6601711242	INLET BEACH	FL		04/10/2023									10,145	10,145			
6600108101	NEW YORK	NY		04/10/2023									6,724	6,724			
6602686633	SCOTTSDALE	AZ		04/10/2023									4,978	4,978			
6602701549	CHICAGO	IL		04/10/2023									4,243	4,243			
6601823583	PARK CITY	UT		07/14/2023									7,307	7,307			
6600787128	SANTA MONICA	CA		04/10/2023									4,063	4,063			
6600027558	JACKSONVILLE	FL		04/10/2023									710	710			
6601709931	ALLEN	TX		07/14/2023									2,266	2,266			
6601682963	FALLS CHURCH	VA		04/10/2023									11,968	11,968			
8202179462	FLORIDA CITY	FL		07/14/2023									3,252	3,252			
6601679712	STATEN ISLAND	NY		04/10/2023									20,710	20,710			
8027695640	CAPE CORAL	FL		07/14/2023									321	321			
6602694330	CENTENNIAL	CO		07/14/2023									12,785	12,785			
8196718260	SAINT PETERSBURG	FL		07/14/2023									872	872			
6601680314	STATEN ISLAND	NY		04/10/2023									6,936	6,936			
6602674050	ALBUQUERQUE	NM		04/10/2023									4,274	4,274			
6602684935	DANVILLE	CA		04/10/2023									19,535	19,535			
6601744714	LAGUNA BEACH	CA		04/10/2023									16,718	16,718			
6602674464	LOS ANGELES	CA		04/10/2023									5,069	5,069			
6601820613	NORTH FORT MYERS	FL		04/10/2023									11,921	11,921			
8026880529	CAPE CORAL	FL		07/14/2023									771	771			
6602688613	CHANDLER	AZ		04/10/2023									3,664	3,664			
6601698860	SEATTLE	WA		07/14/2023									3,298	3,298			
6602697382	WEST OLIVE	MI		04/10/2023									12,861	12,861			
EB1222534409	MORRISTOWN	NJ		12/18/2015		2,371							2,355	2,355			
8030320592	WEST PALM BEACH	FL		07/14/2023									687	687			
6602717115	BENICIA	CA		04/10/2023									11,175	11,175			
8202097423	MIAMI	FL		07/14/2023									2,214	2,214			
EB1541040778	MALVERN	PA		12/16/2016		3,590							3,634	3,634			
6602678606	PASADENA	CA		04/10/2023									6,555	6,555			
6602693571	PORT ORCHARD	WA		07/14/2023									8,657	8,657			
8027058234	HIALEAH	FL		07/14/2023									886	886			
6601682708	MONTE SERENO	CA		04/10/2023									14,430	14,430			
6600849845	SOMERVILLE	MA		04/10/2023									4,241	4,241			
6602684463	SEATTLE	WA		07/14/2023									5,352	5,352			
6602671288	SACRAMENTO	CA		04/10/2023									9,097	9,097			
6602696566	FORT COLLINS	CO		07/14/2023									2,213	2,213			
6601753590	LUCAS	TX		07/14/2023									7,582	7,582			
6600025354	JACKSONVILLE	FL		04/10/2023									524	524			
6601225078	JACKSONVILLE	FL		04/10/2023									591	591			
6602692011	CLERMONT	FL		04/10/2023									1,962	1,962			
6600934886	TOPANGA	CA		04/10/2023									7,995	7,995			
6601224923	JACKSONVILLE	FL		04/10/2023									628	628			
6602688308	TENINO	WA		07/14/2023									2,152	2,152			
3365948540	Duval	FL		07/14/2023									410	410			
8200709038	NORTH FORT MYERS	FL		07/14/2023									649	649			
6600935651	SAN CARLOS	CA		04/10/2023									5,074	5,074			

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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
6600028929	JACKSONVILLE	FL		04/10/2023									562	562			
6602674811	SALEM	MA		04/10/2023									4,869	4,869			
6602676550	FOSTER CITY	CA		04/10/2023									7,106	7,106			
6601714329	MENDHAM	NJ		07/14/2023									3,781	3,781			
6602691088	OAKLAND	CA		04/10/2023									13,270	13,270			
6600792755	ALLENHURST	NJ		07/14/2023									3,998	3,998			
6602680016	SCOTTSDALE	AZ		04/10/2023									3,142	3,142			
PEB1541041724	BROOMFIELD	CO		08/14/2017		5,154							5,061	5,061			
6600991530	CUTCHOGUE	NY		04/10/2023									7,747	7,747			
6602694397	RANCHO SANTA MARGARIT	CA		04/10/2023									4,867	4,867			
6601481598	GLENVIEW	IL		04/10/2023									9,441	9,441			
EB1382002217	SAN DIEGO	CA		12/18/2015		4,381							4,352	4,352			
6600677337	JACKSONVILLE	FL		04/10/2023									970	970			
6602710615	SMYRNA	TN		04/10/2023									4,179	4,179			
6602700814	LIVERMORE	CA		04/10/2023									4,661	4,661			
6602673896	ENCINITAS	CA		04/10/2023									6,563	6,563			
6601483032	LAGUNA BEACH	CA		04/10/2023									17,825	17,825			
EB1249003192	LAFAYETTE	CA		12/16/2016		7,632							7,730	7,730			
6601816876	ARGYLE	TX		07/14/2023									3,675	3,675			
6602673979	VENICE	CA		04/10/2023									7,146	7,146			
6600433103	BETHESDA	MD		07/14/2023									2,196	2,196			
8194918200	LARGO	FL		07/14/2023									857	857			
6602678580	SAN CLEMENTE	CA		04/10/2023									10,929	10,929			
6600180316	ST AUGUSTINE	FL		04/10/2023									2,841	2,841			
6602696657	DENVER	CO		07/14/2023									2,451	2,451			
PEB1357001273	SUDBURY	MA		11/18/2016		3,552							3,537	3,537			
6601481929	MERCER ISLAND	WA		07/14/2023									10,323	10,323			
6602696137	PHOENIX	AZ		04/10/2023									7,879	7,879			
6600681255	JACKSONVILLE	FL		04/10/2023									1,056	1,056			
6600871419	WEST YARMOUTH	MA		04/10/2023									868	868			
6602704527	SCOTTSDALE	AZ		04/10/2023									2,811	2,811			
6601743526	FRISCO	TX		07/14/2023									2,006	2,006			
8199512936	JACKSONVILLE	FL		07/14/2023									977	977			
6601481739	BETHESDA	MD		07/14/2023									8,561	8,561			
6602694025	CUPERTINO	CA		04/10/2023									12,545	12,545			
PEB1541040745	WINNETKA	IL		11/18/2016		6,547							6,405	6,405			
6601809400	FORT WORTH	TX		07/14/2023									2,463	2,463			
6602687672	CHICAGO	IL		04/10/2023									3,426	3,426			
6602687318	ALAMO	CA		04/10/2023									38,134	38,134			
6602689686	MCCALL	ID		04/10/2023									5,244	5,244			
6601748483	NASHVILLE	TN		04/10/2023									9,642	9,642			
EB1373010876	NORWALK	CT		12/18/2015		3,007							2,988	2,988			
8201710271	MIAMI	FL		07/14/2023									482	482			
6601688341	WILKINSON	IN		04/10/2023									10,870	10,870			
6601687038	NORWOOD	NJ		07/14/2023									10,382	10,382			
6602671379	NORTH RICHLAND HILLS	TX		07/14/2023									2,404	2,404			
6601204602	JACKSONVILLE	FL		04/10/2023									699	699			
6601224378	JACKSONVILLE	FL		04/10/2023									598	598			
6600871351	LA PINE	OR		07/14/2023									419	419			
6601683474	KILDEER	IL		04/10/2023									12,606	12,606			
8197551113	LEHIGH ACRES	FL		07/14/2023									822	822			

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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
6600412974	OMAHA	NE		04/10/2023									2,131	2,131			
6601748038	SOUTHLAKE	TX		07/14/2023									3,044	3,044			
6600926809	SAN MARCOS	CA		04/10/2023									3,579	3,579			
6601299172	JACKSONVILLE	FL		04/10/2023									747	747			
6600794413	VIRGINIA BEACH	VA		04/10/2023									10,154	10,154			
6601680447	FLUSHING	NY		04/10/2023									4,451	4,451			
6601747733	BROOKLYN	NY		04/10/2023									6,603	6,603			
6602675024	KATY	TX		07/14/2023									2,090	2,090			
6601471417	LAKE OSWEGO	OR		07/14/2023									6,558	6,558			
6601679860	LITTLETON	CO		07/14/2023									6,689	6,689			
8199516826	NAPLES	FL		07/14/2023									1,310	1,310			
EB1223012170	OAK HILL	VA		12/16/2016		5,850							5,927	5,927			
6601225284	JACKSONVILLE	FL		04/10/2023									648	648			
6602681618	OLYMPIA	WA		07/14/2023									3,080	3,080			
6601469239	ATLANTIC BEACH	FL		04/10/2023									733	733			
6600876426	NEVADA CITY	CA		04/10/2023									2,943	2,943			
6602710441	OLATHE	KS		07/14/2023									486	486			
6602687383	RANCHO PALOS VERDES	CA		04/10/2023									13,257	13,257			
8192151758	HOLLYWOOD	FL		07/14/2023									968	968			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		77,669							77,141	77,141			
6600681313	JACKSONVILLE	FL		04/10/2023									1,106	1,106			
6602679976	MARRIOTTSVL	MD		07/14/2023									2,541	2,541			
6600792656	LAS VEGAS	NV		04/10/2023									11,463	11,463			
6601469130	ATLANTIC BEACH	FL		04/10/2023									829	829			
6602677210	SUGAR LAND	TX		07/14/2023									3,919	3,919			
6600472101	PORTLAND	OR		07/14/2023									2,032	2,032			
8200426160	LEHIGH ACRES	FL		07/14/2023									613	613			
8027395812	PALM SPRINGS	FL		07/14/2023									581	581			
6601719567	FT LAUDERDALE	FL		04/10/2023									8,785	8,785			
6601006155	SACRAMENTO	CA		04/10/2023									4,875	4,875			
8024132959	WEST PALM BEACH	FL		07/14/2023									776	776			
6601468736	ATLANTIC BEACH	FL		04/10/2023									939	939			
6602681824	SAINT HELENA	CA		04/10/2023									2,485	2,485			
6601684993	WESTON	MA		04/10/2023									17,676	17,676			
6601699710	COLLEYVILLE	TX		07/14/2023									2,680	2,680			
6602699149	SAN DIEGO	CA		04/10/2023									26,153	26,153			
PEB1789004748	SARATOGA	CA		11/18/2016		9,019							9,034	9,034			
8198657851	GREEN ACRES	FL		07/14/2023									915	915			
6600299553	OKLAHOMA CITY	OK		04/10/2023									471	471			
6602682921	DANVILLE	CA		04/10/2023									4,437	4,437			
6601817809	LONG BEACH TOWNSHIP	NJ		07/14/2023									8,798	8,798			
6601224121	JACKSONVILLE	FL		04/10/2023									505	505			
8204239937	MIAMI	FL		07/14/2023									1,037	1,037			
6601729061	PARK CITY	UT		07/14/2023									3,748	3,748			
6602695626	BURBANK	CA		04/10/2023									6,847	6,847			
6601680595	BURR RIDGE	IL		04/10/2023									17,903	17,903			
6601475152	POTOMAC	MD		07/14/2023									8,176	8,176			
8199639970	JACKSONVILLE	FL		07/14/2023									669	669			
6601686782	WASHINGTON	DC		04/10/2023									6,510	6,510			
6601709568	LAKE ARROWHEAD	CA		04/10/2023									7,343	7,343			
3377718414	Miami	FL		07/14/2023									686	686			

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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
6601811455	GLENCOE	IL		04/10/2023									11,414	11,414			
3365067031	Cape Coral	FL		07/14/2023									469	469			
8202364576	FORT LAUDERDALE	FL		07/14/2023									1,676	1,676			
6600935065	SAN RAFAEL	CA		04/10/2023									6,146	6,146			
6600676495	JACKSONVILLE	FL		04/10/2023									765	765			
6600794983	PASCO	WA		07/14/2023									4,466	4,466			
6601713495	COTO DE CAZA	CA		04/10/2023									18,728	18,728			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		8,292							8,353	8,353			
6602677665	RAVENSDALE	WA		07/14/2023									3,667	3,667			
6601812149	TUSTIN	CA		04/10/2023									4,421	4,421			
6602700871	NEW BRAUNFELS	TX		07/14/2023									3,624	3,624			
6600935214	CORONA DEL MAR	CA		04/10/2023									26,325	26,325			
6601747667	SHELTER ISLAND HEIGHT	NY		04/10/2023									3,234	3,234			
6601483057	HOUSTON	TX		07/14/2023									6,390	6,390			
PEB1540094684	SAN FRANCISCO	CA		11/18/2016		5,049							4,973	4,973			
8195624957	OLDSMAR	FL		07/14/2023									2,300	2,300			
6602675222	CRESTED BUTTE	CO		07/14/2023									3,818	3,818			
6600990524	GLENDALE	CA		04/10/2023									3,408	3,408			
EB1144000074	NEW YORK	NY		10/09/2015		4,057							4,037	4,037			
6601680850	HINGHAM	MA		04/10/2023									13,055	13,055			
6601709766	SAN JOSE	CA		04/10/2023									6,121	6,121			
6602687003	SAMMAMISH	WA		07/14/2023									4,828	4,828			
6600676222	JACKSONVILLE	FL		04/10/2023									885	885			
6601711200	BAY HEAD	NJ		07/14/2023									2,007	2,007			
6602696822	SAN JUAN CAPISTRANO	CA		04/10/2023									7,397	7,397			
8022499206	PALM SPRINGS	FL		07/14/2023									489	489			
6601825182	TEANECK	NJ		07/14/2023									3,080	3,080			
8195406549	HOMESTEAD	FL		07/14/2023									1,077	1,077			
6601740027	BLACK DIAMOND	WA		07/14/2023									6,912	6,912			
6601821728	COLMA	CA		04/10/2023									3,266	3,266			
8195201255	RIVIERA BEACH	FL		07/14/2023									917	917			
6601712976	AUSTIN	TX		07/14/2023									7,172	7,172			
6601481937	CHICAGO	IL		04/10/2023									13,024	13,024			
6601679753	NEW YORK	NY		04/10/2023									17,429	17,429			
PEB1784005994	SCOTTSDALE	AZ		11/17/2017		15,658							15,557	15,557			
6602683648	RENTON	WA		07/14/2023									3,092	3,092			
6600679010	JACKSONVILLE	FL		04/10/2023									784	784			
6601809236	DRIPPING SPRINGS	TX		07/14/2023									3,609	3,609			
6602685478	CHANTILLY	VA		04/10/2023									5,828	5,828			
6600934449	SEAL BEACH	CA		04/10/2023									4,253	4,253			
6600152208	TEMECULA	CA		04/10/2023									715	715			
6602679885	BERLIN	MD		07/14/2023									2,721	2,721			
6600676925	JACKSONVILLE	FL		04/10/2023									1,056	1,056			
6602674993	SONOMA	CA		04/10/2023									3,237	3,237			
6601471722	CHICAGO	IL		04/10/2023									3,825	3,825			
6602685379	LONE TREE	CO		07/14/2023									3,058	3,058			
6600010463	JACKSONVILLE	FL		04/10/2023									492	492			
505426573	JUPITER	FL		07/14/2023									1,077	1,077			
6601203901	JACKSONVILLE	FL		04/10/2023									739	739			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		4,542							4,513	4,513			
8201771098	CUTLER BAY	FL		07/14/2023									451	451			

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
300000024	NORTH FORT MYERS	FL		07/14/2023									622	622			
6601685834	SCITUATE	MA		04/10/2023									10,825	10,825			
6601743716	AUSTIN	TX		07/14/2023									2,361	2,361			
6602690809	WASHINGTON	DC		04/10/2023									12,612	12,612			
EB1259002337	PARK CITY	UT		08/19/2016		2,625							2,615	2,615			
6601202036	ATLANTIC BEACH	FL		04/10/2023									666	666			
6600026170	JACKSONVILLE	FL		04/10/2023									544	544			
6601039131	LOS GATOS	CA		04/10/2023									8,824	8,824			
6602704964	CAPE MAY	NJ		07/14/2023									3,777	3,777			
8008430157	SAINT PETERSBURG	FL		07/14/2023									516	516			
6601677898	JERICHO	NY		04/10/2023									9,075	9,075			
6602699487	BROOMFIELD	CO		07/14/2023									2,538	2,538			
8196941853	DELRAY BEACH	FL		07/14/2023									1,177	1,177			
0714100	Newton	MA		07/31/2015		660,519							660,519	660,519			
6602676386	PROVINCETOWN	MA		04/10/2023									5,250	5,250			
3379071181	HOLLYWOOD	FL		07/14/2023									594	594			
6601821884	TELLURIDE	CO		07/14/2023									39,031	39,031			
6601678607	VIRGINIA BEACH	VA		04/10/2023									16,736	16,736			
6601725531	GLENVIEW	IL		04/10/2023									3,973	3,973			
8195839526	WEST PALM BEACH	FL		07/14/2023									1,925	1,925			
116226333	Fort Lauderdale	FL		07/14/2023									498	498			
6600675091	JACKSONVILLE	FL		04/10/2023									717	717			
PEB1771002679	SAN JUAN CAPISTRANO	CA		01/11/2018		11,928							12,142	12,142			
6601753871	HOUSTON	TX		07/14/2023									7,100	7,100			
6601819078	SAN CARLOS	CA		04/10/2023									5,225	5,225			
6601678714	CEDAR BROOK	NJ		07/14/2023									1,073	1,073			
6602684596	BROOKLYN	NY		04/10/2023									7,159	7,159			
8198740944	SUNRISE	FL		07/14/2023									1,306	1,306			
6602700590	SANTA MONICA	CA		04/10/2023									5,682	5,682			
6600678913	JACKSONVILLE	FL		04/10/2023									1,216	1,216			
6602672831	FALL CITY	WA		07/14/2023									4,985	4,985			
6602684273	HOLLYWOOD	FL		04/10/2023									3,886	3,886			
PEB1540094659	ALLENTOWN	PA		11/18/2016		11,588							11,403	11,403			
6601726885	LAS VEGAS	NV		04/10/2023									3,607	3,607			
8191747727	BOYNTON BEACH	FL		07/14/2023									1,024	1,024			
8191897129	DANIA BEACH	FL		07/14/2023									1,765	1,765			
6601726844	CABIN JOHN	MD		07/14/2023									3,254	3,254			
6602690569	PHOENIX	AZ		04/10/2023									3,469	3,469			
6601680355	WHITESTONE	NY		04/10/2023									3,787	3,787			
6602675131	DALLAS	TX		07/14/2023									2,628	2,628			
6601483594	MENLO PARK	CA		04/10/2023									26,722	26,722			
6601482570	STONEHAM	MA		04/10/2023									8,725	8,725			
8196769184	MIAMI	FL		07/14/2023									520	520			
6600676164	JACKSONVILLE	FL		04/10/2023									703	703			
6600681024	JACKSONVILLE	FL		04/10/2023									931	931			
6602695980	LIVERMORE	CA		04/10/2023									6,644	6,644			
6601819227	WALNUT CREEK	CA		04/10/2023									6,322	6,322			
6602686336	ELMHURST	IL		04/10/2023									15,530	15,530			
6601682567	CHICAGO	IL		04/10/2023									39,794	39,794			
6600917659	CALABASAS	CA		04/10/2023									6,615	6,615			
6601681916	WHITESTONE	NY		04/10/2023									18,059	18,059			

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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
6602704766	LANTANA	TX		07/14/2023									2,324	2,324			
6600011289	JACKSONVILLE	FL		04/10/2023									694	694			
6602688399	BAINBRIDGE ISLAND	WA		07/14/2023									2,184	2,184			
6600795568	SURFSIDE	FL		04/10/2023									3,184	3,184			
6601736397	RENO	NV		04/10/2023									5,101	5,101			
6600849571	DALLAS	TX		07/14/2023									2,762	2,762			
6601737999	GLENCOE	IL		04/10/2023									20,807	20,807			
6601699561	SHORELINE	WA		07/14/2023									3,140	3,140			
6600852393	BETHANY BEACH	DE		04/10/2023									6,525	6,525			
6601686907	NEW YORK	NY		04/10/2023									19,010	19,010			
6601383141	ATLANTIC BEACH	FL		04/10/2023									791	791			
6601740753	NEW YORK	NY		04/10/2023									4,449	4,449			
6601471995	CHICAGO	IL		04/10/2023									14,068	14,068			
6602679430	AUSTIN	TX		07/14/2023									2,533	2,533			
8201805059	DANIA BEACH	FL		07/14/2023									238	238			
6602689918	MESA	AZ		04/10/2023									3,787	3,787			
PH7118865950	SAN MATEO	CA		08/21/2015		5,774							5,710	5,710			
6600838608	BROOKLINE	MA		04/10/2023									6,994	6,994			
6600852690	HOUSTON	TX		07/14/2023									2,899	2,899			
6602676188	SAN JOSE	CA		04/10/2023									5,720	5,720			
6602705409	BROOKLYN	NY		04/10/2023									4,004	4,004			
6600577800	WOODBRIDGE	NJ		07/14/2023									1,193	1,193			
6602680164	CYPRESS	TX		07/14/2023									3,084	3,084			
8201716602	GREENACRES	FL		07/14/2023									339	339			
PEB1259002479	MOUNTAIN VILLAGE	CO		11/18/2016		4,001							4,009	4,009			
6601680421	WHITESTONE	NY		04/10/2023									1,429	1,429			
6600122961	KIRKLAND	WA		07/14/2023									3,162	3,162			
EB1596053821	ERIE	CO		12/16/2016		2,217							2,211	2,211			
6601479907	PHOENIX	AZ		04/10/2023									8,435	8,435			
6601281162	LAS VEGAS	NV		04/10/2023									973	973			
6601804435	BELLE MEAD	NJ		07/14/2023									3,069	3,069			
6602671635	LOS ANGELES	CA		04/10/2023									12,463	12,463			
6600484650	NASHVILLE	TN		04/10/2023									12,415	12,415			
6602692227	LONG BEACH TOWNSHIP	NJ		07/14/2023									6,862	6,862			
8204209571	DEERFIELD BEACH	FL		07/14/2023									691	691			
6602680644	GOLETA	CA		04/10/2023									5,382	5,382			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		7,069							7,111	7,111			
PEB1222600811	RIPON	CA		11/18/2016		3,271							3,218	3,218			
6601809681	GOLDEN	CO		07/14/2023									3,446	3,446			
8028263410	HOLLYWOOD	FL		07/14/2023									1,037	1,037			
6602676113	LOS ANGELES	CA		04/10/2023									7,143	7,143			
8195113989	MIAMI	FL		07/14/2023									923	923			
6601715326	SAN DIEGO	CA		04/10/2023									6,329	6,329			
6601697268	ANNAPOLIS	MD		07/14/2023									2,886	2,886			
6602700921	ROSEVILLE	CA		04/10/2023									3,651	3,651			
6601732230	CORONA	CA		04/10/2023									3,386	3,386			
6602705888	HIGHLANDS RANCH	CO		07/14/2023									2,975	2,975			
3363653329	Saint Petersburg	FL		07/14/2023									279	279			
8196685190	BOCA RATON	FL		07/14/2023									1,490	1,490			
6600923020	LOOMIS	CA		04/10/2023									33,839	33,839			
8190132669	MIAMI	FL		07/14/2023									2,135	2,135			

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	2	3					8	9	10	11	12	13					
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6602689421	WESTFIELD	NJ		07/14/2023									4,452	4,452			
6602704972	SAN DIEGO	CA		04/10/2023									4,428	4,428			
6601753111	LA CANADA FLINTRIDGE	CA		04/10/2023									5,132	5,132			
6602683291	HENDERSON	NV		04/10/2023									3,374	3,374			
PH7134522817	ANDOVER	MA		02/12/2016		8,668							8,687	8,687			
6601726190	DENVER	CO		07/14/2023									2,273	2,273			
8200890955	NORTH LAUDERDALE	FL		07/14/2023									736	736			
6602702356	SCOTTSDALE	AZ		04/10/2023									4,587	4,587			
6602700772	SAN MATEO	CA		04/10/2023									5,219	5,219			
6601490219	BROOKLYN	NY		04/10/2023									2,109	2,109			
6602702448	DENVER	CO		07/14/2023									3,579	3,579			
6601484063	SAN MARINO	CA		04/10/2023									17,924	17,924			
6602696046	AUSTIN	TX		07/14/2023									5,743	5,743			
6600520958	ORLANDO	FL		04/10/2023									1,323	1,323			
6602679620	PORTLAND	OR		07/14/2023									2,312	2,312			
6602678267	WOODLAND HILLS	CA		04/10/2023									5,195	5,195			
6602687193	REDMOND	WA		07/14/2023									4,257	4,257			
6601749713	CARMEL	CA		04/10/2023									4,332	4,332			
6601724567	CHEYENNE	WY		04/10/2023									4,721	4,721			
6602699867	DENVER	CO		07/14/2023									2,487	2,487			
6602710672	OAK PARK	IL		04/10/2023									3,564	3,564			
6602679281	LIVERMORE	CA		04/10/2023									4,552	4,552			
6602701598	KEW GARDENS HILLS	NY		04/10/2023									6,352	6,352			
6601698951	ARLINGTON	VA		04/10/2023									4,974	4,974			
8201431326	FORT MYERS	FL		07/14/2023									864	864			
6600852013	LAKE TAPPS	WA		07/14/2023									8,016	8,016			
6601810127	SAN JOSE	CA		04/10/2023									4,916	4,916			
6600605239	LAGUNA BEACH	CA		04/10/2023									8,110	8,110			
6601478982	PARADISE VALLEY	AZ		04/10/2023									16,735	16,735			
6601808832	FRANKLIN	TN		04/10/2023									5,608	5,608			
6601732776	KINGWOOD	TX		07/14/2023									2,822	2,822			
6602696301	ROCKLIN	CA		04/10/2023									4,628	4,628			
6602696780	BROOKLYN	NY		04/10/2023									5,989	5,989			
8195728492	ATLANTIC BEACH	FL		07/14/2023									862	862			
6601823443	PHOENIX	AZ		04/10/2023									3,323	3,323			
6602698133	MESA	AZ		04/10/2023									4,399	4,399			
6602694900	ATLANTIC BEACH	FL		04/10/2023									3,424	3,424			
6601203190	JACKSONVILLE	FL		04/10/2023									598	598			
6602681428	SEATTLE	WA		07/14/2023									3,995	3,995			
6602684471	KIRKLAND	WA		07/14/2023									3,750	3,750			
6602683374	HIGHLANDS RANCH	CO		07/14/2023									5,072	5,072			
6601719310	SEATTLE	WA		07/14/2023									3,301	3,301			
6602691880	WOODLAND	CA		04/10/2023									2,563	2,563			
6602673193	INCLINE VILLAGE	NV		04/10/2023									9,198	9,198			
3391940169	Lake Worth	FL		07/14/2023									1,634	1,634			
6600024241	JACKSONVILLE	FL		04/10/2023									505	505			
6602689280	EL DORADO HILLS	CA		04/10/2023									5,629	5,629			
8202784111	HOMESTEAD	FL		07/14/2023									995	995			
6600795683	PALM HARBOR	FL		04/10/2023									4,558	4,558			
8200854922	NORTH MIAMI	FL		07/14/2023									805	805			
6601224014	JACKSONVILLE	FL		04/10/2023									526	526			

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	2	3					8	9	10	11	12	13					
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6601682724	FREMONT	CA		04/10/2023									11,942	11,942			
6600852419	FRIENDSWOOD	TX		07/14/2023									2,416	2,416			
6602699297	SANTA CRUZ	CA		04/10/2023									6,517	6,517			
6602691757	ZEPHYRHILLS	FL		04/10/2023									2,716	2,716			
6602695162	MONROVIA	CA		04/10/2023									7,135	7,135			
6602693506	SUGAR LAND	TX		07/14/2023									1,778	1,778			
6600676388	JACKSONVILLE	FL		04/10/2023									844	844			
6601483206	CAPITOLA	CA		04/10/2023									14,167	14,167			
6602690148	SAINT HELENA	CA		04/10/2023									5,034	5,034			
6602705334	FULLERTON	CA		04/10/2023									5,514	5,514			
6601696476	EVERGREEN	CO		07/14/2023									2,808	2,808			
6600940107	EAST ELMHURST	NY		04/10/2023									4,752	4,752			
0803900	Mountain View	CA		11/21/2016		530,058							530,058	530,058			
6600039991	FRISCO	TX		07/14/2023									1,814	1,814			
6601471409	TUCSON	AZ		04/10/2023									10,904	10,904			
6602682764	CYPRESS	CA		04/10/2023									5,041	5,041			
6601679969	FT LAUDERDALE	FL		04/10/2023									5,896	5,896			
8202134316	DELRAY BEACH	FL		07/14/2023									526	526			
6601725077	WINDERMERE	FL		04/10/2023									3,990	3,990			
6600676396	JACKSONVILLE	FL		04/10/2023									592	592			
6602676907	UNION PIER	MI		04/10/2023									17,164	17,164			
6602695618	SCOTTSDALE	AZ		04/10/2023									6,526	6,526			
8200480768	NORTH FORT MYERS	FL		07/14/2023									805	805			
6601741322	LOUISVILLE	KY		04/10/2023									3,073	3,073			
6602686815	OAKTON	VA		04/10/2023									4,886	4,886			
6601673434	LONG BEACH	CA		04/10/2023									10,734	10,734			
6600026865	JACKSONVILLE	FL		04/10/2023									648	648			
6600026204	JACKSONVILLE	FL		04/10/2023									527	527			
6600676644	JACKSONVILLE	FL		04/10/2023									766	766			
125062210	NAPLES	FL		07/14/2023									587	587			
0706800	Boston	MA		08/20/2014		890,218							890,218	890,218			
6600847229	BOERNE	TX		07/14/2023									2,198	2,198			
6600028879	JACKSONVILLE	FL		04/10/2023									449	449			
6601710830	BRENTWOOD	TN		04/10/2023									13,311	13,311			
3392996111	Palm Springs	FL		07/14/2023									2,399	2,399			
6602696491	NAPERVILLE	IL		04/10/2023									3,817	3,817			
6602698240	RANCHO PALOS VERDES	CA		04/10/2023									6,639	6,639			
EB1564001065	DENVER	CO		12/16/2016		2,684							2,711	2,711			
6600930850	LOS ALTOS HILLS	CA		04/10/2023									3,771	3,771			
8202177790	ALVA	FL		07/14/2023									734	734			
PH7134953244	MALVERN	PA		12/11/2015		3,203							3,198	3,198			
6601286096	SOUTH BEND	IN		04/10/2023									428	428			
6602678333	GILBERT	AZ		04/10/2023									3,353	3,353			
6601738591	ORLANDO	FL		04/10/2023									3,902	3,902			
6601823195	DALLAS	TX		07/14/2023									5,270	5,270			
6602686658	APTOS	CA		04/10/2023									146,787	146,787			
8024940654	TAMARAC	FL		07/14/2023									503	503			
6602681246	NEW BRAUNFELS	TX		07/14/2023									2,756	2,756			
6602681121	SAN RAFAEL	CA		04/10/2023									6,963	6,963			
6602695543	PHOENIX	AZ		04/10/2023									4,439	4,439			
6602675859	RENO	NV		04/10/2023									9,731	9,731			

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6601685156	CHICAGO	IL		04/10/2023									10,942	10,942			
6602701424	BROOKLYN	NY		04/10/2023									14,730	14,730			
EB1351004353	NEW YORK	NY		12/18/2015		7,844							7,791	7,791			
6601686162	GREAT FALLS	VA		04/10/2023									17,068	17,068			
6601750596	SAN PEDRO	CA		04/10/2023									4,455	4,455			
PH7133739461	MILLBRAE	CA		07/10/2015		24,659							24,633	24,633			
6602681147	BIG SKY	MT		04/10/2023									10,644	10,644			
EB1259002374	WASHINGTON	DC		08/19/2016		2,965							2,955	2,955			
6602698521	MISSOULA	MT		04/10/2023									4,504	4,504			
6602674639	SAN FRANCISCO	CA		04/10/2023									6,773	6,773			
6601692590	LAKE OSWEGO	OR		07/14/2023									3,896	3,896			
6600936352	VALLEY STREAM	NY		04/10/2023									856	856			
6601383091	ATLANTIC BEACH	FL		04/10/2023									909	909			
6602688225	SAN MATEO	CA		04/10/2023									4,557	4,557			
6601827550	GILBERT	AZ		04/10/2023									9,189	9,189			
6602702281	ROANOKE	TX		07/14/2023									2,456	2,456			
6601808410	CAREFREE	AZ		04/10/2023									4,639	4,639			
6601486688	CARMEL	CA		04/10/2023									10,698	10,698			
PEB1541043036	NASHVILLE	TN		03/21/2018		2,940							2,997	2,997			
6601383695	CAROLINA	PR		04/10/2023									1,207	1,207			
6602702703	CYPRESS	TX		07/14/2023									3,076	3,076			
8201247596	HIALEAH	FL		07/14/2023									666	666			
6602702646	SCOTTSDALE	AZ		04/10/2023									5,304	5,304			
3397273192	Lake Worth	FL		07/14/2023									301	301			
6601692467	LAS VEGAS	NV		04/10/2023									9,689	9,689			
6601678342	YONKERS	NY		04/10/2023									12,608	12,608			
8195429164	WELLINGTON	FL		07/14/2023									798	798			
6602695527	SAN DIEGO	CA		04/10/2023									5,264	5,264			
PEB1541042438	WILMETTE	IL		11/17/2017		4,032							4,005	4,005			
6601686519	NASHVILLE	TN		04/10/2023									16,236	16,236			
8023915884	BOYNTON BEACH	FL		07/14/2023									320	320			
EB1540093300	CANONSBURG	PA		08/07/2015		3,156							3,163	3,163			
6600676404	JACKSONVILLE	FL		04/10/2023									678	678			
6601383513	NAPLES	FL		04/10/2023									525	525			
6600011305	JACKSONVILLE	FL		04/10/2023									593	593			
6601808378	FOUNTAIN HILLS	AZ		04/10/2023									5,053	5,053			
8195868084	LEHIGH ACRES	FL		07/14/2023									676	676			
6601707349	MARTINEZ	CA		04/10/2023									5,876	5,876			
6602699156	JACKSONVILLE BEACH	FL		04/10/2023									3,131	3,131			
EB1540093798	GLEN ALLEN	VA		08/19/2016		3,044							2,990	2,990			
6600455569	LAKE MARY	FL		04/10/2023									3,098	3,098			
6602700095	RUIDOSO	NM		04/10/2023									7,802	7,802			
6601483719	WASHINGTON	DC		04/10/2023									16,587	16,587			
6602705078	NEWPORT BEACH	CA		04/10/2023									5,636	5,636			
6602711076	AVON	CO		07/14/2023									4,147	4,147			
6600922956	SANTA ROSA VALLEY	CA		04/10/2023									4,824	4,824			
PEB1790003029	OAK HILL	VA		11/18/2016		6,260							6,225	6,225			
6601682443	PLAINVIEW	NY		04/10/2023									3,595	3,595			
6601823104	NEEDHAM	MA		04/10/2023									7,198	7,198			
6602675156	MIRAMAR BEACH	FL		04/10/2023									5,025	5,025			
6602697739	BELLEVUE	WA		07/14/2023									16,377	16,377			

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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
6601700229	SAINT JOHNS	FL		04/10/2023									6,041	6,041			
8031148591	HOMESTEAD	FL		07/14/2023									896	896			
6602681287	AUSTIN	TX		07/14/2023									4,830	4,830			
8200328149	HIALEAH	FL		07/14/2023									976	976			
6600844085	CAPE CORAL	FL		04/10/2023									39,698	39,698			
6602677624	KIRKLAND	WA		07/14/2023									3,185	3,185			
6601684100	BRICK	NJ		07/14/2023									6,579	6,579			
6602704881	PHOENIX	AZ		04/10/2023									4,580	4,580			
6600912742	OAKLAND	CA		04/10/2023									5,342	5,342			
6602248657	NEW BRAUNFELS	TX		07/14/2023									11,996	11,996			
6601680934	MIDDLE VILLAGE	NY		04/10/2023									1,882	1,882			
10801905	Fort Myers	FL		07/14/2023									1,100	1,100			
6601718254	JACKSONVILLE	FL		04/10/2023									4,993	4,993			
6601203760	JACKSONVILLE	FL		04/10/2023									736	736			
6602247311	BALTIMORE	MD		07/14/2023									8,204	8,204			
6601687392	COHASSET	MA		04/10/2023									21,457	21,457			
PH7134254395	WESTMINSTER	CO		12/11/2015		2,852							2,844	2,844			
6602685395	HIGHLAND PARK	IL		04/10/2023									4,049	4,049			
6602674647	HIGHLANDS RANCH	CO		07/14/2023									6,154	6,154			
6602681303	SAN JOSE	CA		04/10/2023									8,730	8,730			
8197613976	LEHIGH ACRES	FL		07/14/2023									816	816			
6602677582	SEATTLE	WA		07/14/2023									3,368	3,368			
6602694934	HOUSTON	TX		07/14/2023									2,920	2,920			
6602676493	COCKEYSVILLE	MD		07/14/2023									3,332	3,332			
6602706597	CASTLE PINES	CO		07/14/2023									6,976	6,976			
6601708818	AUSTIN	TX		07/14/2023									3,463	3,463			
6601204222	JACKSONVILLE	FL		04/10/2023									701	701			
6602699842	MILL CREEK	WA		07/14/2023									2,818	2,818			
6601676619	TARZANA	CA		04/10/2023									10,212	10,212			
6601674028	WILDWOOD	MO		04/10/2023									7,645	7,645			
6601708347	DALLAS	TX		07/14/2023									5,970	5,970			
6601727099	AUSTIN	TX		07/14/2023									6,427	6,427			
6600838269	RANCHO CUCAMONGA	CA		04/10/2023									12,318	12,318			
8200556717	CLEARWATER	FL		07/14/2023									813	813			
6600832643	AUSTIN	TX		07/14/2023									3,119	3,119			
6602674456	SCOTTSDALE	AZ		04/10/2023									3,585	3,585			
6601708446	NEW YORK	NY		04/10/2023									7,367	7,367			
6601724138	CHICAGO	IL		04/10/2023									27,447	27,447			
6601698563	YORKTOWN	VA		04/10/2023									5,333	5,333			
6601481515	GLENDALE	CA		04/10/2023									5,928	5,928			
6600567694	GHENT	NY		04/10/2023									4,163	4,163			
PEB1221067823	FERNANDINA BEACH	FL		11/18/2016		2,980							3,009	3,009			
8204181717	WESTLAKE	FL		07/14/2023									10,746	10,746			
6602700251	COLLIERVILLE	TN		04/10/2023									3,450	3,450			
6600841214	SCOTTSDALE	AZ		04/10/2023									17,680	17,680			
6600934191	PACIFIC GROVE	CA		04/10/2023									5,595	5,595			
6600922071	AUSTIN	TX		07/14/2023									787	787			
6602698034	NAPLES	FL		04/10/2023									3,656	3,656			
6600492117	HOLLISTER	CA		04/10/2023									4,786	4,786			
6600679267	JACKSONVILLE	FL		04/10/2023									704	704			
6601688713	NORTH HOLLYWOOD	CA		04/10/2023									3,566	3,566			

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0642800	HOUSTON	TX		09/27/2007		305,566							305,566	305,566			
6602701481	SUNRIVER	OR		07/14/2023									2,399	2,399			
6601204073	JACKSONVILLE	FL		04/10/2023									705	705			
6600059387	SHOREVIEW	MN		04/10/2023									3,101	3,101			
6601204784	JACKSONVILLE	FL		04/10/2023									553	553			
6602686666	THE SEA RANCH	CA		04/10/2023									4,323	4,323			
6601679936	MIDDLE VILLAGE	NY		04/10/2023									3,642	3,642			
6600560491	STATEN ISLAND	NY		04/10/2023									4,258	4,258			
6600934217	NAPLES	FL		04/10/2023									3,182	3,182			
8199505824	JACKSONVILLE	FL		07/14/2023									783	783			
6601751859	NEW SMYRNA BEACH	FL		04/10/2023									4,505	4,505			
6601688788	SACRAMENTO	CA		04/10/2023									19,722	19,722			
6601686105	HINGHAM	MA		04/10/2023									10,000	10,000			
6602701861	TENAFLY	NJ		07/14/2023									2,925	2,925			
6602690874	PORTLAND	OR		07/14/2023									2,835	2,835			
8022280192	OAKLAND PARK	FL		07/14/2023									566	566			
PEB1596054811	BURBANK	CA		08/14/2017		3,544							3,454	3,454			
6600922162	DENVER	CO		07/14/2023									4,634	4,634			
6600676008	JACKSONVILLE	FL		04/10/2023									667	667			
6601695742	PARKLAND	FL		04/10/2023									148,056	148,056			
6602691534	CLARENDON HILLS	IL		04/10/2023									13,916	13,916			
6602686054	SAMMAMISH	WA		07/14/2023									53,924	53,924			
6601827717	NEWPORT BEACH	CA		04/10/2023									19,147	19,147			
6602691633	BROOKLYN	NY		04/10/2023									28,497	28,497			
8197528049	MARGATE	FL		07/14/2023									1,312	1,312			
6600243759	MISHAWAKA	IN		04/10/2023									853	853			
505398973	LANTANA	FL		07/14/2023									393	393			
6602686799	LAS VEGAS	NV		04/10/2023									6,177	6,177			
PEB1357001962	MARSHFIELD	MA		03/21/2018		2,546							2,616	2,616			
8204272682	NORTH FORT MYERS	FL		07/14/2023									747	747			
6600024498	JACKSONVILLE	FL		04/10/2023									597	597			
0473203	FRIENDSWOOD	TX		08/03/2012		928,316							1,253,237	1,253,237			
8029941884	JACKSONVILLE	FL		07/14/2023									772	772			
6602673532	EL DORADO HILLS	CA		04/10/2023									5,397	5,397			
6601693218	LA JOLLA	CA		04/10/2023									2,849	2,849			
6602696665	ROSSMOOR	CA		04/10/2023									7,366	7,366			
6602704667	MURFREESBORO	TN		04/10/2023									5,298	5,298			
6601818765	LONGBOAT KEY	FL		04/10/2023									3,445	3,445			
6600851338	PINECREST	FL		04/10/2023									4,539	4,539			
6601699025	BROOKLYN	NY		04/10/2023									6,423	6,423			
6601006726	OAKLAND	CA		04/10/2023									7,588	7,588			
6601727479	DURANGO	CO		07/14/2023									3,316	3,316			
6602690031	FRESNO	CA		04/10/2023									3,636	3,636			
6601683060	SCARSDALE	NY		04/10/2023									21,657	21,657			
6601678698	LYNNFIELD	MA		04/10/2023									9,817	9,817			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		4,856							4,845	4,845			
6602681196	SAN FRANCISCO	CA		04/10/2023									5,447	5,447			
PEB1221068090	FERNANDINA BEACH	FL		11/18/2016		6,603							6,577	6,577			
6601820605	MEDFIELD	MA		04/10/2023									6,170	6,170			
6601818773	WASHINGTON	DC		04/10/2023									3,011	3,011			
6601736561	BUFFALO GAP	TX		07/14/2023									2,611	2,611			

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EB1540993863	NEWTOWN SQUARE	PA		08/17/2016		4,771							4,730	4,730			
6602698182	MOUNT DORA	FL		04/10/2023									3,149	3,149			
6602711134	BRENTWOOD	CA		04/10/2023									3,614	3,614			
6601696518	ENCINITAS	CA		04/10/2023									4,691	4,691			
6602711274	SEATTLE	WA		07/14/2023									2,913	2,913			
6601204362	JACKSONVILLE	FL		04/10/2023									728	728			
6602695014	BEND	OR		07/14/2023									3,217	3,217			
6601682369	BROOKLYN	NY		04/10/2023									18,389	18,389			
6602678671	OLNEY	MD		07/14/2023									3,095	3,095			
6600448952	HOUSTON	TX		07/14/2023									1,732	1,732			
6601477737	SHIP BOTTOM	NJ		07/14/2023									6,915	6,915			
6601825497	JACKSONVILLE	FL		04/10/2023									3,174	3,174			
6602689827	EAGLE	ID		04/10/2023									7,331	7,331			
6601683912	BELLAIRE	TX		07/14/2023									7,562	7,562			
EB1787003214	WALNUT CREEK	CA		03/24/2016		4,853							4,822	4,822			
PEB1794004055	NAGS HEAD	NC		11/17/2017		2,764							2,709	2,709			
6601699504	BRENTWOOD	TN		04/10/2023									4,628	4,628			
6602693316	BETHESDA	MD		07/14/2023									13,107	13,107			
6601483727	ENCINITAS	CA		04/10/2023									15,268	15,268			
8199951930	PALM BEACH GARDENS	FL		07/14/2023									438	438			
0722500	Alpharetta	GA		05/20/2016		263,341							263,341	263,341			
6602692177	MEDFORD	MA		04/10/2023									5,337	5,337			
6600839309	CASTRO VALLEY	CA		04/10/2023									3,467	3,467			
6601715813	GOSHEN	KY		04/10/2023									21,941	21,941			
PEB1259003732	PARK CITY	UT		11/17/2017		5,010							5,050	5,050			
6601698407	BROOKLYN	NY		04/10/2023									4,859	4,859			
6601699603	SEATTLE	WA		07/14/2023									3,730	3,730			
6602688530	SCOTTSDALE	AZ		04/10/2023									3,517	3,517			
6600914722	LOS ANGELES	CA		04/10/2023									18,136	18,136			
6602689207	BOZEMAN	MT		04/10/2023									3,774	3,774			
6602689009	CHATTANOOGA	TN		04/10/2023									4,196	4,196			
6600025834	JACKSONVILLE	FL		04/10/2023									584	584			
6601030767	CORTE MADERA	CA		04/10/2023									6,714	6,714			
6602682194	DENVER	CO		07/14/2023									2,368	2,368			
6602681899	OAKLAND	CA		04/10/2023									5,276	5,276			
6602682475	MONUMENT	CO		07/14/2023									2,470	2,470			
6601045021	SAN JOSE	CA		04/10/2023									6,913	6,913			
6602674290	CUPERTINO	CA		04/10/2023									7,476	7,476			
6601685420	PURCHASE	NY		04/10/2023									27,995	27,995			
6602682384	MISSION VIEJO	CA		04/10/2023									4,453	4,453			
6602689678	PLEASANT HILL	CA		04/10/2023									6,252	6,252			
8200784886	JACKSONVILLE	FL		07/14/2023									920	920			
6600731860	LAKEWOOD	CO		07/14/2023									1,216	1,216			
6601695932	COEUR D ALENE	ID		04/10/2023									13,064	13,064			
6602696889	DANVILLE	CA		04/10/2023									7,191	7,191			
6600929118	CENTENNIAL	CO		07/14/2023									2,611	2,611			
6602687805	MILL VALLEY	CA		04/10/2023									3,349	3,349			
6602679232	DENVER	CO		07/14/2023									2,294	2,294			
3364997377	Lehigh Acres	FL		07/14/2023									416	416			
8201510485	JACKSONVILLE	FL		07/14/2023									424	424			
PEB1259002817	BRECKENRIDGE	CO		11/18/2016		7,734							7,718	7,718			

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6602698653	SEDRO WOOLLEY	WA		07/14/2023									2,215	2,215			
6601749515	RANCHO SANTA MARGARIT	CA		04/10/2023									3,180	3,180			
6602690015	ASPEN	CO		07/14/2023									3,947	3,947			
8201726321	LAUDERHILL	FL		07/14/2023									286	286			
0584502	Seattle	WA		12/29/2011		301,043							301,043	301,043			
6602698877	DEL MAR	CA		04/10/2023									7,798	7,798			
6601028134	PORTOLA VALLEY	CA		04/10/2023									11,634	11,634			
6601224196	JACKSONVILLE	FL		04/10/2023									794	794			
8201927387	PLANTATION	FL		07/14/2023									493	493			
6602681360	LIVERMORE	CA		04/10/2023									6,740	6,740			
6602704949	STEAMBOAT SPRINGS	CO		07/14/2023									4,570	4,570			
6602705037	ARRINGTON	TN		04/10/2023									4,835	4,835			
6600915562	BROOKLYN	NY		04/10/2023									5,044	5,044			
6600768185	BROOKLYN	NY		04/10/2023									4,279	4,279			
6601809772	BOZEMAN	MT		04/10/2023									2,730	2,730			
6602678150	BRUSH PRAIRIE	WA		07/14/2023									2,335	2,335			
PEB1221067400	PONTE VEDRA BEACH	FL		11/18/2016		3,547							3,580	3,580			
6601683201	SCARSDALE	NY		04/10/2023									8,249	8,249			
6600011503	JACKSONVILLE	FL		04/10/2023									1,194	1,194			
6601685578	BARNSTABLE	MA		04/10/2023									25,451	25,451			
8195488989	SAINT PETERSBURG	FL		07/14/2023									1,110	1,110			
8200875843	MARGATE	FL		07/14/2023									745	745			
6601492207	MOUNTAIN VIEW	CA		04/10/2023									14,339	14,339			
6601685743	CHAPPAQUA	NY		04/10/2023									3,892	3,892			
6602686583	LOS ALAMITOS	CA		04/10/2023									5,490	5,490			
6602705268	BETHESDA	MD		07/14/2023									3,460	3,460			
6601677773	CHEVY CHASE	MD		07/14/2023									9,703	9,703			
8018711650	FORT MYERS	FL		07/14/2023									114	114			
8198718070	JACKSONVILLE	FL		07/14/2023									467	467			
6602690486	LAS VEGAS	NV		04/10/2023									4,659	4,659			
6601681270	WASHINGTON	DC		04/10/2023									31,603	31,603			
6601204552	JACKSONVILLE	FL		04/10/2023									593	593			
6601726901	FULSHEAR	TX		07/14/2023									6,485	6,485			
EB1351003327	BROOKLYN	NY		08/07/2015		6,927							6,912	6,912			
EB1259002243	ASPEN	CO		08/19/2016		11,499							11,409	11,409			
6600544628	DILLON	CO		07/14/2023									10,775	10,775			
6601684365	WELLESLEY	MA		04/10/2023									9,275	9,275			
6601483602	SAN ANSELMO	CA		04/10/2023									12,792	12,792			
6601733048	SCOTTSDALE	AZ		04/10/2023									5,168	5,168			
6602689231	SEATTLE	WA		07/14/2023									3,258	3,258			
6601678821	SEAFORD	NY		04/10/2023									5,408	5,408			
6601809293	SARASOTA	FL		04/10/2023									3,782	3,782			
6601473017	ANNAPOLIS	MD		07/14/2023									7,536	7,536			
PEB1541041620	ELMHURST	IL		08/14/2017		5,013							4,886	4,886			
6601682096	OAKTON	VA		04/10/2023									14,254	14,254			
6602688746	CASTLE PINES	CO		07/14/2023									2,571	2,571			
6602686146	KIRKLAND	WA		07/14/2023									5,225	5,225			
6602685668	CHICAGO	IL		04/10/2023									7,156	7,156			
8197044820	LAKE WORTH BEACH	FL		07/14/2023									888	888			
6602677376	PARKER	CO		07/14/2023									2,809	2,809			
6602683218	SANTA BARBARA	CA		04/10/2023									4,991	4,991			

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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
6600790403	WOODMERE	NY		04/10/2023									4,669	4,669			
6602699917	EAGLEVILLE	TN		04/10/2023									4,042	4,042			
8027260986	AVE MARIA	FL		07/14/2023									491	491			
6601698415	WESTHAMPTON BEACH	NY		04/10/2023									3,649	3,649			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		3,543							3,514	3,514			
6601224204	JACKSONVILLE	FL		04/10/2023									564	564			
6600254418	SAN DIEGO	CA		04/10/2023									6,163	6,163			
6602696749	MELROSE	MA		04/10/2023									6,077	6,077			
6600554585	PLANTATION	FL		04/10/2023									562	562			
2522161753	WEST PALM BEACH	FL		07/14/2023									361	361			
8195574764	CAPE CORAL	FL		07/14/2023									9,560	9,560			
6600793209	MARCO ISLAND	FL		04/10/2023									4,546	4,546			
6601476838	O FALLON	MO		04/10/2023									800	800			
PEB1790004069	WASHINGTON	DC		11/17/2017		3,006							2,989	2,989			
6600011339	JACKSONVILLE	FL		04/10/2023									701	701			
0416002	BOSTON	MA		07/23/2014		244,909							244,909	244,909			
6602674910	ELMHURST	IL		04/10/2023									6,987	6,987			
6602695295	PALMETTO	FL		04/10/2023									5,553	5,553			
6602696533	HIGHLAND PARK	IL		04/10/2023									5,231	5,231			
6600025990	JACKSONVILLE	FL		04/10/2023									582	582			
8197524529	WEST PALM BEACH	FL		07/14/2023									774	774			
6600431297	KENSINGTON	MD		07/14/2023									2,974	2,974			
6602695956	SAN FRANCISCO	CA		04/10/2023									7,092	7,092			
6601686337	PARKER	CO		07/14/2023									11,817	11,817			
6600676875	JACKSONVILLE	FL		04/10/2023									617	617			
6601684530	LINCOLN	MA		04/10/2023									17,473	17,473			
6602675255	ROCKLIN	CA		04/10/2023									3,407	3,407			
6601683417	PLANO	TX		07/14/2023									7,776	7,776			
8197587973	NAPLES	FL		07/14/2023									984	984			
6602695816	HERRIMAN	UT		07/14/2023									2,434	2,434			
8200664462	LAKE WORTH	FL		07/14/2023									1,759	1,759			
EB1171015379	GREENBANK	WA		12/16/2016		3,503							3,447	3,447			
6601677419	MIAMI BEACH	FL		04/10/2023									33,719	33,719			
6601811562	FOLSOM	CA		04/10/2023									4,099	4,099			
6600848706	AUSTIN	TX		07/14/2023									3,164	3,164			
6601479402	PARKLAND	FL		04/10/2023									8,106	8,106			
98603921	CLEARWATER	FL		07/14/2023									501	501			
7002228375	PEMBROKE PINES	FL		07/14/2023									614	614			
6601225268	JACKSONVILLE	FL		04/10/2023									894	894			
8202211014	MIAMI	FL		07/14/2023									549	549			
6601682740	WINNETKA	IL		04/10/2023									3,665	3,665			
6602672641	CORONA DEL MAR	CA		04/10/2023									14,642	14,642			
8197345489	DEERFIELD BEACH	FL		07/14/2023									1,359	1,359			
6601687319	WARREN	NJ		07/14/2023									15,364	15,364			
6600852088	LUBBOCK	TX		07/14/2023									6,743	6,743			
6601690156	BULVERDE	TX		07/14/2023									2,621	2,621			
6601811794	CHICAGO	IL		04/10/2023									3,719	3,719			
6601728386	SAN DIEGO	CA		04/10/2023									9,155	9,155			
6602695998	ALAMEDA	CA		04/10/2023									4,921	4,921			
6600477290	NAPLES	FL		04/10/2023									5,278	5,278			
6602678408	REDONDO BEACH	CA		04/10/2023									6,983	6,983			

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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
6602682491	LONG BEACH	CA		04/10/2023									5,079	5,079			
6602685163	SAN DIEGO	CA		04/10/2023									13,995	13,995			
0717800	Mandan	ND		10/08/2015		8,887							8,737	8,737			
6602686765	DENVER	CO		07/14/2023									3,595	3,595			
6601678185	BROOKLINE	MA		04/10/2023									11,743	11,743			
6600011388	JACKSONVILLE	FL		04/10/2023									597	597			
6602693399	SAN RAMON	CA		04/10/2023									13,728	13,728			
6601383265	NAPLES	FL		04/10/2023									1,080	1,080			
6602695063	EUGENE	OR		07/14/2023									3,456	3,456			
6601735027	DRIFTWOOD	TX		07/14/2023									3,390	3,390			
6601728683	HAYDEN	ID		04/10/2023									4,544	4,544			
6601709279	NEWPORT BEACH	CA		04/10/2023									23,529	23,529			
8025466495	SUNRISE	FL		07/14/2023									683	683			
8200809765	PAHOKEE	FL		07/14/2023									873	873			
PEB1596053565	MURRIETA	CA		11/18/2016		3,194							3,276	3,276			
6602680784	MESA	AZ		04/10/2023									2,952	2,952			
6602700954	FRESNO	CA		04/10/2023									19,168	19,168			
6601682518	SEATTLE	WA		07/14/2023									11,132	11,132			
6601695866	DOWNERS GROVE	IL		04/10/2023									7,590	7,590			
6601060889	SAN JOSE	CA		04/10/2023									6,395	6,395			
6601745596	PALM SPRINGS	CA		04/10/2023									3,207	3,207			
8192064831	NORTH PALM BEACH	FL		07/14/2023									1,093	1,093			
6601681734	SOUTHLAKE	TX		07/14/2023									6,361	6,361			
6601482869	NEWCASTLE	WA		07/14/2023									11,101	11,101			
6602711944	CARLSBAD	CA		04/10/2023									5,700	5,700			
6600563644	STATEN ISLAND	NY		04/10/2023									4,321	4,321			
8196077827	MIAMI	FL		07/14/2023									1,151	1,151			
6602687938	NEW YORK	NY		04/10/2023									4,126	4,126			
6600026238	JACKSONVILLE	FL		04/10/2023									2,892	2,892			
8191068253	ST PETERSBURG	FL		07/14/2023									1,470	1,470			
6601717751	NEW YORK	NY		04/10/2023									3,563	3,563			
8201206633	HOLLYWOOD	FL		07/14/2023									1,302	1,302			
EB1596053407	SANTA MONICA	CA		08/17/2016		6,948							6,843	6,843			
6601686410	NEEDHAM	MA		04/10/2023									10,989	10,989			
6602679802	VANCOUVER	WA		07/14/2023									5,283	5,283			
6600675463	JACKSONVILLE	FL		04/10/2023									1,862	1,862			
6600767146	FLUSHING	NY		04/10/2023									2,030	2,030			
6602682418	DALLAS	TX		07/14/2023									2,309	2,309			
8204268369	JACKSONVILLE	FL		07/14/2023									554	554			
EB1784001925	BELMONT	CA		06/24/2016		7,744							7,715	7,715			
6601717652	HADLEY	MA		04/10/2023									1,341	1,341			
EB1367014488	SAN DIEGO	CA		08/17/2016		4,451							4,430	4,430			
6602678929	OAK PARK	CA		04/10/2023									5,894	5,894			
6602688464	SAN JOSE	CA		04/10/2023									3,338	3,338			
6602699859	GOLETA	CA		04/10/2023									7,701	7,701			
6601730895	ROCKLIN	CA		04/10/2023									3,810	3,810			
PEB1596055669	SAN FRANCISCO	CA		11/17/2017		5,120							5,123	5,123			
6601477075	WATERLOO	IL		04/10/2023									504	504			
6602712165	SCOTTSDALE	AZ		04/10/2023									14,618	14,618			
6600059874	VIRGINIA BEACH	VA		04/10/2023									3,432	3,432			
6601481978	THORNTON	CO		07/14/2023									6,660	6,660			

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	2	3					8	9	10	11	12	13					
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8198847055	WEST PALM BEACH	FL		07/14/2023									791	791			
6602686740	ALAMO	CA		04/10/2023									7,210	7,210			
6601729632	ORLANDO	FL		04/10/2023									3,439	3,439			
6601692715	PHOENIX	MD		07/14/2023									1,831	1,831			
8201732041	CAPE CORAL	FL		07/14/2023									1,212	1,212			
6601724252	WINNETKA	IL		04/10/2023									4,281	4,281			
6600844341	WESTMINSTER	CO		07/14/2023									5,607	5,607			
6602686955	CHICAGO	IL		04/10/2023									4,261	4,261			
PEB1596054631	LOS ANGELES	CA		06/13/2017		3,954							3,813	3,813			
6601721035	TYLER	TX		07/14/2023									2,655	2,655			
6601677740	LAKE RONKONKOMA	NY		04/10/2023									2,508	2,508			
PH7133549670	MONTCLAIR	NJ		06/19/2015		2,076							2,068	2,068			
8201145528	HOMESTEAD	FL		07/14/2023									1,081	1,081			
6602680560	IRVINE	CA		04/10/2023									5,570	5,570			
6601680363	RIDGEWOOD	NY		04/10/2023									4,948	4,948			
6602694595	MINNEAPOLIS	MN		04/10/2023									6,815	6,815			
6600026212	JACKSONVILLE	FL		04/10/2023									631	631			
6601740332	GLEN COVE	NY		04/10/2023									9,349	9,349			
6602687094	SANTA CLARA	CA		04/10/2023									5,262	5,262			
PEB1784004560	SAN FRANCISCO	CA		11/18/2016		5,983							5,995	5,995			
6602700061	MARINA DEL REY	CA		04/10/2023									10,912	10,912			
8200388251	POMPANO BEACH	FL		07/14/2023									634	634			
8025152731	NORTH MIAMI BEACH	FL		07/14/2023									816	816			
6601224709	JACKSONVILLE	FL		04/10/2023									115	115			
6600010505	JACKSONVILLE	FL		04/10/2023									492	492			
6601470864	ATLANTIC BEACH	FL		04/10/2023									1,555	1,555			
6602691658	VERO BEACH	FL		04/10/2023									12,657	12,657			
6600794454	RANCHO CUCAMONGA	CA		04/10/2023									10,058	10,058			
6601711796	LOS ANGELES	CA		04/10/2023									4,179	4,179			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		2,856							2,835	2,835			
6600677311	JACKSONVILLE	FL		04/10/2023									745	745			
PEB1353007702	SOUTH ORANGE	NJ		11/17/2017		4,512							4,514	4,514			
6601678268	SEATTLE	WA		07/14/2023									11,147	11,147			
6601011684	VACAVILLE	CA		04/10/2023									3,956	3,956			
6600548181	TELLURIDE	CO		07/14/2023									6,753	6,753			
6600026618	JACKSONVILLE	FL		04/10/2023									656	656			
6601721233	LONG BEACH	CA		04/10/2023									3,927	3,927			
6600676768	JACKSONVILLE	FL		04/10/2023									1,104	1,104			
6602701945	SAN JOSE	CA		04/10/2023									5,797	5,797			
6601224238	JACKSONVILLE	FL		04/10/2023									1,032	1,032			
6602677194	BOYNTON BEACH	FL		04/10/2023									5,880	5,880			
6601678078	BROOKLYN	NY		04/10/2023									15,515	15,515			
8016878912	NORTH MIAMI BEACH	FL		07/14/2023									616	616			
6601470898	ATLANTIC BEACH	FL		04/10/2023									960	960			
6600680877	JACKSONVILLE	FL		04/10/2023									737	737			
6602695824	LA JOLLA	CA		04/10/2023									8,813	8,813			
6602680073	AUSTIN	TX		07/14/2023									2,451	2,451			
6602711803	SAN BRUNO	CA		04/10/2023									3,906	3,906			
6601827659	MENLO PARK	CA		04/10/2023									6,953	6,953			
6602676501	DALLAS	TX		07/14/2023									4,099	4,099			
6601202044	ATLANTIC BEACH	FL		04/10/2023									666	666			

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6601731141	LAGUNA BEACH	CA		04/10/2023									8,498	8,498			
6602675792	RANCHO SANTA FE	CA		04/10/2023									12,061	12,061			
6601816728	SEATTLE	WA		07/14/2023									3,079	3,079			
6602683150	BOTHELL	WA		07/14/2023									3,809	3,809			
6600935420	FLAGSTAFF	AZ		04/10/2023									2,778	2,778			
6601734087	ESTES PARK	CO		07/14/2023									7,362	7,362			
6601680439	BROOKLYN	NY		04/10/2023									4,628	4,628			
6601714410	SEATTLE	WA		07/14/2023									4,881	4,881			
8204273111	BONITA SPRINGS	FL		07/14/2023									369	369			
6602679513	OAKLAND	CA		04/10/2023									3,268	3,268			
6600028754	JACKSONVILLE	FL		04/10/2023									449	449			
0837000	Tysons	VA		06/05/2017		880,982							880,982	880,982			
6600843608	BELTON	TX		07/14/2023									3,318	3,318			
8201616110	PLANTATION	FL		07/14/2023									1,447	1,447			
6601731794	FRASER	CO		07/14/2023									2,064	2,064			
6601681908	NEW YORK	NY		04/10/2023									20,862	20,862			
6600934902	VERNON HILLS	IL		04/10/2023									3,146	3,146			
6600011487	JACKSONVILLE	FL		04/10/2023									649	649			
6601697714	TUALATIN	OR		07/14/2023									2,735	2,735			
0693900	Dallas	TX		12/21/2012		259,335							259,335	259,335			
6601722603	SAN JOSE	CA		04/10/2023									7,469	7,469			
3364646662	Wellington	FL		07/14/2023									146	146			
6602689413	BOULDER	CO		07/14/2023									6,370	6,370			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		4,089							4,069	4,069			
6601469056	ATLANTIC BEACH	FL		04/10/2023									613	613			
6601684894	BETHESDA	MD		07/14/2023									9,093	9,093			
6601739425	OAKLAND	CA		04/10/2023									8,543	8,543			
6601225128	JACKSONVILLE	FL		04/10/2023									696	696			
8195722159	DEERFIELD BCH	FL		07/14/2023									1,479	1,479			
6602682483	ARLINGTON	VA		04/10/2023									8,199	8,199			
6601750315	WASHINGTON	DC		04/10/2023									5,374	5,374			
6602688670	GULF BREEZE	FL		04/10/2023									3,884	3,884			
3365922816	Hollywood	FL		07/14/2023									266	266			
6600990458	HAMILTON	NJ		07/14/2023									2,011	2,011			
8023248514	HIALEAH	FL		07/14/2023									871	871			
6601481804	GRANITE BAY	CA		04/10/2023									10,677	10,677			
8197416291	COCONUT CREEK	FL		07/14/2023									514	514			
6602678341	CORTE MADERA	CA		04/10/2023									6,592	6,592			
6602684232	MISSION VIEJO	CA		04/10/2023									5,599	5,599			
6601737189	YARMOUTH PORT	MA		04/10/2023									3,293	3,293			
PEB1259002806	ROCKVILLE	MD		11/18/2016		3,769							3,839	3,839			
6600847443	AUSTIN	TX		07/14/2023									4,596	4,596			
6600847104	AUSTIN	TX		07/14/2023									2,100	2,100			
6602686476	RENTON	WA		07/14/2023									5,205	5,205			
6601699256	BATAVIA	IL		04/10/2023									3,529	3,529			
6601677765	BROOKLYN	NY		04/10/2023									4,684	4,684			
6601699496	SIMI VALLEY	CA		04/10/2023									5,141	5,141			
8201654904	LARGO	FL		07/14/2023									2,927	2,927			
6602683382	LITTLETON	CO		07/14/2023									2,409	2,409			
8194958378	MARGATE	FL		07/14/2023									1,236	1,236			
6602682772	SANTA CRUZ	CA		04/10/2023									6,137	6,137			

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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
6601224048	JACKSONVILLE	FL		04/10/2023									702	702			
6601716498	LOS ANGELES	CA		04/10/2023									4,757	4,757			
6601204263	JACKSONVILLE	FL		04/10/2023									1,341	1,341			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		5,752							5,722	5,722			
6602694785	FORT MYERS	FL		04/10/2023									3,673	3,673			
6600441346	BRENTWOOD	TN		04/10/2023									12,576	12,576			
6601677914	FOXBORO	MA		04/10/2023									11,597	11,597			
6602696996	AUSTIN	TX		07/14/2023									3,558	3,558			
6602685452	LOS ANGELES	CA		04/10/2023									10,703	10,703			
6601740985	ALAMO	CA		04/10/2023									6,496	6,496			
6602704543	SAN LUIS OBISPO	CA		04/10/2023									4,210	4,210			
6601811810	SNOHOMISH	WA		07/14/2023									5,883	5,883			
6602704568	SALT LAKE CITY	UT		07/14/2023									2,780	2,780			
6602698539	LAS VEGAS	NV		04/10/2023									3,290	3,290			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		12,332							12,331	12,331			
6600026097	JACKSONVILLE	FL		04/10/2023									530	530			
6601817817	OAKLAND	CA		04/10/2023									7,767	7,767			
6600927435	JAMAICA PLAIN	MA		04/10/2023									4,368	4,368			
6600390808	RAYNHAM	MA		04/10/2023									4,046	4,046			
6602675636	MCKINNEY	TX		07/14/2023									7,416	7,416			
6602698364	LAGUNA NIGUEL	CA		04/10/2023									5,657	5,657			
8202336091	FORT MYERS	FL		07/14/2023									517	517			
6602676964	TIBURON	CA		04/10/2023									13,533	13,533			
6602678812	SAN JUAN CAPISTRANO	CA		04/10/2023									6,222	6,222			
6601484592	BELLAIRE	TX		07/14/2023									5,780	5,780			
EB1353005303	CRANFORD	NJ		12/18/2015		5,364							5,354	5,354			
6602701390	NAPERVILLE	IL		04/10/2023									7,227	7,227			
6601818914	NEW YORK	NY		04/10/2023									7,244	7,244			
6601477703	KENILWORTH	IL		04/10/2023									10,056	10,056			
PH7132517579	SEATTLE	WA		12/29/2014		3,769							3,759	3,759			
6601204800	JACKSONVILLE	FL		04/10/2023									634	634			
6602679406	TUSTIN	CA		04/10/2023									4,458	4,458			
EB1786003623	SAN MATEO	CA		12/16/2016		7,881							7,958	7,958			
6601720995	SANTA CRUZ	CA		04/10/2023									4,811	4,811			
6600676578	JACKSONVILLE	FL		04/10/2023									1,419	1,419			
6602683465	FRISCO	TX		07/14/2023									2,911	2,911			
6602688282	WILLIS	TX		07/14/2023									2,236	2,236			
6602678754	GILBERT	AZ		04/10/2023									4,651	4,651			
6601483214	DEERFIELD	IL		04/10/2023									11,018	11,018			
0450203	CORALVILLE	IA		08/03/2012		503,210							503,210	503,210			
6601819946	ESCONDIDO	CA		04/10/2023									3,466	3,466			
6601685800	NASHVILLE	TN		04/10/2023									13,355	13,355			
6600024829	JACKSONVILLE	FL		04/10/2023									451	451			
6602711027	SAN BRUNO	CA		04/10/2023									5,602	5,602			
EB1400003481	CAVE CREEK	AZ		06/24/2016		2,963							2,964	2,964			
6601687400	WINCHESTER	MA		04/10/2023									20,143	20,143			
6601685040	LAKE FOREST	IL		04/10/2023									9,189	9,189			
8200760998	JACKSONVILLE	FL		07/14/2023									607	607			
6602691963	GRAHAM	WA		07/14/2023									3,175	3,175			
PEB1541042714	NASHVILLE	TN		01/11/2018		17,175							17,080	17,080			
6601730010	RENO	NV		04/10/2023									3,632	3,632			

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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
6601483933	ORLANDO	FL		04/10/2023									14,140	14,140			
6602693555	CENTENNIAL	CO		07/14/2023									9,088	9,088			
6601827543	CHANDLER	AZ		04/10/2023									3,730	3,730			
6602687078	FOUNTAIN HILLS	AZ		04/10/2023									9,551	9,551			
PEB1596055307	DENVER	CO		11/17/2017		3,588							3,518	3,518			
EB1222540366	ALBANY	CA		10/12/2016		3,365							3,325	3,325			
6600040601	PHOENIX	AZ		04/10/2023									3,909	3,909			
6602684687	STRATHMERE	NJ		07/14/2023									9,322	9,322			
6601680066	BROOKLYN	NY		04/10/2023									1,954	1,954			
6601470989	ATLANTIC BEACH	FL		04/10/2023									1,023	1,023			
6601204388	JACKSONVILLE	FL		04/10/2023									842	842			
98708522	BOYNTON BEACH	FL		07/14/2023									551	551			
8198904529	HOMESTEAD	FL		07/14/2023									1,355	1,355			
6602711159	SAN JOSE	CA		04/10/2023									4,242	4,242			
6600011198	JACKSONVILLE	FL		04/10/2023									656	656			
6602690320	SCOTTSDALE	AZ		04/10/2023									3,589	3,589			
6602688340	DENVER	CO		07/14/2023									3,354	3,354			
PH7131648391	NEEDHAM	MA		09/26/2014		3,045							3,025	3,025			
6601475814	SAINT LOUIS	MO		04/10/2023									1,151	1,151			
6601747501	SAN MATEO	CA		04/10/2023									6,597	6,597			
6601481648	BAINBRIDGE ISLAND	WA		07/14/2023									6,887	6,887			
EB1541039674	SPICEWOOD	TX		12/18/2015		3,215							3,191	3,191			
6601709642	CAMBRIA	CA		04/10/2023									6,303	6,303			
6601490789	WASHINGTON	DC		04/10/2023									10,206	10,206			
6601749069	TAMPA	FL		04/10/2023									4,843	4,843			
6600922774	SANTA BARBARA	CA		04/10/2023									12,470	12,470			
EB1353005122	DENVILLE	NJ		12/18/2015		3,942							3,915	3,915			
6601748145	BOERNE	TX		07/14/2023									3,516	3,516			
8201026932	DELRAY BEACH	FL		07/14/2023									1,885	1,885			
98778681	NORTH FORT	FL		07/14/2023									257	257			
6602711936	BIG BEAR LAKE	CA		04/10/2023									5,788	5,788			
6601692103	HUNTINGTON BEACH	CA		04/10/2023									4,654	4,654			
6601808683	BROOKLYN	NY		04/10/2023									10,282	10,282			
6600050238	BRIDGEWATER	NJ		07/14/2023									1,723	1,723			
6602677780	CLEARWATER	FL		04/10/2023									4,729	4,729			
6602688373	TEMECULA	CA		04/10/2023									4,005	4,005			
6601681296	NEW YORK	NY		04/10/2023									24,206	24,206			
6601225201	JACKSONVILLE	FL		04/10/2023									817	817			
6600675034	JACKSONVILLE	FL		04/10/2023									498	498			
6602689942	EVERETT	WA		07/14/2023									3,106	3,106			
6601743385	SILVER SPRING	MD		07/14/2023									3,297	3,297			
6601687251	NEW YORK	NY		04/10/2023									2,889	2,889			
EB1540094402	BRADENTON	FL		08/17/2016		7,710							7,647	7,647			
6601733998	BRENTWOOD	TN		04/10/2023									5,662	5,662			
6602689561	CARLSBAD	CA		04/10/2023									4,997	4,997			
2522161818	WEST PALM BEACH	FL		07/14/2023									333	333			
6602693845	BOCA RATON	FL		04/10/2023									2,327	2,327			
6600677287	JACKSONVILLE	FL		04/10/2023									800	800			
6601686535	LEXINGTON	MA		04/10/2023									15,345	15,345			
8202449248	JACKSONVILLE	FL		07/14/2023									615	615			
6602678259	SAN FRANCISCO	CA		04/10/2023									6,271	6,271			

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	2	3					8	9	10	11	12	13					
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8194417198	CAPE CORAL	FL		07/14/2023									766	766			
6601753053	EVANSTON	IL		04/10/2023									3,592	3,592			
6601484857	JUPITER	FL		04/10/2023									18,550	18,550			
6602675214	SAN JOSE	CA		04/10/2023									4,094	4,094			
8194534500	NAPLES	FL		07/14/2023									802	802			
PEB1540095567	MAHWAH	NJ		11/17/2017		2,404							2,373	2,373			
6602702547	ISSAQUAH	WA		07/14/2023									3,691	3,691			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		6,005							6,040	6,040			
8201449181	HALLANDALE	FL		07/14/2023									223	223			
6600682584	JACKSONVILLE	FL		04/10/2023									1,274	1,274			
6601692731	CROWNSVILLE	MD		07/14/2023									1,965	1,965			
6602705060	BEND	OR		07/14/2023									4,725	4,725			
6601683722	MUNDELEIN	IL		04/10/2023									15,918	15,918			
6602677137	SAN MATEO	CA		04/10/2023									5,136	5,136			
6601811992	KIRKLAND	WA		07/14/2023									5,712	5,712			
6600011586	JACKSONVILLE	FL		04/10/2023									648	648			
6602688258	SANTA BARBARA	CA		04/10/2023									9,622	9,622			
6601727248	TOOL	TX		07/14/2023									2,442	2,442			
6600058835	UPLAND	CA		04/10/2023									5,775	5,775			
6602696616	ALAMEDA	CA		04/10/2023									5,343	5,343			
6601806398	LAS VEGAS	NV		04/10/2023									8,099	8,099			
6602674068	AUSTIN	TX		07/14/2023									2,767	2,767			
6601686832	FAIRFAX	VA		04/10/2023									13,486	13,486			
6601475764	SAINT LOUIS	MO		04/10/2023									551	551			
6601696096	MINNEAPOLIS	MN		04/10/2023									10,700	10,700			
6601741082	ARRINGTON	TN		04/10/2023									3,407	3,407			
6601811497	PHOENIX	AZ		04/10/2023									7,014	7,014			
6601699348	PALM BEACH GARDENS	FL		04/10/2023									3,717	3,717			
6601686634	MANHASSET	NY		04/10/2023									4,689	4,689			
6601722421	SCOTTSDALE	AZ		04/10/2023									3,843	3,843			
6602677384	HOUSTON	TX		07/14/2023									3,238	3,238			
8195962111	ST PETERSBURG	FL		07/14/2023									882	882			
6600026980	JACKSONVILLE	FL		04/10/2023									654	654			
6600024605	JACKSONVILLE	FL		04/10/2023									452	452			
6602681907	SAN RAMON	CA		04/10/2023									6,286	6,286			
6600681594	JACKSONVILLE	FL		04/10/2023									799	799			
6600794652	VIRGINIA BEACH	VA		04/10/2023									9,532	9,532			
8204218155	BOCA RATON	FL		07/14/2023									421	421			
6600597451	BOSTON	MA		04/10/2023									6,816	6,816			
8194910974	MIAMI	FL		07/14/2023									1,286	1,286			
6602680313	HOUSTON	TX		07/14/2023									5,334	5,334			
8201638607	FORT MYERS	FL		07/14/2023									675	675			
8202730833	LEHIGH ACRES	FL		07/14/2023									724	724			
6601683771	EVANSTON	IL		04/10/2023									14,007	14,007			
6601068601	WOODBRIDGE	VA		04/10/2023									1,935	1,935			
EB1222546556	GLENDALE	CA		10/12/2016		5,879							5,865	5,865			
6601809855	HALF MOON BAY	CA		04/10/2023									6,151	6,151			
6601825232	SCOTTSDALE	AZ		04/10/2023									26,087	26,087			
8201459795	GULFPORT	FL		07/14/2023									609	609			
6600680992	JACKSONVILLE	FL		04/10/2023									901	901			
6602694249	BOULDER	CO		07/14/2023									6,945	6,945			

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	2	3					8	9	10	11	12	13					
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6600677261	JACKSONVILLE	FL		04/10/2023									670	670			
EB1222546150	CARLSBAD	CA		08/17/2016		3,934							3,916	3,916			
6602694694	SAN DIEGO	CA		04/10/2023									5,641	5,641			
6600435207	PARKER	CO		07/14/2023									5,905	5,905			
6601713685	SCOTTSDALE	AZ		04/10/2023									3,325	3,325			
6601097220	BOCA RATON	FL		04/10/2023									15,754	15,754			
6602696012	WILMETTE	IL		04/10/2023									7,548	7,548			
6602673763	SUNNYVALE	CA		04/10/2023									5,997	5,997			
6600845116	SARASOTA	FL		04/10/2023									5,613	5,613			
FR125695028	KENSINGTON	CA		09/23/2016		6,355							6,376	6,376			
8027688516	WELLINGTON	FL		07/14/2023									917	917			
6602706738	BELLEVUE	WA		07/14/2023									13,566	13,566			
8194950944	MIAMI	FL		07/14/2023									1,350	1,350			
6602686617	SAN FRANCISCO	CA		04/10/2023									8,220	8,220			
6601224246	JACKSONVILLE	FL		04/10/2023									606	606			
6601470781	ATLANTIC BEACH	FL		04/10/2023									809	809			
6602673672	SAN JOSE	CA		04/10/2023									5,636	5,636			
6602686559	DEL MAR	CA		04/10/2023									5,084	5,084			
6601709345	SAN MATEO	CA		04/10/2023									4,667	4,667			
6601825604	ALBANY	CA		04/10/2023									15,633	15,633			
6601705442	PHOENIX	AZ		04/10/2023									3,981	3,981			
6602688084	DALLAS	TX		07/14/2023									2,824	2,824			
6602680008	SAN JOSE	CA		04/10/2023									4,025	4,025			
6601678532	HAUPPAUGE	NY		04/10/2023									7,671	7,671			
6601681528	AUSTIN	TX		07/14/2023									7,957	7,957			
0803300	Sarasota	FL		10/24/2016		1,376,042							1,376,042	1,376,042			
6602675016	ROCKLIN	CA		04/10/2023									3,418	3,418			
6602696418	MONROVIA	CA		04/10/2023									5,796	5,796			
6601751040	THE WOODLANDS	TX		07/14/2023									2,358	2,358			
8201882631	FORT LAUDERDALE	FL		07/14/2023									1,580	1,580			
6600676511	JACKSONVILLE	FL		04/10/2023									796	796			
6601680157	WESTHAMPTON BEACH	NY		04/10/2023									5,143	5,143			
PH7132522348	WESTFIELD	NJ		12/29/2014		4,760							4,741	4,741			
8194976163	BOCA RATON	FL		07/14/2023									1,352	1,352			
6602695212	PLANO	TX		07/14/2023									2,853	2,853			
6601481721	NEPONSIT	NY		04/10/2023									12,314	12,314			
6602677970	MERCER ISLAND	WA		07/14/2023									3,163	3,163			
6600676834	JACKSONVILLE	FL		04/10/2023									1,353	1,353			
6602701051	DENVER	CO		07/14/2023									3,612	3,612			
6600060062	DAVIS	CA		04/10/2023									4,542	4,542			
6602675784	ARLINGTON	VA		04/10/2023									6,157	6,157			
6602700616	PEORIA	AZ		04/10/2023									4,076	4,076			
6601720003	PARKLAND	FL		04/10/2023									3,578	3,578			
3371732983	SAINT PETERSBURG	FL		07/14/2023									538	538			
6602687524	GLENVIEW	IL		04/10/2023									5,124	5,124			
6601682161	SUFFERN	NY		04/10/2023									11,627	11,627			
6601486803	PHOENIX	AZ		04/10/2023									22,699	22,699			
6601485011	SHORT HILLS	NJ		07/14/2023									10,040	10,040			
6602685429	LAS VEGAS	NV		04/10/2023									11,050	11,050			
6600680976	JACKSONVILLE	FL		04/10/2023									789	789			
6602692102	UPTON	MA		04/10/2023									3,454	3,454			

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6602673599	CUPERTINO	CA		04/10/2023									10,528	10,528			
PEB1367015596	LA JOLLA	CA		06/13/2017		5,886							5,825	5,825			
6601681676	HOUSTON	TX		07/14/2023									5,866	5,866			
6601728006	KIRKWOOD	CA		04/10/2023									3,121	3,121			
6601805093	RENTON	WA		07/14/2023									1,761	1,761			
6602678549	SAN MATEO	CA		04/10/2023									5,324	5,324			
6602683796	SAN DIEGO	CA		04/10/2023									4,029	4,029			
6602695584	SEATTLE	WA		07/14/2023									4,600	4,600			
6602673847	SAN DIEGO	CA		04/10/2023									4,059	4,059			
6601680199	BROOKLYN	NY		04/10/2023									12,344	12,344			
6601476994	CHICAGO	IL		04/10/2023									10,610	10,610			
6601677526	LAS VEGAS	NV		04/10/2023									8,568	8,568			
6601696294	GEYSERVILLE	CA		04/10/2023									11,479	11,479			
PH7132365243	WESTFIELD	NJ		08/21/2015		6,261							6,239	6,239			
6602684083	PLANO	TX		07/14/2023									3,196	3,196			
EB1540093370	SPANISH FORT	AL		08/07/2015		2,675							2,675	2,675			
6600011636	JACKSONVILLE	FL		04/10/2023									526	526			
505318766	WELLINGTON	FL		07/14/2023									710	710			
6602694652	DENVER	CO		07/14/2023									2,420	2,420			
6601673293	PALM BEACH GARDENS	FL		04/10/2023									7,890	7,890			
8191976643	OAKLAND PARK	FL		07/14/2023									1,020	1,020			
3386826567	Tamarac	FL		07/14/2023									446	446			
505390119	FORT MYERS	FL		07/14/2023									779	779			
6601686683	VIENNA	VA		04/10/2023									14,668	14,668			
6601673731	ALPINE	CA		04/10/2023									22,895	22,895			
8016798677	LAKE WORTH	FL		07/14/2023									879	879			
8199327446	NAPLES	FL		07/14/2023									1,710	1,710			
EB1541040509	FAIRVIEW	TN		08/19/2016		3,356							3,344	3,344			
6602691716	BRIGHTON	MI		04/10/2023									10,842	10,842			
8194889936	SAINT PETERSBURG	FL		07/14/2023									5,618	5,618			
6602675495	WOODSTOCK	NY		04/10/2023									7,207	7,207			
6601204016	JACKSONVILLE	FL		04/10/2023									749	749			
6600793019	PORT WASHINGTON	NY		04/10/2023									4,911	4,911			
6602679745	BURLINGAME	CA		04/10/2023									5,591	5,591			
6600842329	SACRAMENTO	CA		04/10/2023									6,222	6,222			
6602689082	DENVER	CO		07/14/2023									2,966	2,966			
8027565156	HIALEAH	FL		07/14/2023									1,361	1,361			
6600026188	JACKSONVILLE	FL		04/10/2023									529	529			
8204273471	LEHIGH ACRES	FL		07/14/2023									500	500			
6600026584	JACKSONVILLE	FL		04/10/2023									700	700			
6600676354	JACKSONVILLE	FL		04/10/2023									646	646			
6600847187	PARK CITY	UT		07/14/2023									2,652	2,652			
6602704469	BROOKLYN	NY		04/10/2023									4,201	4,201			
6602683655	HUNTSVILLE	UT		07/14/2023									3,019	3,019			
8200720414	ROYAL PLM BCH	FL		07/14/2023									1,073	1,073			
8018192424	ST PETERSBURG	FL		07/14/2023									331	331			
8194392631	MIAMI	FL		07/14/2023									1,711	1,711			
6602701838	AUSTIN	TX		07/14/2023									3,459	3,459			
EB1259001548	EAGLE	CO		12/18/2015		2,596							2,591	2,591			
6601225060	JACKSONVILLE	FL		04/10/2023									628	628			
6601734988	MANHATTAN BEACH	CA		04/10/2023									4,410	4,410			

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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
8001629055	NORTH MIAMI	FL		07/14/2023									1,716	1,716			
6602688597	SANTA CRUZ	CA		04/10/2023									4,714	4,714			
6601712091	FRANKLIN	TN		04/10/2023									3,872	3,872			
6602686781	WESTON	FL		04/10/2023									10,343	10,343			
6600681339	JACKSONVILLE	FL		04/10/2023									1,634	1,634			
6600025503	JACKSONVILLE	FL		04/10/2023									1,064	1,064			
6601482828	HINSDALE	IL		04/10/2023									20,417	20,417			
6601716530	SOUTHLAKE	TX		07/14/2023									4,201	4,201			
6601203414	JACKSONVILLE	FL		04/10/2023									677	677			
PH7133303037	NAPERVILLE	IL		08/21/2015		2,933							2,944	2,944			
6600851239	PARAMUS	NJ		07/14/2023									3,144	3,144			
8201453005	WEST PALM BEACH	FL		07/14/2023									792	792			
6600851460	MINNETRISTA	MN		04/10/2023									11,695	11,695			
6602671189	SAN DIEGO	CA		04/10/2023									12,007	12,007			
6600921081	SAN FRANCISCO	CA		04/10/2023									4,455	4,455			
6600921818	LOS ANGELES	CA		04/10/2023									6,585	6,585			
6600845413	DALLAS	TX		07/14/2023									2,304	2,304			
6601487066	GREAT FALLS	VA		04/10/2023									33,785	33,785			
6600682360	JACKSONVILLE	FL		04/10/2023									921	921			
6602681279	MIAMI BEACH	FL		04/10/2023									5,171	5,171			
6601698738	HUNTLEY	IL		04/10/2023									44,169	44,169			
6600545302	BOULDER	CO		07/14/2023									2,618	2,618			
6602688563	SPRING	TX		07/14/2023									4,055	4,055			
6602705482	DRAPER	UT		07/14/2023									3,069	3,069			
6602696145	GOLETA	CA		04/10/2023									5,882	5,882			
6601698274	NEW YORK	NY		04/10/2023									5,382	5,382			
6601699272	ELLICOTT CITY	MD		07/14/2023									2,107	2,107			
6602712918	CHATHAM	MA		04/10/2023									13,565	13,565			
6600844994	TULSA	OK		04/10/2023									3,049	3,049			
3360307580	Tamarac	FL		07/14/2023									265	265			
6602711670	CHICAGO	IL		04/10/2023									3,263	3,263			
6601686048	EDGEWATER	MD		07/14/2023									13,441	13,441			
8198869092	HIALEAH	FL		07/14/2023									1,157	1,157			
6602689785	WOODLAND HILLS	CA		04/10/2023									5,627	5,627			
6602689165	BEND	OR		07/14/2023									6,687	6,687			
6602682079	WADDELL	AZ		04/10/2023									3,706	3,706			
6601753723	CHARLOTTESVILLE	VA		04/10/2023									3,711	3,711			
6602683127	LUCAS	TX		07/14/2023									3,227	3,227			
6602686682	LAFAYETTE	CA		04/10/2023									5,870	5,870			
6601685701	BROOKLINE	MA		04/10/2023									20,991	20,991			
6602680255	PLEASANTON	CA		04/10/2023									7,853	7,853			
6601709444	GIG HARBOR	WA		07/14/2023									8,968	8,968			
6601809178	WASHINGTON	DC		04/10/2023									5,255	5,255			
6600852476	PARADISE VALLEY	AZ		04/10/2023									6,180	6,180			
6600851486	MESA	AZ		04/10/2023									2,880	2,880			
6602699628	PHOENIX	AZ		04/10/2023									4,021	4,021			
6600031311	SOUTHLAKE	TX		07/14/2023									2,016	2,016			
6601820688	CORONADO	CA		04/10/2023									6,961	6,961			
PEB1221071980	PALM BEACH GARDENS	FL		11/17/2017		4,698							4,669	4,669			
6601722876	LONE TREE	CO		07/14/2023									2,843	2,843			
6601479543	GLENVIEW	IL		04/10/2023									7,022	7,022			

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EB1540093224	FALLS CHURCH	VA		08/07/2015		4,015							4,015	4,015			
6601753145	NEW YORK	NY		04/10/2023									5,264	5,264			
8201018214	MIAMI GARDENS	FL		07/14/2023									571	571			
6600676826	JACKSONVILLE	FL		04/10/2023									956	956			
6600680836	JACKSONVILLE	FL		04/10/2023									961	961			
6600675281	JACKSONVILLE	FL		04/10/2023									640	640			
EB1369003121	SARASOTA	FL		08/19/2016		2,938							2,957	2,957			
6600675968	JACKSONVILLE	FL		04/10/2023									852	852			
6602711043	REDDING	CA		04/10/2023									5,382	5,382			
8200867459	HIALEAH	FL		07/14/2023									803	803			
6602702695	SHORELINE	WA		07/14/2023									3,742	3,742			
EB1351002957	BROOKLYN	NY		10/09/2015		3,566							3,555	3,555			
6601679241	BOULDER	CO		07/14/2023									17,350	17,350			
6601487702	BROOKLYN	NY		04/10/2023									11,622	11,622			
6601714030	ARLINGTON	VA		04/10/2023									2,828	2,828			
6602673177	SAN CARLOS	CA		04/10/2023									14,924	14,924			
8201326969	FORT LAUDERDALE	FL		07/14/2023									284	284			
6602690080	WELLESLEY	MA		04/10/2023									6,979	6,979			
6601825836	ORLANDO	FL		04/10/2023									3,951	3,951			
6602689934	MAIDENS	VA		04/10/2023									3,336	3,336			
6602678051	LOS ANGELES	CA		04/10/2023									5,108	5,108			
6602687425	ARLINGTON	VA		04/10/2023									5,125	5,125			
6601733980	SAN JOSE	CA		04/10/2023									4,164	4,164			
PEB1541041266	SPICEWOOD	TX		06/13/2017		2,892							2,802	2,802			
8202204340	POMPANO BEACH	FL		07/14/2023									1,051	1,051			
8195542853	HOLLYWOOD	FL		07/14/2023									929	929			
6600922063	CAVE CREEK	AZ		04/10/2023									3,001	3,001			
6602675248	BELLEVUE	WA		07/14/2023									4,834	4,834			
6600468901	GARDEN RIDGE	TX		07/14/2023									5,789	5,789			
PEB1541042102	TAHLEQUAH	OK		11/17/2017		3,655							3,497	3,497			
PEB1784004165	SAN ANSELMO	CA		11/18/2016		3,915							3,878	3,878			
6602696335	AUSTIN	TX		07/14/2023									3,155	3,155			
6602696293	RANCHO CUCAMONGA	CA		04/10/2023									4,114	4,114			
6601698902	LOS ANGELES	CA		04/10/2023									4,419	4,419			
8030774695	HIALEAH	FL		07/14/2023									537	537			
6601708354	VERO BEACH	FL		04/10/2023									3,644	3,644			
6601807305	ARLINGTON	VA		04/10/2023									8,299	8,299			
6602701341	SAN JOSE	CA		04/10/2023									4,536	4,536			
6601682146	NEW YORK	NY		04/10/2023									25,605	25,605			
6601384081	ATLANTIC BEACH	FL		04/10/2023									741	741			
505325356	WEST PALM BEACH	FL		07/14/2023									492	492			
6602682293	PORTLAND	OR		07/14/2023									2,128	2,128			
6601752725	SAN CARLOS	CA		04/10/2023									6,737	6,737			
6602685742	SAN DIEGO	CA		04/10/2023									5,927	5,927			
6602697713	SAN FRANCISCO	CA		04/10/2023									20,043	20,043			
6601819805	GRANITE BAY	CA		04/10/2023									10,750	10,750			
6602694355	MOUNTAIN BRK	AL		07/14/2023									2,686	2,686			
6602705649	SOUTH JORDAN	UT		07/14/2023									2,689	2,689			
6600925058	FORT LAUDERDALE	FL		04/10/2023									3,409	3,409			
6601677781	NEW HYDE PARK	NY		04/10/2023									6,475	6,475			
FR225706346	WATER MILL	NY		10/21/2016		11,980							12,023	12,023			

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6601699702	GALLATIN	TN		04/10/2023									3,351	3,351			
6601483305	WILMETTE	IL		04/10/2023									11,501	11,501			
6602679984	BOISE	ID		04/10/2023									3,909	3,909			
6600680968	JACKSONVILLE	FL		04/10/2023									1,285	1,285			
2522161737	WEST PALM BEACH	FL		07/14/2023									278	278			
6602681469	REDMOND	WA		07/14/2023									4,243	4,243			
6601727370	CAMARILLO	CA		04/10/2023									5,623	5,623			
6600935156	AUSTIN	TX		07/14/2023									2,131	2,131			
8201126650	JACKSONVILLE	FL		07/14/2023									899	899			
6602692516	WILDWOOD CREST	NJ		07/14/2023									3,697	3,697			
6600847278	PROSPECT	KY		04/10/2023									3,137	3,137			
6600991191	DALLAS	TX		07/14/2023									2,864	2,864			
6602685890	WESTWOOD	MA		04/10/2023									4,831	4,831			
6602677541	NORMANDY PARK	WA		07/14/2023									3,803	3,803			
6602680834	SNOQUALMIE	WA		07/14/2023									3,788	3,788			
6601744821	NEW MARKET	MD		07/14/2023									2,356	2,356			
6601748475	WOODINVILLE	WA		07/14/2023									3,691	3,691			
6602701010	SAN JOSE	CA		04/10/2023									9,777	9,777			
504874830	PEMBROKE PINES	FL		07/14/2023									457	457			
6600682212	JACKSONVILLE	FL		04/10/2023									834	834			
6602684174	SANTA BARBARA	CA		04/10/2023									5,162	5,162			
6601471425	NORTHFIELD	MN		04/10/2023									10,202	10,202			
6600711268	MIAMI	FL		04/10/2023									2,976	2,976			
6601679118	SEATTLE	WA		07/14/2023									11,281	11,281			
EB1540093178	MARS	PA		09/25/2015		4,105							4,088	4,088			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		4,398							4,370	4,370			
6601678938	HICKSVILLE	NY		04/10/2023									4,269	4,269			
6600851056	RIVIERA BEACH	FL		04/10/2023									7,195	7,195			
6602701788	PALM SPRINGS	CA		04/10/2023									8,253	8,253			
6601745216	ROCKVILLE CENTRE	NY		04/10/2023									8,063	8,063			
6601715003	BROOKLYN	NY		04/10/2023									5,305	5,305			
6602702307	NAPLES	FL		04/10/2023									3,849	3,849			
6602698232	ONTARIO	CA		04/10/2023									4,567	4,567			
6601737452	CLERMONT	FL		04/10/2023									7,574	7,574			
7002809343	HOMESTEAD	FL		07/14/2023									496	496			
6602682699	COVINGTON	KY		04/10/2023									9,085	9,085			
6602690221	SEATTLE	WA		07/14/2023									4,567	4,567			
6600560764	NEW YORK	NY		04/10/2023									8,734	8,734			
6600826207	LONG GROVE	IL		04/10/2023									4,830	4,830			
6602699388	LOS ANGELES	CA		04/10/2023									15,368	15,368			
6602699701	IRVINE	CA		04/10/2023									7,388	7,388			
6601693598	SAN FRANCISCO	CA		04/10/2023									4,804	4,804			
6601805994	SAN FRANCISCO	CA		04/10/2023									5,255	5,255			
PEB1352005445	CUTCHOGUE	NY		11/17/2017		2,627							2,650	2,650			
6601478941	CHESTERFIELD	MO		04/10/2023									58,055	58,055			
6600793043	SHORELINE	WA		07/14/2023									3,603	3,603			
6600934662	CARDIFF BY THE SEA	CA		04/10/2023									4,701	4,701			
6601729483	NORTH BELLMORE	NY		04/10/2023									4,037	4,037			
6601733360	SAINT GEORGE ISLAND	FL		04/10/2023									6,218	6,218			
6601473447	SANTA ROSA BEACH	FL		04/10/2023									23,353	23,353			
6602710425	SAN JOSE	CA		04/10/2023									3,619	3,619			

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6602705292	SEDONA	AZ		04/10/2023									4,525	4,525			
6601823310	MESA	AZ		04/10/2023									6,336	6,336			
6600527086	DELRAY BEACH	FL		04/10/2023									4,649	4,649			
6601482273	HOUSTON	TX		07/14/2023									7,166	7,166			
6600789181	NORTH HOLLYWOOD	CA		04/10/2023									5,222	5,222			
8201348985	DELRAY BEACH	FL		07/14/2023									731	731			
6602679752	ALPINE	UT		07/14/2023									7,334	7,334			
EB1259001254	VAIL	CO		09/25/2015		7,718							7,686	7,686			
PEB1790003255	CAMPBELL	CA		11/18/2016		7,477							7,511	7,511			
6602678184	BLOOMFLD HLS	MI		04/10/2023									5,012	5,012			
505407799	HIALEAH	FL		07/14/2023									596	596			
6601811943	AUSTIN	TX		07/14/2023									2,932	2,932			
6601690313	BLOOMFIELD HILLS	MI		04/10/2023									4,617	4,617			
6601722595	DESERT HILLS	AZ		04/10/2023									3,060	3,060			
6601473710	ARLINGTON	VA		04/10/2023									8,612	8,612			
6600011883	JACKSONVILLE	FL		04/10/2023									597	597			
6601698696	ELBURN	IL		04/10/2023									12,146	12,146			
6600669797	JACKSONVILLE	FL		04/10/2023									982	982			
6601224998	JACKSONVILLE	FL		04/10/2023									861	861			
6601823401	ARVADA	CO		07/14/2023									2,290	2,290			
6600996331	NEW YORK	NY		04/10/2023									1,878	1,878			
6602705532	LOS ANGELES	CA		04/10/2023									4,995	4,995			
6601224758	JACKSONVILLE	FL		04/10/2023									599	599			
6601483644	SEATTLE	WA		07/14/2023									12,962	12,962			
8197504924	DORAL	FL		07/14/2023									1,296	1,296			
6601682419	DALLAS	TX		07/14/2023									10,696	10,696			
6602676162	EL MACERO	CA		04/10/2023									4,000	4,000			
6601827709	LOS ALTOS	CA		04/10/2023									5,399	5,399			
6602694660	LEHI	UT		07/14/2023									2,404	2,404			
0716600	Frisco	TX		08/10/2015		232,125							232,125	232,125			
6600850397	DALLAS	TX		07/14/2023									2,749	2,749			
6602673870	PLEASANTON	CA		04/10/2023									5,757	5,757			
6602691039	ENCINO	CA		04/10/2023									13,658	13,658			
6602701499	BOISE	ID		04/10/2023									3,996	3,996			
6602701473	PIEDMONT	CA		04/10/2023									5,046	5,046			
6601818997	OAKLAND	CA		04/10/2023									9,025	9,025			
6601682385	SCARSDALE	NY		04/10/2023									19,840	19,840			
6601679589	NEW YORK	NY		04/10/2023									12,582	12,582			
6602711662	BROOKLINE	MA		04/10/2023									4,535	4,535			
6602685031	FRASER	CO		07/14/2023									7,264	7,264			
3359007629	Jacksonville	FL		07/14/2023									297	297			
EB1596053911	BOTHELL	WA		12/16/2016		4,485							4,593	4,593			
6602689850	BEND	OR		07/14/2023									3,548	3,548			
6602704733	BROOKLYN	NY		04/10/2023									5,500	5,500			
6601820043	MOUNTAIN VIEW	CA		04/10/2023									15,749	15,749			
PH7132441713	RYE BROOK	NY		12/12/2014		4,807							4,790	4,790			
6601383158	ATLANTIC BEACH	FL		04/10/2023									804	804			
EB1541040861	THE WOODLANDS	TX		12/16/2016		4,117							4,072	4,072			
6601675983	ALPINE	WY		04/10/2023									6,942	6,942			
6602702315	DUBLIN	CA		04/10/2023									6,224	6,224			
6601677963	STATEN ISLAND	NY		04/10/2023									26,741	26,741			

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
108646878	MIAMI	FL		07/14/2023									1,089	1,089			
6601711853	HENDERSONVILLE	TN		04/10/2023									3,943	3,943			
6602683937	CHICAGO	IL		04/10/2023									4,083	4,083			
504706606	TAMARAC	FL		07/14/2023									94	94			
6601698027	NEW YORK	NY		04/10/2023									5,380	5,380			
6602698281	LINCOLN	AL		07/14/2023									3,061	3,061			
6602673987	KELLER	TX		07/14/2023									6,483	6,483			
6601686121	WAYLAND	MA		04/10/2023									15,266	15,266			
8196646146	HIALEAH	FL		07/14/2023									796	796			
6601681668	NEW YORK	NY		04/10/2023									15,863	15,863			
8201790093	HALLANDALE BEACH	FL		07/14/2023									522	522			
6602702471	CHANHASSEN	MN		04/10/2023									5,322	5,322			
6602700376	GREENWOOD VILLAGE	CO		07/14/2023									4,970	4,970			
6602679315	GILBERT	AZ		04/10/2023									4,088	4,088			
PEB1784005838	SAN FRANCISCO	CA		11/17/2017		4,895							4,905	4,905			
6601681593	BROOKLYN	NY		04/10/2023									24,271	24,271			
8199546051	HOMESTEAD	FL		07/14/2023									1,420	1,420			
6602674308	LOS ANGELES	CA		04/10/2023									14,123	14,123			
6600735432	DELRAY BEACH	FL		04/10/2023									785	785			
6600850306	PARADISE VALLEY	AZ		04/10/2023									5,048	5,048			
EB1247003086	DAVIE	FL		12/18/2015		2,653							2,622	2,622			
6600929985	SAN ANSELMO	CA		04/10/2023									4,482	4,482			
6601716118	BOULDER	CO		07/14/2023									3,093	3,093			
6601697201	BARRINGTON HILLS	IL		04/10/2023									3,536	3,536			
6600848672	SOUTH BOSTON	MA		04/10/2023									3,014	3,014			
6601728261	PENSACOLA BEACH	FL		04/10/2023									6,845	6,845			
0703600	New York	NY		03/12/2014		310,330							310,330	310,330			
6602700939	SAMMAMISH	WA		07/14/2023									6,355	6,355			
6601699611	PALM SPRINGS	CA		04/10/2023									5,475	5,475			
6601473132	WENATCHEE	WA		07/14/2023									6,264	6,264			
6601468835	ATLANTIC BEACH	FL		04/10/2023									653	653			
8023559025	HALLANDALE BEACH	FL		07/14/2023									374	374			
6601699124	NEWPORT BEACH	CA		04/10/2023									7,607	7,607			
6602682228	PRAIRIE VIEW	IL		04/10/2023									3,185	3,185			
505304533	HOLLYWOOD	FL		07/14/2023									829	829			
6601203927	JACKSONVILLE	FL		04/10/2023									659	659			
6600935529	DENVER	CO		07/14/2023									5,842	5,842			
6600850033	CAPE CORAL	FL		04/10/2023									2,879	2,879			
6602679075	OAKLAND	MI		04/10/2023									4,527	4,527			
8202012877	PEMBROKE PINES	FL		07/14/2023									394	394			
EB1786003297	LOS ALTOS	CA		10/07/2016		5,431							5,379	5,379			
6602705615	CHICAGO	IL		04/10/2023									11,077	11,077			
6601721852	SAN JUAN CAPISTRANO	CA		04/10/2023									6,152	6,152			
EB1540094353	NEW YORK	NY		08/19/2016		5,423							5,360	5,360			
6601692905	PORT TOWNSEND	WA		07/14/2023									3,737	3,737			
7002808605	HIALEAH	FL		07/14/2023									499	499			
6601750935	COLORADO SPRINGS	CO		07/14/2023									2,523	2,523			
6601483743	MERCER ISLAND	WA		07/14/2023									14,315	14,315			
6600676115	JACKSONVILLE	FL		04/10/2023									655	655			
8024420431	MIAMI	FL		07/14/2023									679	679			
6602686112	LEANDER	TX		07/14/2023									2,621	2,621			

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6601700112	SAN CARLOS	CA		04/10/2023									5,786	5,786			
PH7133128608	NATICK	MA		05/08/2015		3,406							3,393	3,393			
6602681220	BRUSH PRAIRIE	WA		07/14/2023									2,402	2,402			
6601697359	LOS GATOS	CA		04/10/2023									4,707	4,707			
6600762501	NEW PORT RICHEY	FL		04/10/2023									1,581	1,581			
6601819995	EAGLE	CO		07/14/2023									5,384	5,384			
6601715045	WASHINGTON	DC		04/10/2023									3,466	3,466			
6602692490	LOS ANGELES	CA		04/10/2023									6,004	6,004			
3381629170	St Petersburg	FL		07/14/2023									71	71			
6600026469	JACKSONVILLE	FL		04/10/2023									534	534			
6601679795	BALLWIN	MO		04/10/2023									12,387	12,387			
6601746677	FRANKLIN LAKES	NJ		07/14/2023									3,872	3,872			
PEB1789005436	SUNNYVALE	CA		11/17/2017		7,260							7,219	7,219			
6601726802	AUSTIN	TX		07/14/2023									2,280	2,280			
6601693630	SAN JOSE	CA		04/10/2023									4,526	4,526			
8191700638	MIRAMAR	FL		07/14/2023									957	957			
6601734376	ALEXANDRIA	VA		04/10/2023									5,777	5,777			
6601735480	INCLINE VILLAGE	NV		04/10/2023									7,476	7,476			
6602684000	PETALUMA	CA		04/10/2023									4,038	4,038			
108578477	Cape Coral	FL		07/14/2023									691	691			
6600638156	SAN DIEGO	CA		04/10/2023									5,958	5,958			
6601678508	BELMONT	MA		04/10/2023									14,020	14,020			
PEB1353007262	MORRISTOWN	NJ		11/17/2017		2,985							2,973	2,973			
6601202408	ATLANTIC BEACH	FL		04/10/2023									789	789			
6601692368	COLLEGE GROVE	TN		04/10/2023									23,333	23,333			
8199466588	JACKSONVILLE	FL		07/14/2023									1,188	1,188			
6601219071	SEWARD	AK		04/10/2023									1,617	1,617			
6602689264	NORTHBROOK	IL		04/10/2023									10,790	10,790			
6602690239	WESTLAKE VILLAGE	CA		04/10/2023									4,884	4,884			
6602671130	CHULA VISTA	CA		04/10/2023									10,418	10,418			
6601204578	JACKSONVILLE	FL		04/10/2023									1,118	1,118			
6600024704	JACKSONVILLE	FL		04/10/2023									517	517			
6602695667	CORTE MADERA	CA		04/10/2023									7,290	7,290			
PEB1596055141	LOS ANGELES	CA		11/17/2017		11,430							11,523	11,523			
6602670918	SAMMAMISH	WA		07/14/2023									4,521	4,521			
3384357266	Saint Petersburg	FL		07/14/2023									276	276			
6602702349	LOOMIS	CA		04/10/2023									4,442	4,442			
6602701275	HINSDALE	IL		04/10/2023									5,440	5,440			
6600722901	SHOREVIEW	MN		04/10/2023									9,962	9,962			
6600849977	LARGO	FL		04/10/2023									4,566	4,566			
6602706027	BRENTWOOD	TN		04/10/2023									5,527	5,527			
6601811885	OAK PARK	IL		04/10/2023									4,756	4,756			
EB1351004817	STATEN ISLAND	NY		08/19/2016		3,230							3,193	3,193			
6601031971	SAN FRANCISCO	CA		04/10/2023									5,042	5,042			
6602699784	LOS ANGELES	CA		04/10/2023									6,357	6,357			
6601725648	MURRIETA	CA		04/10/2023									3,278	3,278			
6601684373	BRIARCLIFF MANOR	NY		04/10/2023									14,541	14,541			
6601748632	SAINT AUGUSTINE	FL		04/10/2023									1,229	1,229			
6602679125	GREENACRES	WA		07/14/2023									2,170	2,170			
6601202341	JACKSONVILLE	FL		04/10/2023									750	750			
6602696848	VACAVILLE	CA		04/10/2023									4,835	4,835			

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EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		6,041							5,989	5,989			
6600134743	MIRAMAR	FL		04/10/2023									881	881			
PEB1389003764	FLOURTOWN	PA		06/05/2023		11,266							6,222	6,222			
6601203109	JACKSONVILLE	FL		04/10/2023									657	657			
6601678193	EVERETT	WA		07/14/2023									6,785	6,785			
6600940628	SOUTHFIELDS	NY		04/10/2023									1,318	1,318			
6602677632	STUART	FL		04/10/2023									5,889	5,889			
6602687565	PORTLAND	OR		07/14/2023									2,479	2,479			
6602683028	IRVINE	CA		04/10/2023									10,455	10,455			
PEB1382003151	PASO ROBLES	CA		11/18/2016		4,506							4,471	4,471			
6602689892	MISSOULA	MT		04/10/2023									16,752	16,752			
6602689793	REDWOOD CITY	CA		04/10/2023									6,788	6,788			
6602677251	AUSTIN	TX		07/14/2023									2,729	2,729			
6602680347	ALTADENA	CA		04/10/2023									4,754	4,754			
6602675305	TRUCKEE	CA		04/10/2023									5,265	5,265			
6601686618	BROOKLYN	NY		04/10/2023									10,728	10,728			
6600400995	ORLAND PARK	IL		04/10/2023									2,046	2,046			
6600993148	AUSTIN	TX		07/14/2023									8,493	8,493			
6600681776	JACKSONVILLE	FL		04/10/2023									1,330	1,330			
6601702670	OYSTER BAY	NY		04/10/2023									12,257	12,257			
6601224584	JACKSONVILLE	FL		04/10/2023									606	606			
6602680818	FRISCO	TX		07/14/2023									4,139	4,139			
10801749	Fort Myers	FL		07/14/2023									1,305	1,305			
6601383851	MILLIS	MA		04/10/2023									2,803	2,803			
6602688324	PACIFICA	CA		04/10/2023									4,941	4,941			
PEB1787004442	DUBLIN	CA		08/14/2017		3,778							3,721	3,721			
6601750158	SCOTTSDALE	AZ		04/10/2023									14,567	14,567			
6601480020	MIAMI	FL		04/10/2023									8,249	8,249			
6602675164	BERKELEY	CA		04/10/2023									5,435	5,435			
6602688126	DENVER	CO		07/14/2023									2,115	2,115			
6600931213	MURRIETA	CA		04/10/2023									4,015	4,015			
6600795436	ORLANDO	FL		04/10/2023									10,140	10,140			
6602711845	DANVILLE	CA		04/10/2023									3,845	3,845			
6601224683	JACKSONVILLE	FL		04/10/2023									660	660			
6601224030	JACKSONVILLE	FL		04/10/2023									838	838			
6601480079	GROSSE POINTE FARMS	MI		04/10/2023									7,713	7,713			
6601681650	HINSDALE	IL		04/10/2023									9,548	9,548			
6601723080	CORONADO	CA		04/10/2023									5,004	5,004			
6601225102	JACKSONVILLE	FL		04/10/2023									1,400	1,400			
6601702704	LAGRANGEVILLE	NY		04/10/2023									16,295	16,295			
6602711209	CHICAGO	IL		04/10/2023									4,431	4,431			
101935567	BOCA RATON	FL		07/14/2023									428	428			
6600680323	JACKSONVILLE	FL		04/10/2023									927	927			
6602695196	LITHIA	FL		04/10/2023									3,675	3,675			
6602690247	HOUSTON	TX		07/14/2023									4,130	4,130			
6601686824	POQUOSON	VA		04/10/2023									15,253	15,253			
6600250614	SANTA MARIA	CA		04/10/2023									770	770			
6600928607	MILLERSVILLE	MD		07/14/2023									11,897	11,897			
6601744201	LAKE HAVASU CITY	AZ		04/10/2023									4,451	4,451			
6601817791	SEATTLE	WA		07/14/2023									5,084	5,084			
6601820902	PORTLAND	OR		07/14/2023									2,350	2,350			

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6600984501	PORTLAND	OR		07/14/2023									2,379	2,379			
6601681445	WINCHESTER	MA		04/10/2023									12,795	12,795			
6602705771	DUBLIN	CA		04/10/2023									6,802	6,802			
8195441501	SAINT PETERSBURG	FL		07/14/2023									1,476	1,476			
6602674761	SOUTH PASADENA	CA		04/10/2023									6,284	6,284			
8197117497	ROYAL PALM BEACH	FL		07/14/2023									1,052	1,052			
8197153349	RIVIERA BEACH	FL		07/14/2023									5,190	5,190			
6602693811	GLENVIEW	IL		04/10/2023									5,009	5,009			
6601743500	INDIAN WELLS	CA		04/10/2023									4,916	4,916			
6600040916	ORLANDO	FL		04/10/2023									2,592	2,592			
6602680131	JUPITER	FL		04/10/2023									4,659	4,659			
6601723270	HUNTINGTON BEACH	CA		04/10/2023									6,379	6,379			
8197425183	SAINT PETERSBURG	FL		07/14/2023									706	706			
6600135765	CAPE CORAL	FL		04/10/2023									968	968			
8195202815	BOCA RATON	FL		07/14/2023									915	915			
6601480624	MERCER ISLAND	WA		07/14/2023									3,564	3,564			
6601751404	LAS VEGAS	NV		04/10/2023									10,892	10,892			
105831614	Lake Worth	FL		07/14/2023									442	442			
6602687797	POTOMAC	MD		07/14/2023									2,781	2,781			
6600852963	LA GRANGE	IL		04/10/2023									862	862			
6600795105	PROVINCETOWN	MA		04/10/2023									3,667	3,667			
8024095076	DAVIE	FL		07/14/2023									1,126	1,126			
6600850702	CHARLESTOWN	MA		04/10/2023									5,613	5,613			
3378340509	WEST PALM BEACH	FL		07/14/2023									213	213			
6601685677	WAYLAND	MA		04/10/2023									23,937	23,937			
PH7133305354	SEATTLE	WA		05/08/2015		5,410							5,432	5,432			
6601203331	JACKSONVILLE	FL		04/10/2023									702	702			
6601225037	JACKSONVILLE	FL		04/10/2023									672	672			
6601708115	DANVILLE	CA		04/10/2023									4,145	4,145			
6601718338	HOUSTON	TX		07/14/2023									3,518	3,518			
6601224170	JACKSONVILLE	FL		04/10/2023									611	611			
3352652014	Clearwater	FL		07/14/2023									1,048	1,048			
6601751537	FOUNTAIN HILLS	AZ		04/10/2023									5,248	5,248			
6602676303	SAN JOSE	CA		04/10/2023									13,967	13,967			
6602677988	LIVERMORE	CA		04/10/2023									6,667	6,667			
6601679878	NEW YORK	NY		04/10/2023									5,690	5,690			
6601807016	ENGLEWOOD	CO		07/14/2023									2,123	2,123			
8195126056	WEST PALM BEACH	FL		07/14/2023									2,015	2,015			
6601202291	JACKSONVILLE	FL		04/10/2023									756	756			
EB1789004521	BURLINGAME	CA		08/17/2016		7,260							7,229	7,229			
6602683341	BRENTWOOD	TN		04/10/2023									2,172	2,172			
8195783627	HIALEAH	FL		07/14/2023									1,482	1,482			
6601727826	PARKER	CO		07/14/2023									2,428	2,428			
6601707828	BROOKLYN	NY		04/10/2023									5,286	5,286			
6601202143	ATLANTIC BEACH	FL		04/10/2023									690	690			
6601749606	PESCADERO	CA		04/10/2023									4,241	4,241			
6602700335	HOUSTON	TX		07/14/2023									4,236	4,236			
6601745711	ORO VALLEY	AZ		04/10/2023									8,766	8,766			
3359312082	West Palm Beach	FL		07/14/2023									892	892			
6600681818	JACKSONVILLE	FL		04/10/2023									871	871			
8201740404	CAPE CORAL	FL		07/14/2023									820	820			

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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
6602704907	BEND	OR		07/14/2023									3,010	3,010			
6601696260	EDMOND	OK		04/10/2023									8,891	8,891			
8201271671	JACKSONVILLE	FL		07/14/2023									657	657			
6601699801	BAINBRIDGE ISLAND	WA		07/14/2023									2,153	2,153			
6602673961	ELKHORN	NE		04/10/2023									13,550	13,550			
6602696947	SCOTTSDALE	AZ		04/10/2023									11,144	11,144			
EB1706505057	BEVERLY	MA		12/18/2015		2,892							2,858	2,858			
3369417157	Broward	FL		07/14/2023									129	129			
6601687418	ANNAPOLIS	MD		07/14/2023									18,539	18,539			
8197386746	WEST PALM BEACH	FL		07/14/2023									1,166	1,166			
6601678482	NEW ROCHELLE	NY		04/10/2023									10,427	10,427			
6601740050	ALAMEDA	CA		04/10/2023									4,885	4,885			
6601488783	CORAL GABLES	FL		04/10/2023									10,131	10,131			
0884500	Windermere	FL		08/01/2019		149,745							149,745	149,745			
6601699959	DRIPPING SPRINGS	TX		07/14/2023									2,485	2,485			
EB1171010943	SEATTLE	WA		07/17/2015		5,285							5,306	5,306			
0708400	Manteca	CA		08/19/2014		28,257							28,257	28,257			
6601486704	BLOOMFIELD HILLS	MI		04/10/2023									17,301	17,301			
8201127991	FORT MYERS	FL		07/14/2023									1,405	1,405			
8202365223	FLORIDA CITY	FL		07/14/2023									922	922			
6602699289	HUNTINGTON BEACH	CA		04/10/2023									5,642	5,642			
6601274365	BLAINE	MN		04/10/2023									2,683	2,683			
6602691682	MONTAUK	NY		04/10/2023									17,044	17,044			
6602693761	NEW YORK	NY		04/10/2023									21,189	21,189			
6602702463	GALLATIN GATEWAY	MT		04/10/2023									3,653	3,653			
6601747675	NOVATO	CA		04/10/2023									3,139	3,139			
6601483172	DIABLO	CA		04/10/2023									20,739	20,739			
6601698571	NEW YORK	NY		04/10/2023									4,201	4,201			
6601739573	OCEAN CITY	NJ		07/14/2023									6,692	6,692			
6600026436	JACKSONVILLE	FL		04/10/2023									530	530			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		5,344							5,364	5,364			
EB1351005144	NEW YORK	NY		08/19/2016		16,404							16,344	16,344			
EB1784004245	TIBURON	CA		12/16/2016		4,450							4,463	4,463			
6601825901	CAMARILLO AREA	CA		04/10/2023									4,973	4,973			
6601678524	BROOKLYN	NY		04/10/2023									18,916	18,916			
PEB1216003564	CORAL GABLES	FL		11/18/2016		3,608							3,561	3,561			
6601809285	SANTA FE	NM		04/10/2023									4,196	4,196			
6602680206	LAKE BLUFF	IL		04/10/2023									7,535	7,535			
6601479519	LONGMEADOW	MA		04/10/2023									7,798	7,798			
6601678789	VIRGINIA BEACH	VA		04/10/2023									9,273	9,273			
6601693499	ALBUQUERQUE	NM		04/10/2023									8,407	8,407			
6602704360	SEBASTOPOL	CA		04/10/2023									3,610	3,610			
6602698216	MIDLAND	TX		07/14/2023									2,346	2,346			
6601204560	JACKSONVILLE	FL		04/10/2023									594	594			
6602700285	RANCHO PALOS VERDES	CA		04/10/2023									5,825	5,825			
6602674597	MENLO PARK	CA		04/10/2023									6,858	6,858			
6602694827	ERIE	CO		07/14/2023									2,291	2,291			
6602678986	MORENO VALLEY	CA		04/10/2023									4,522	4,522			
6601692277	CLOVIS	CA		04/10/2023									25,285	25,285			
6601681536	HOUSTON	TX		07/14/2023									12,563	12,563			
6602688290	VIENNA	VA		04/10/2023									4,831	4,831			

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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
6601470955	ATLANTIC BEACH	FL		04/10/2023									1,135	1,135			
6602685676	WINCHESTER	MA		04/10/2023									6,366	6,366			
6601723999	CARLSBAD	CA		04/10/2023									5,268	5,268			
PEB1352005237	BROOKLYN	NY		11/17/2017		8,451							8,290	8,290			
6601678383	LEXINGTON	MA		04/10/2023									11,820	11,820			
EB1357001084	BROOKLINE	MA		08/19/2016		4,426							4,430	4,430			
6601696526	FRESNO	CA		04/10/2023									4,707	4,707			
6602673276	HAYWARD	CA		04/10/2023									17,911	17,911			
8196971117	HOLLYWOOD	FL		07/14/2023									1,606	1,606			
PEB1354016668	POUND RIDGE	NY		08/14/2017		3,213							3,189	3,189			
6602696194	SAN RAFAEL	CA		04/10/2023									7,118	7,118			
6601717058	ENCINITAS	CA		04/10/2023									7,079	7,079			
6601700187	WHITE PLAINS	NY		04/10/2023									4,296	4,296			
6601203372	JACKSONVILLE	FL		04/10/2023									1,274	1,274			
6601203711	JACKSONVILLE	FL		04/10/2023									585	585			
6600921354	ORANGE	CA		04/10/2023									2,097	2,097			
8195681879	FT LAUDERDALE	FL		07/14/2023									1,923	1,923			
6601818963	NAPLES	FL		04/10/2023									4,086	4,086			
6602687375	AUSTIN	TX		07/14/2023									5,765	5,765			
6602676816	BROOKLYN	NY		04/10/2023									6,589	6,589			
6602674555	TEANECK	NJ		07/14/2023									4,386	4,386			
6601468975	ATLANTIC BEACH	FL		04/10/2023									935	935			
8202161638	ST PETERSBURG	FL		07/14/2023									809	809			
6601682997	SCARSDALE	NY		04/10/2023									24,981	24,981			
8191724883	ESTERO	FL		07/14/2023									1,571	1,571			
6602683978	WALNUT CREEK	CA		04/10/2023									5,916	5,916			
6601728709	RANCHO CUCAMONGA	CA		04/10/2023									3,737	3,737			
8199539843	NAPLES	FL		07/14/2023									1,063	1,063			
EB1785004180	FREMONT	CA		06/24/2016		4,644							4,647	4,647			
6600011974	JACKSONVILLE	FL		04/10/2023									598	598			
6602683598	MC GREGOR	TX		07/14/2023									3,203	3,203			
8195317708	LAUDERHILL	FL		07/14/2023									737	737			
6601018168	LITTLE SILVER	NJ		07/14/2023									1,973	1,973			
6601483693	SEATTLE	WA		07/14/2023									17,942	17,942			
6602682848	DANVILLE	CA		04/10/2023									6,473	6,473			
6601712224	NASHVILLE	TN		04/10/2023									12,483	12,483			
6602694819	KENSINGTON	CA		04/10/2023									5,093	5,093			
6602678838	CHINO HILLS	CA		04/10/2023									3,444	3,444			
6602693431	FAIRFAX	VA		04/10/2023									16,152	16,152			
8200781187	HOLLYWOOD	FL		07/14/2023									3,049	3,049			
PEB1027602715	PONTE VEDRA BEACH	FL		11/17/2017		4,987							4,963	4,963			
8202291519	BONITA SPRINGS	FL		07/14/2023									980	980			
8201365322	BOYNTON BEACH	FL		07/14/2023									788	788			
8197290915	MIAMI	FL		07/14/2023									955	955			
6602690312	RENO	NV		04/10/2023									4,726	4,726			
6601717413	CENTENNIAL	CO		07/14/2023									14,639	14,639			
6601224501	JACKSONVILLE	FL		04/10/2023									765	765			
6601726968	PARKER	CO		07/14/2023									2,224	2,224			
6602699073	NEVADA CITY	CA		04/10/2023									4,718	4,718			
8202393288	WEST PALM BCH	FL		07/14/2023									725	725			
6602680321	SAVAGE	MN		04/10/2023									5,256	5,256			

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6601476226	EDINA	MN		04/10/2023									7,184	7,184			
6600851627	DETROIT	MI		04/10/2023									4,070	4,070			
6600742750	GERMANTOWN	MD		07/14/2023									698	698			
6601685230	LARCHMONT	NY		04/10/2023									14,593	14,593			
EB1357001173	BROOKLINE	MA		12/16/2016		3,972							4,016	4,016			
6601715698	ALDIE	VA		04/10/2023									4,693	4,693			
6601720706	NASHVILLE	TN		04/10/2023									8,015	8,015			
6601470930	ATLANTIC BEACH	FL		04/10/2023									955	955			
8201219723	DELRAY BEACH	FL		07/14/2023									591	591			
6602673631	SUNNYVALE	CA		04/10/2023									7,245	7,245			
6601224790	JACKSONVILLE	FL		04/10/2023									691	691			
6602672120	CARMEL	IN		04/10/2023									7,965	7,965			
6600681602	JACKSONVILLE	FL		04/10/2023									939	939			
6601699769	FRISCO	TX		07/14/2023									4,329	4,329			
6600792664	NAMPA	ID		04/10/2023									19,494	19,494			
6600024415	JACKSONVILLE	FL		04/10/2023									444	444			
6600562091	MONTAUK	NY		04/10/2023									6,100	6,100			
6600927112	SANTA CRUZ	CA		04/10/2023									3,148	3,148			
8027223338	WEST PALM BCH	FL		07/14/2023									779	779			
EB1541039644	LAKE FOREST	IL		12/18/2015		4,286							4,255	4,255			
6601224576	JACKSONVILLE	FL		04/10/2023									956	956			
6602684752	CHICAGO	IL		04/10/2023									9,153	9,153			
6601692657	FREMONT	CA		04/10/2023									3,777	3,777			
6601682526	LAKE BLUFF	IL		04/10/2023									18,268	18,268			
6601805192	MILLBRAE	CA		04/10/2023									5,307	5,307			
8201051372	GREENACRES	FL		07/14/2023									868	868			
6602687110	NORTH REDINGTON BEACH	FL		04/10/2023									9,877	9,877			
6602705136	PHOENIX	AZ		04/10/2023									5,802	5,802			
6601703223	HAYWARD	CA		04/10/2023									6,651	6,651			
6601809426	SCOTTSDALE	AZ		04/10/2023									8,801	8,801			
6602689587	LOS ALAMITOS	CA		04/10/2023									5,675	5,675			
8204008790	WEST PALM BEACH	FL		07/14/2023									518	518			
6602694363	CARLSBAD	CA		04/10/2023									5,176	5,176			
6601809616	LAKE TAPPS	WA		07/14/2023									3,127	3,127			
8195381674	POMPANO BEACH	FL		07/14/2023									969	969			
6600680471	JACKSONVILLE	FL		04/10/2023									868	868			
6601483537	BAINBRIDGE ISLAND	WA		07/14/2023									7,759	7,759			
EB1247002767	BOCA RATON	FL		11/20/2015		6,278							6,255	6,255			
6602680651	ALAMO HEIGHTS	TX		07/14/2023									2,546	2,546			
PEB1352004738	EASTPORT	NY		08/14/2017		2,552							2,550	2,550			
8201250826	CAPE CORAL	FL		07/14/2023									607	607			
6602676212	BEAVERTON	OR		07/14/2023									3,799	3,799			
6601711861	ERIE	CO		07/14/2023									2,737	2,737			
6602674779	MERCER ISLAND	WA		07/14/2023									5,119	5,119			
PH7131272168	SHREWSBURY	MA		10/24/2014		2,829							2,840	2,840			
6601822478	ORLANDO	FL		04/10/2023									3,687	3,687			
6601809095	NEW BRAUNFELS	TX		07/14/2023									4,481	4,481			
6602691070	SANTA FE	NM		04/10/2023									17,050	17,050			
8199449863	GREENACRES	FL		07/14/2023									859	859			
6601738302	NEW YORK	NY		04/10/2023									3,269	3,269			
6600844044	EAGAN	MN		04/10/2023									3,295	3,295			

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8201246677	JACKSONVILLE	FL		07/14/2023									501	501			
6601202259	JACKSONVILLE	FL		04/10/2023									780	780			
6601483990	MALIBU	CA		04/10/2023									32,254	32,254			
6601684381	ROSLYN ESTATES	NY		04/10/2023									17,703	17,703			
6600025933	JACKSONVILLE	FL		04/10/2023									531	531			
8202131225	FORT MYERS	FL		07/14/2023									974	974			
6601491480	NEW YORK	NY		04/10/2023									1,950	1,950			
6602699081	LOOMIS	CA		04/10/2023									4,972	4,972			
8023710632	BOCA RATON	FL		07/14/2023									502	502			
6600840240	FORT WORTH	TX		07/14/2023									6,307	6,307			
PEB1596053769	NOVATO	CA		11/18/2016		5,068							5,000	5,000			
8201221248	FT LAUDERDALE	FL		07/14/2023									671	671			
6600993932	SKILLMAN	NJ		07/14/2023									1,982	1,982			
PEB1541040715	GREAT FALLS	VA		11/18/2016		5,070							5,185	5,185			
6601753673	AUSTIN	TX		07/14/2023									2,588	2,588			
EB1351003265	NEW YORK	NY		10/09/2015		4,584							4,621	4,621			
6600681636	JACKSONVILLE	FL		04/10/2023									757	757			
8195724666	WEST PALM BEACH	FL		07/14/2023									1,225	1,225			
6601678565	HOPKINTON	MA		04/10/2023									13,102	13,102			
6601699074	DALLAS	TX		07/14/2023									2,201	2,201			
505416313	WEST PALM BEACH	FL		07/14/2023									629	629			
6602677608	PHOENIX	AZ		04/10/2023									4,013	4,013			
6600067992	WACO	TX		07/14/2023									558	558			
6602705631	MELVILLE	NY		04/10/2023									7,068	7,068			
6601743807	SAN DIEGO	CA		04/10/2023									4,559	4,559			
6602701366	STUDIO CITY	CA		04/10/2023									8,218	8,218			
6602701986	VONORE	TN		04/10/2023									3,981	3,981			
6601202424	JACKSONVILLE	FL		04/10/2023									497	497			
0852000	Houston	TX		02/16/2018		203,598							203,598	203,598			
6601819821	LONG BEACH	CA		04/10/2023									5,767	5,767			
6600675075	JACKSONVILLE	FL		04/10/2023									738	738			
6602677848	ANCHORAGE	AK		04/10/2023									7,758	7,758			
8195518506	BOCA RATON	FL		07/14/2023									974	974			
6601225300	JACKSONVILLE	FL		04/10/2023									664	664			
PEB1351006203	NEW YORK	NY		08/14/2017		2,150							2,152	2,152			
8199107430	ST PETERSBURG	FL		07/14/2023									1,023	1,023			
6602700962	PORTLAND	OR		07/14/2023									3,574	3,574			
6602694801	MOUNTAIN HOUSE	CA		04/10/2023									6,136	6,136			
FR125718747	SAN JOSE	CA		12/02/2016		31,699							31,811	31,811			
EB1785003407	SAN JOSE	CA		07/17/2015		4,942							4,938	4,938			
6602699875	SAINT PETERSBURG	FL		04/10/2023									5,436	5,436			
6601812008	WOODLAND HILLS	CA		04/10/2023									6,524	6,524			
PEB1596053902	CORNELIUS	NC		11/18/2016		3,340							3,297	3,297			
6602683267	CASTLE ROCK	CO		07/14/2023									3,668	3,668			
6600991050	SEATTLE	WA		07/14/2023									2,348	2,348			
8199387829	SAINT PETERSBURG	FL		07/14/2023									1,206	1,206			
PEB1351007129	BROOKLYN	NY		01/11/2018		6,967							6,930	6,930			
6600122995	BOZEMAN	MT		04/10/2023									3,359	3,359			
6601700542	OLD FORT	TN		04/10/2023									1,980	1,980			
6602700012	LAS VEGAS	NV		04/10/2023									3,074	3,074			
6601710335	DENVER	CO		07/14/2023									2,250	2,250			

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6601473512	GENEVA	IL		04/10/2023									11,102	11,102			
6601732669	DEL MAR	CA		04/10/2023									10,547	10,547			
EB1354012258	RIVERSIDE	CT		11/20/2015		3,742							3,710	3,710			
6600679317	JACKSONVILLE	FL		04/10/2023									792	792			
505343609	HOMESTEAD	FL		07/14/2023									600	600			
6601473736	AUSTIN	TX		07/14/2023									9,038	9,038			
6602690189	SAN RAMON	CA		04/10/2023									10,650	10,650			
6600025719	JACKSONVILLE	FL		04/10/2023									583	583			
8202638559	NAPLES	FL		07/14/2023									941	941			
6600676156	JACKSONVILLE	FL		04/10/2023									678	678			
6602684679	WOODLAND	CA		04/10/2023									9,972	9,972			
6601713412	OAK HARBOR	WA		07/14/2023									3,536	3,536			
PEB1357001137	NEEDHAM	MA		11/18/2016		7,030							7,073	7,073			
6601482851	FORT COLLINS	CO		07/14/2023									8,429	8,429			
6601805259	NOVATO	CA		04/10/2023									3,733	3,733			
6600871559	UNION BEACH	NJ		07/14/2023									1,112	1,112			
PEB1216004178	BOYNTON BEACH	FL		03/21/2018		3,033							3,115	3,115			
6602701978	DURANGO	CO		07/14/2023									2,416	2,416			
6601825257	SANTA FE	NM		04/10/2023									6,141	6,141			
A881619	NORMAN	OK		04/18/1997		2,090							2,090	2,090			
6602681063	LOS ANGELES	CA		04/10/2023									6,988	6,988			
505307858	FORT LAUDERDALE	FL		07/14/2023									1,689	1,689			
6602689744	WINDERMERE	FL		04/10/2023									5,204	5,204			
0719800	Glendale	AZ		01/06/2016		604,885							604,885	604,885			
6601489872	NEW YORK	NY		04/10/2023									8,550	8,550			
6600852856	ROCHESTER HILLS	MI		04/10/2023									3,777	3,777			
6601727800	CONIFER	CO		07/14/2023									2,726	2,726			
6602678614	SANTA BARBARA	CA		04/10/2023									4,048	4,048			
6602672633	VOLENTE	TX		07/14/2023									6,854	6,854			
6600010497	JACKSONVILLE	FL		04/10/2023									492	492			
6602682186	ARGYLE	TX		07/14/2023									3,482	3,482			
0702500	WARWICK	RI		01/13/2014		98,576							98,576	98,576			
6601682682	NEW YORK	NY		04/10/2023									5,702	5,702			
6601204040	JACKSONVILLE	FL		04/10/2023									584	584			
8024351918	CAPE CORAL	FL		07/14/2023									519	519			
6602688217	MURRIETA	CA		04/10/2023									5,149	5,149			
6602677475	AUSTIN	TX		07/14/2023									6,689	6,689			
6600920356	BEVERLY HILLS	CA		04/10/2023									10,917	10,917			
6602682533	DALLAS	TX		07/14/2023									2,727	2,727			
6600994328	SEATTLE	WA		07/14/2023									2,360	2,360			
6600436650	JERSEY CITY	NJ		07/14/2023									866	866			
6602702216	SARASOTA	FL		04/10/2023									3,943	3,943			
6601680868	NEW YORK	NY		04/10/2023									16,308	16,308			
8201374169	MIAMI GARDENS	FL		07/14/2023									778	778			
6601807883	SAN FRANCISCO	CA		04/10/2023									7,267	7,267			
8201795672	JACKSONVILLE	FL		07/14/2023									550	550			
6601820332	OAKLAND	CA		04/10/2023									5,448	5,448			
6600550773	LAKEWOOD	CO		07/14/2023									790	790			
6601685875	WESTON	MA		04/10/2023									21,148	21,148			
8200533465	CAPE CORAL	FL		07/14/2023									897	897			
6601808428	ENGLEWOOD	CO		07/14/2023									4,537	4,537			

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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
6601482901	MIDLOTHIAN	VA		04/10/2023									10,218	10,218			
6602695303	ERIE	CO		07/14/2023									2,489	2,489			
6601740282	SAINT PAUL	MN		04/10/2023									3,183	3,183			
6600012105	JACKSONVILLE	FL		04/10/2023									702	702			
PEB1596054999	SANTA CLARA	CA		08/14/2017		5,021							4,913	4,913			
6600793282	CAPE CORAL	FL		04/10/2023									6,843	6,843			
6602684026	SEATTLE	WA		07/14/2023									5,515	5,515			
6600487331	JUPITER	FL		04/10/2023									3,194	3,194			
6601692673	MELBOURNE BEACH	FL		04/10/2023									12,293	12,293			
EB1222531773	WESTPORT	CT		08/07/2015		3,989							4,020	4,020			
6602685833	LUTZ	FL		04/10/2023									3,701	3,701			
6601032490	SAN FRANCISCO	CA		04/10/2023									3,189	3,189			
6601808568	LOS ANGELES	CA		04/10/2023									10,248	10,248			
6602674746	WASHINGTON	DC		04/10/2023									5,572	5,572			
6600792813	CHEVY CHASE	MD		07/14/2023									3,405	3,405			
6601212498	ANDERSON	CA		04/10/2023									1,001	1,001			
6602689553	MCKINNEY	TX		07/14/2023									2,752	2,752			
6600921875	GIG HARBOR	WA		07/14/2023									4,871	4,871			
6602676154	FOSTER CITY	CA		04/10/2023									11,641	11,641			
6600675174	JACKSONVILLE	FL		04/10/2023									605	605			
6602692151	MONTGOMERY	AL		07/14/2023									2,829	2,829			
6602698927	ANGEL FIRE	NM		04/10/2023									4,113	4,113			
6602674985	BEND	OR		07/14/2023									3,895	3,895			
6601469361	ATLANTIC BEACH	FL		04/10/2023									1,037	1,037			
6601478487	MASCOUTAH	IL		04/10/2023									383	383			
6602685866	HOUSTON	TX		07/14/2023									2,320	2,320			
6602684059	NEWCASTLE	WA		07/14/2023									3,505	3,505			
6601383935	PASO ROBLES	CA		04/10/2023									1,828	1,828			
6602681089	THOUSAND OAKS	CA		04/10/2023									4,659	4,659			
6602682244	SANTA BARBARA	CA		04/10/2023									4,221	4,221			
8202989174	JACKSONVILLE	FL		07/14/2023									784	784			
6601686014	EAST HAMPTON	NY		04/10/2023									3,929	3,929			
6601383471	NAPLES	FL		04/10/2023									624	624			
8202192635	JACKSONVILLE	FL		07/14/2023									1,338	1,338			
6601743864	SARASOTA	FL		04/10/2023									3,899	3,899			
6600927807	DUBLIN	CA		04/10/2023									6,345	6,345			
PEB1596053725	BRENTWOOD	TN		11/18/2016		9,093							8,866	8,866			
6600011560	JACKSONVILLE	FL		04/10/2023									649	649			
6601691899	PRINCETON JUNCTION	NJ		07/14/2023									4,929	4,929			
6601710251	LOS GATOS	CA		04/10/2023									5,624	5,624			
6601681932	BETHESDA	MD		07/14/2023									12,784	12,784			
6602711886	NEW BRAUNFELS	TX		07/14/2023									2,959	2,959			
6601699538	RANCHO PALOS VERDES	CA		04/10/2023									6,407	6,407			
6602700178	CHICAGO	IL		04/10/2023									4,382	4,382			
6601673640	ALLEN	TX		07/14/2023									15,024	15,024			
6602679836	AUSTIN	TX		07/14/2023									1,937	1,937			
6600848730	DENVER	CO		07/14/2023									6,068	6,068			
6600789652	AUSTIN	TX		07/14/2023									3,371	3,371			
6600037409	THE WOODLANDS	TX		07/14/2023									1,954	1,954			
0677102	San Diego	CA		12/20/2017		104,859							104,859	104,859			
6602676204	ORINDA	CA		04/10/2023									6,554	6,554			

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6600844952	SANTA BARBARA	CA		04/10/2023									5,397	5,397			
6602677947	UPPER SADDLE RIVER	NJ		07/14/2023									3,532	3,532			
6601224600	JACKSONVILLE	FL		04/10/2023									733	733			
6602693019	MIAMI	FL		04/10/2023									13,711	13,711			
6600676453	JACKSONVILLE	FL		04/10/2023									855	855			
8196890173	PALM SPRINGS	FL		07/14/2023									1,085	1,085			
8201815228	CLEARWATER	FL		07/14/2023									543	543			
6601468777	ATLANTIC BEACH	FL		04/10/2023									733	733			
PEB1541040620	FRISCO	TX		11/18/2016		4,884							4,788	4,788			
8023219950	POMPANO BEACH	FL		07/14/2023									1,657	1,657			
6602671346	HOUSTON	TX		07/14/2023									4,003	4,003			
6600566977	BROOKLYN	NY		04/10/2023									6,233	6,233			
6601468785	ATLANTIC BEACH	FL		04/10/2023									883	883			
8201218044	GREENACRES	FL		07/14/2023									629	629			
8195546132	HOLLYWOOD	FL		07/14/2023									934	934			
6601476598	LITTLETON	CO		07/14/2023									5,664	5,664			
PEB1785004451	SAN JOSE	CA		11/18/2016		5,127							5,138	5,138			
6600675083	JACKSONVILLE	FL		04/10/2023									587	587			
6600683798	SOUTH OZONE PARK	NY		04/10/2023									1,140	1,140			
505311478	DAVIE	FL		07/14/2023									1,968	1,968			
8199625703	PALM HARBOR	FL		07/14/2023									1,420	1,420			
6601245498	GLENDALE	AZ		04/10/2023									3,000	3,000			
6601203117	JACKSONVILLE	FL		04/10/2023									598	598			
PH7133701495	ACTON	MA		09/18/2015		3,950							3,943	3,943			
6600935347	HAYWARD	CA		04/10/2023									4,366	4,366			
3392559547	Naples	FL		07/14/2023									2,121	2,121			
6602695766	BOISE	ID		04/10/2023									4,390	4,390			
6602678739	GLENVIEW	IL		04/10/2023									3,177	3,177			
6602674852	LAKE FOREST	IL		04/10/2023									3,673	3,673			
6602686906	DENVER	CO		07/14/2023									2,763	2,763			
6601818443	MIRAMAR BEACH	FL		04/10/2023									4,397	4,397			
112934518	Sunrise	FL		07/14/2023									231	231			
105393185	PEMBROKE PINES	FL		07/14/2023									237	237			
6602673565	OAKLAND	CA		04/10/2023									13,412	13,412			
8195167895	WEST PALM BEACH	FL		07/14/2023									611	611			
8196145133	MIAMI	FL		07/14/2023									699	699			
6602698919	RANCHO CUCAMONGA	CA		04/10/2023									4,334	4,334			
6602689512	DIX HILLS	NY		04/10/2023									5,847	5,847			
6600838046	MAMARONECK	NY		04/10/2023									39,449	39,449			
6601708776	NEW BRAUNFELS	TX		07/14/2023									6,304	6,304			
EB1365004217	LUCAS	TX		09/18/2015		4,687							4,649	4,649			
6602686534	BOULDER	CO		07/14/2023									7,641	7,641			
6602677517	GILBERT	AZ		04/10/2023									4,003	4,003			
6602711647	DALY CITY	CA		04/10/2023									4,514	4,514			
6601483248	DALLAS	TX		07/14/2023									10,176	10,176			
6601679308	FLORAL PARK	NY		04/10/2023									5,567	5,567			
6602698026	PEORIA	AZ		04/10/2023									6,775	6,775			
6601699892	QUEEN CREEK	AZ		04/10/2023									5,228	5,228			
EB1541040501	SARASOTA	FL		08/17/2016		6,865							6,745	6,745			
6601057984	REDWOOD CITY	CA		04/10/2023									8,117	8,117			
6601718221	WESTON	MA		04/10/2023									7,352	7,352			

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	2	3					8	9	10	11	12	13					
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8027930319	FORT MYERS	FL		07/14/2023									728	728			
6601680900	WATCHUNG	NJ		07/14/2023									7,871	7,871			
6601491365	BROOKLINE	MA		04/10/2023									5,345	5,345			
0499002	LEXINGTON	KY		04/26/2011		1,038,547							1,038,547	1,038,547			
6602676832	BELMONT	CA		04/10/2023									4,898	4,898			
8194974685	MIAMI	FL		07/14/2023									715	715			
3365122408	Royal Palm Beach	FL		07/14/2023									538	538			
6601717827	LOS ANGELES	CA		04/10/2023									8,586	8,586			
8195686843	MARGATE	FL		07/14/2023									5,783	5,783			
6601482810	BEVERLY HILLS	CA		04/10/2023									13,607	13,607			
6601250209	KISSIMMEE	FL		04/10/2023									4,734	4,734			
6602700152	SANTA BARBARA	CA		04/10/2023									5,206	5,206			
FR125686555	SAN RAFAEL	CA		09/09/2016		6,048							6,052	6,052			
0837900	Austin	TX		05/11/2017		525,972							525,972	525,972			
6600425570	PETALUMA	CA		04/10/2023									3,453	3,453			
6602686088	BIRMINGHAM	AL		07/14/2023									2,579	2,579			
8200555167	RIVIERA BEACH	FL		07/14/2023									799	799			
6601702779	EUGENE	OR		07/14/2023									16,707	16,707			
6601201665	ATLANTIC BEACH	FL		04/10/2023									683	683			
6602695485	LONG LAKE	MN		04/10/2023									3,477	3,477			
6602691773	CHATTANOOGA	TN		04/10/2023									1,895	1,895			
6602697846	TRUCKEE	CA		04/10/2023									10,483	10,483			
6601678920	RENTON	WA		07/14/2023									5,908	5,908			
6600830746	NAPA	CA		04/10/2023									5,557	5,557			
PEB1541040485	SAN FRANCISCO	CA		11/18/2016		4,747							4,709	4,709			
505310826	FORT MYERS	FL		07/14/2023									179	179			
6600737784	SPRINGFIELD GARDENS	NY		04/10/2023									1,138	1,138			
6601225383	JACKSONVILLE	FL		04/10/2023									800	800			
PEB1222608127	CHESTNUT HILL	MA		11/17/2017		5,564							5,574	5,574			
6602700624	ARROYO GRANDE	CA		04/10/2023									4,164	4,164			
6601722249	CONROE	TX		07/14/2023									3,528	3,528			
6602691112	BOISE	ID		04/10/2023									9,288	9,288			
6601811661	MESA	AZ		04/10/2023									6,646	6,646			
6601725143	PARADISE VALLEY	AZ		04/10/2023									8,565	8,565			
6601686493	WASHINGTON	DC		04/10/2023									18,149	18,149			
6601805978	DENVER	CO		07/14/2023									2,035	2,035			
6601818930	SEATTLE	WA		07/14/2023									2,836	2,836			
6600039769	SCOTTSDALE	AZ		04/10/2023									4,561	4,561			
6602674860	NEWBURYPORT	MA		04/10/2023									3,997	3,997			
6602678978	SANTA FE	NM		04/10/2023									3,111	3,111			
6602680271	MOORESTOWN	NJ		07/14/2023									2,567	2,567			
8191614748	ESTERO	FL		07/14/2023									1,365	1,365			
PEB1353006108	FRANKLIN LAKES	NJ		11/18/2016		5,559							5,608	5,608			
8195021193	NAPLES	FL		07/14/2023									1,414	1,414			
6602695832	PALM SPRINGS	CA		04/10/2023									4,243	4,243			
6600850975	WAYZATA	MN		04/10/2023									7,654	7,654			
6602681808	SAN ANSELMO	CA		04/10/2023									4,571	4,571			
PEB1596055132	LAFAYETTE	CO		11/17/2017		4,263							4,206	4,206			
6602711233	SANTA CLARA	CA		04/10/2023									4,448	4,448			
6601724724	PORTER RANCH	CA		04/10/2023									4,545	4,545			
6601692152	GOLETA	CA		04/10/2023									4,995	4,995			

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	2	3					8	9	10	11	12	13					
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6601679324	BROOKLYN	NY		04/10/2023									3,897	3,897			
6601225359	JACKSONVILLE	FL		04/10/2023									829	829			
6601680926	VALLEY STREAM	NY		04/10/2023									2,994	2,994			
6602683390	PROSPER	TX		07/14/2023									2,461	2,461			
6601686311	EAST SETAUKET	NY		04/10/2023									4,589	4,589			
0715100	Austin	TX		06/09/2015		106,349							106,349	106,349			
PH7134107569	WEST CHESTER	PA		09/18/2015		2,798							2,799	2,799			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		4,222							4,186	4,186			
8204181701	LEHIGH ACRES	FL		07/14/2023									962	962			
6602677509	FREMONT	CA		04/10/2023									6,574	6,574			
6602680545	PLANO	TX		07/14/2023									3,658	3,658			
EB1222535958	NEW ORLEANS	LA		12/18/2015		3,936							3,931	3,931			
6601686279	WASHINGTON	DC		04/10/2023									20,805	20,805			
8197266468	JACKSONVILLE BEACH	FL		07/14/2023									1,002	1,002			
505374271	BOYNTON BEACH	FL		07/14/2023									365	365			
6600795535	VENICE	FL		04/10/2023									5,183	5,183			
6601683177	ENGLEWOOD	NJ		07/14/2023									17,983	17,983			
6600921172	MAPLETON	UT		07/14/2023									2,647	2,647			
6602679653	SEAL BEACH	CA		04/10/2023									6,566	6,566			
6600935719	SAN JOSE	CA		04/10/2023									5,350	5,350			
6601732487	SEATTLE	WA		07/14/2023									3,613	3,613			
6602684976	CARBONDALE	CO		07/14/2023									10,272	10,272			
6601823344	SANTA ROSA BEACH	FL		04/10/2023									5,918	5,918			
10801869	Fort Myers	FL		07/14/2023									1,353	1,353			
8195256316	JACKSONVILLE	FL		07/14/2023									1,395	1,395			
6600849258	DOUBLE OAK	TX		07/14/2023									2,709	2,709			
6602672195	DANVILLE	CA		04/10/2023									7,412	7,412			
EB1789004486	ALCOA	TN		08/19/2016		3,229							3,233	3,233			
6602699909	ALISO VIEJO	CA		04/10/2023									7,299	7,299			
6601018259	PALM SPRINGS	CA		04/10/2023									5,398	5,398			
6601809574	JUPITER	FL		04/10/2023									3,563	3,563			
PEB1596053924	LOS ANGELES	CA		11/18/2016		6,828							6,731	6,731			
6601736983	BELLEVUE	WA		07/14/2023									6,722	6,722			
6602686443	DENVER	CO		07/14/2023									6,575	6,575			
6601822247	NEWTON CENTER	MA		04/10/2023									6,749	6,749			
8190287496	DELRAY BEACH	FL		07/14/2023									3,224	3,224			
6600840232	AUSTIN	TX		07/14/2023									7,360	7,360			
6602673904	SARATOGA	CA		04/10/2023									5,930	5,930			
EB1216002733	TAVERNIER	FL		12/18/2015		11,722							11,639	11,639			
6600849597	WASHINGTON	DC		04/10/2023									13,052	13,052			
6601827535	DALLAS	TX		07/14/2023									2,507	2,507			
6602689611	SANTA CLARA	CA		04/10/2023									4,950	4,950			
6601698811	REHOBOTH BEACH	DE		04/10/2023									8,519	8,519			
6601085084	RED BANK	NJ		07/14/2023									237	237			
8201294420	MIAMI GARDENS	FL		07/14/2023									746	746			
6602681477	CAVE CREEK	AZ		04/10/2023									3,657	3,657			
6602705987	FREMONT	CA		04/10/2023									3,680	3,680			
6602689355	GOLETA	CA		04/10/2023									4,157	4,157			
6602699354	SANTA BARBARA	CA		04/10/2023									6,007	6,007			
6602677236	DALLAS	TX		07/14/2023									2,447	2,447			
6601823252	WASHINGTON	DC		04/10/2023									5,022	5,022			

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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
6602678085	SAMMAMISH	WA		07/14/2023									3,003	3,003			
0697600	New York	NY		08/01/2013		137,818							137,818	137,818			
6601203885	JACKSONVILLE	FL		04/10/2023									660	660			
8024297774	MIAMI GARDENS	FL		07/14/2023									1,901	1,901			
6602711050	SAN JOSE	CA		04/10/2023									3,651	3,651			
0847400	Middletown	NJ		11/15/2017		149,821							149,821	149,821			
6602705011	SEATTLE	WA		07/14/2023									3,528	3,528			
6602678762	HOUSTON	TX		07/14/2023									2,984	2,984			
6602682087	BRUSH PRAIRIE	WA		07/14/2023									2,439	2,439			
6600675893	JACKSONVILLE	FL		04/10/2023									341	341			
8201850052	HIALEAH	FL		07/14/2023									600	600			
6601698936	MOUNTAIN BROOK	AL		07/14/2023									4,915	4,915			
6601678656	NISSEQUOGUE	NY		04/10/2023									11,117	11,117			
6602687128	SAN JOSE	CA		04/10/2023									5,025	5,025			
6602674704	SAN FRANCISCO	CA		04/10/2023									5,001	5,001			
8199507525	LARGO	FL		07/14/2023									903	903			
6600011768	JACKSONVILLE	FL		04/10/2023									657	657			
EB1795000799	WESTFIELD	NJ		09/18/2015		3,815							3,783	3,783			
6601673517	DANVILLE	CA		04/10/2023									13,037	13,037			
6600011909	JACKSONVILLE	FL		04/10/2023									597	597			
6602683705	HOUSTON	TX		07/14/2023									2,099	2,099			
6601731810	AUSTIN	TX		07/14/2023									2,606	2,606			
6601715714	MARATHON	FL		04/10/2023									4,135	4,135			
6601482950	DALLAS	TX		07/14/2023									12,712	12,712			
6601204230	JACKSONVILLE	FL		04/10/2023									723	723			
6602686047	TAMPA	FL		04/10/2023									2,186	2,186			
8202132684	OAKLAND PARK	FL		07/14/2023									1,128	1,128			
6600025651	JACKSONVILLE	FL		04/10/2023									528	528			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		6,685							6,666	6,666			
6601692293	MORRIS	IL		04/10/2023									20,156	20,156			
6601709170	SUNRIVER	OR		07/14/2023									3,206	3,206			
6602698828	BURIEN	WA		07/14/2023									3,643	3,643			
6601825240	AUSTIN	TX		07/14/2023									2,374	2,374			
6601821439	LONG BEACH TOWNSHIP	NJ		07/14/2023									3,436	3,436			
EB1564000993	DENVER	CO		08/19/2016		3,385							3,407	3,407			
8201240435	CAPE CORAL	FL		07/14/2023									594	594			
8201216085	SEMINOLE	FL		07/14/2023									742	742			
6601698084	NEW YORK	NY		04/10/2023									4,709	4,709			
EB1541040688	SARASOTA	FL		12/16/2016		3,298							3,270	3,270			
6601680710	SAN DIEGO	CA		04/10/2023									54,767	54,767			
6602679935	BOULDER	CO		07/14/2023									6,616	6,616			
6601731455	CHATHAM	NJ		07/14/2023									3,448	3,448			
6602684711	ALEXANDRIA	VA		04/10/2023									12,241	12,241			
6601751768	PARADISE VALLEY	AZ		04/10/2023									16,725	16,725			
6602676170	FREMONT	CA		04/10/2023									5,406	5,406			
6601804336	GARDEN CITY	NY		04/10/2023									22,027	22,027			
EB1596053825	LONG BEACH	CA		12/16/2016		8,746							8,677	8,677			
6602684554	PORTLAND	OR		07/14/2023									4,649	4,649			
8204147737	MIRAMAR	FL		07/14/2023									664	664			
6600119579	SANDY	OR		07/14/2023									15,911	15,911			
8195259545	LARGO	FL		07/14/2023									931	931			

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8199229400	FORT MYERS	FL		07/14/2023									1,090	1,090			
6601750703	SANTA BARBARA	CA		04/10/2023									4,082	4,082			
6601684563	HOLMDEL	NJ		07/14/2023									10,676	10,676			
108663253	Hialeah	FL		07/14/2023									1,757	1,757			
6601819110	TRABUCO CANYON	CA		04/10/2023									4,324	4,324			
6601037739	ALAMO	CA		04/10/2023									7,142	7,142			
6600676198	JACKSONVILLE	FL		04/10/2023									786	786			
6602675461	HOUSTON	TX		07/14/2023									3,018	3,018			
6601224808	JACKSONVILLE	FL		04/10/2023									611	611			
6602683135	SEATTLE	WA		07/14/2023									4,167	4,167			
6602686708	CORONA	CA		04/10/2023									3,648	3,648			
6601681775	DUXBURY	MA		04/10/2023									11,705	11,705			
PEB1369003319	NAPLES	FL		11/18/2016		2,708							2,684	2,684			
6601472985	SCOTTSDALE	AZ		04/10/2023									14,989	14,989			
6600851528	DALLAS	TX		07/14/2023									2,693	2,693			
6602699669	BURBANK	CA		04/10/2023									5,471	5,471			
8201850094	HOLLYWOOD	FL		07/14/2023									569	569			
6602694769	MOUNTAIN HOUSE	CA		04/10/2023									4,096	4,096			
EB1541037934	MONTGOMERY	TX		09/18/2015		8,075							8,012	8,012			
3375353900	LEHIGH ACRES	FL		07/14/2023									180	180			
8202200356	CAPE CORAL	FL		07/14/2023									955	955			
6601677955	SEAFORD	NY		04/10/2023									3,316	3,316			
6601692608	SEATTLE	WA		07/14/2023									2,842	2,842			
PEB1540095427	WASHINGTON	DC		08/14/2017		3,759							3,728	3,728			
6601740068	BARNEGAT LIGHT	NJ		07/14/2023									3,931	3,931			
6602695022	MORGAN HILL	CA		04/10/2023									6,729	6,729			
6601695726	RENO	NV		04/10/2023									27,509	27,509			
6602696871	PLACERVILLE	CA		04/10/2023									6,117	6,117			
6601679787	BROOKLYN	NY		04/10/2023									7,783	7,783			
8200409727	WEST PALM BEACH	FL		07/14/2023									1,510	1,510			
6602678275	SANTA BARBARA	CA		04/10/2023									4,774	4,774			
6602710995	MANSFIELD	TX		07/14/2023									2,617	2,617			
6601719823	DANA POINT	CA		04/10/2023									2,967	2,967			
6600841743	NAPLES	FL		04/10/2023									7,219	7,219			
6601383885	CLIFTON	VA		04/10/2023									5,890	5,890			
6602696863	BEVERLY HILLS	CA		04/10/2023									9,598	9,598			
6601680272	EVERGREEN	CO		07/14/2023									6,951	6,951			
6602680305	LA CENTER	WA		07/14/2023									2,555	2,555			
6601482422	PALO ALTO	CA		04/10/2023									17,972	17,972			
6601470997	ATLANTIC BEACH	FL		04/10/2023									1,056	1,056			
8202777329	JACKSONVILLE	FL		07/14/2023									703	703			
6602690262	SAN RAFAEL	CA		04/10/2023									5,117	5,117			
6600025776	JACKSONVILLE	FL		04/10/2023									530	530			
6600441130	BELLEVUE	WA		07/14/2023									3,632	3,632			
6602673938	FULLERTON	CA		04/10/2023									5,728	5,728			
EB1171010551	BELLEVUE	WA		10/09/2015		3,715							3,722	3,722			
6602687680	NASHVILLE	TN		04/10/2023									3,203	3,203			
6601682179	BETHPAGE	NY		04/10/2023									1,881	1,881			
6602681626	DRIFTWOOD	TX		07/14/2023									4,933	4,933			
6600852583	ROSEMOUNT	MN		04/10/2023									24,965	24,965			
PEB1706611082	AUSTIN	TX		01/11/2018		4,619							4,661	4,661			

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6602684356	BERKELEY	CA		04/10/2023									5,095	5,095			
2522161788	WEST PALM BEACH	FL		07/14/2023									333	333			
6601703447	ENCINITAS	CA		04/10/2023									2,886	2,886			
6601703900	WASHINGTON	DC		04/10/2023									2,882	2,882			
8194260934	POMPANO BEACH	FL		07/14/2023									676	676			
8030831996	POMPANO BEACH	FL		07/14/2023									905	905			
6601740670	LITTLETON	CO		07/14/2023									3,402	3,402			
PH7134065601	DAVIE	FL		08/21/2015		4,385							4,378	4,378			
6602686773	LIBERTYVILLE	IL		04/10/2023									3,514	3,514			
8201305484	LEHIGH ACRES	FL		07/14/2023									995	995			
6601469213	ATLANTIC BEACH	FL		04/10/2023									730	730			
8202638311	NAPLES	FL		07/14/2023									871	871			
6602695758	BROOKLYN	NY		04/10/2023									4,878	4,878			
6602688548	NAPLES	FL		04/10/2023									3,358	3,358			
6602681204	DAVIS	CA		04/10/2023									4,788	4,788			
6602680420	FRISCO	TX		07/14/2023									2,663	2,663			
6602697663	LA GRANGE PARK	IL		04/10/2023									13,069	13,069			
PEB1596055434	DALLAS	TX		11/17/2017		3,467							3,399	3,399			
8201218187	LEHIGH ACRES	FL		07/14/2023									721	721			
PEB1564001129	AURORA	CO		06/13/2017		2,573							2,606	2,606			
6601811844	HIGHLANDS RANCH	CO		07/14/2023									2,539	2,539			
6602677996	TRUCKEE	CA		04/10/2023									5,330	5,330			
6600734583	PONTE VEDRA BEACH	FL		04/10/2023									2,902	2,902			
6602699800	LAS VEGAS	NV		04/10/2023									9,563	9,563			
6602694983	HUNTINGTON BEACH	CA		04/10/2023									5,949	5,949			
6602695386	ANN ARBOR	MI		04/10/2023									3,612	3,612			
8200804679	NAPLES	FL		07/14/2023									1,749	1,749			
6602701663	AGOURA HILLS	CA		04/10/2023									7,577	7,577			
6601062299	BRENTWOOD	CA		04/10/2023									(53,944)	(53,944)			
8201646031	BOCA RATON	FL		07/14/2023									975	975			
PH7134272678	PARAMUS	NJ		09/18/2015		4,494							4,486	4,486			
6601748269	MENLO PARK	CA		04/10/2023									9,439	9,439			
8202204734	JACKSONVILLE	FL		07/14/2023									642	642			
6602689595	PORTLAND	OR		07/14/2023									2,897	2,897			
6600780495	FLUSHING	NY		04/10/2023									1,994	1,994			
6600065533	FORT LAUDERDALE	FL		04/10/2023									8,005	8,005			
6600606583	LOS ALTOS HILLS	CA		04/10/2023									23	23			
6602700822	SAN CLEMENTE	CA		04/10/2023									6,741	6,741			
6601693432	BELLEAIR BEACH	FL		04/10/2023									5,341	5,341			
6602705219	DRAPER	UT		07/14/2023									3,593	3,593			
6601752881	FREELAND	WA		07/14/2023									4,103	4,103			
PEB1706602876	BRONX	NY		06/13/2017		3,590							3,581	3,581			
6601475020	GAINESVILLE	FL		04/10/2023									12,004	12,004			
6600024340	JACKSONVILLE	FL		04/10/2023									441	441			
6602685635	LOUDON	TN		04/10/2023									3,455	3,455			
6602692698	FOSTER CITY	CA		04/10/2023									12,836	12,836			
6602705474	SAN JOSE	CA		04/10/2023									6,846	6,846			
6601707539	AUSTIN	TX		07/14/2023									7,089	7,089			
6602684919	CHICAGO	IL		04/10/2023									9,606	9,606			
EB1104004417	FORT WORTH	TX		12/18/2015		2,715							2,708	2,708			
6602705763	LAFAYETTE	CA		04/10/2023									5,576	5,576			

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6601713867	HALF MOON BAY	CA		04/10/2023									6,540	6,540			
6601682021	POTOMAC	MD		07/14/2023									10,512	10,512			
8023230797	JACKSONVILLE	FL		07/14/2023									374	374			
6600492943	SCOTTSDALE	AZ		04/10/2023									6,990	6,990			
6601681627	DALLAS	TX		07/14/2023									7,617	7,617			
6601727784	WINTER GARDEN	FL		04/10/2023									3,883	3,883			
8196720967	CORAL SPRINGS	FL		07/14/2023									1,632	1,632			
6601676486	MONTGOMERY	TX		07/14/2023									5,049	5,049			
6601818575	ROCKVILLE	MD		07/14/2023									2,942	2,942			
6602674076	SAN RAFAEL	CA		04/10/2023									6,870	6,870			
6600011602	JACKSONVILLE	FL		04/10/2023									596	596			
6602676980	SAN MATEO	CA		04/10/2023									5,068	5,068			
6600925884	SANTA BARBARA	CA		04/10/2023									4,088	4,088			
6601708966	DALLAS	TX		07/14/2023									5,078	5,078			
8199910908	PINELLAS PARK	FL		07/14/2023									582	582			
6600026733	JACKSONVILLE	FL		04/10/2023									597	597			
3365228267	Miami Gardens	FL		07/14/2023									90,947	90,947			
6600509928	SATELLITE BEACH	FL		04/10/2023									1,325	1,325			
6601224188	JACKSONVILLE	FL		04/10/2023									211	211			
PH7133124458	SOUTH LYON	MI		04/24/2015		5,139							5,153	5,153			
6602696731	HOMER GLEN	IL		04/10/2023									4,190	4,190			
6602673854	EMERALD HILLS	CA		04/10/2023									9,558	9,558			
8192051193	NAPLES	FL		07/14/2023									1,357	1,357			
6602687649	VALLEY CENTER	CA		04/10/2023									5,835	5,835			
8203110318	FORT LAUDERDALE	FL		07/14/2023									925	925			
6602686591	PIEDMONT	CA		04/10/2023									4,903	4,903			
6601678474	SEATTLE	WA		07/14/2023									6,238	6,238			
6602685320	CHANDLER	AZ		04/10/2023									4,764	4,764			
6601680124	NEW YORK	NY		04/10/2023									4,431	4,431			
6601807214	SALINAS	CA		04/10/2023									2,995	2,995			
6601224634	JACKSONVILLE	FL		04/10/2023									620	620			
6601471508	BOSTON	MA		04/10/2023									13,921	13,921			
6600720871	AZUSA	CA		04/10/2023									3,640	3,640			
6601224519	JACKSONVILLE	FL		04/10/2023									577	577			
PEB1596054702	COPLEY TOWNSHIP	OH		11/17/2017		7,942							7,951	7,951			
EB1596049353	TAHOE CITY	CA		06/24/2016		3,067							3,013	3,013			
6601695841	ANNAPOLIS	MD		07/14/2023									6,808	6,808			
8030036041	ROYAL PALM BEACH	FL		07/14/2023									1,448	1,448			
6602700491	ANAHEIM	CA		04/10/2023									9,825	9,825			
0847100	Rockaway	NJ		11/15/2017		132,644							132,644	132,644			
6600935321	ORLANDO	FL		04/10/2023									3,702	3,702			
6601082495	ROCKVILLE	MD		07/14/2023									2,196	2,196			
6602701515	BRENTWOOD	TN		04/10/2023									3,062	3,062			
6601812016	LONG BEACH	CA		04/10/2023									7,182	7,182			
8204306131	DELRAY BEACH	FL		07/14/2023									434	434			
6600676719	JACKSONVILLE	FL		04/10/2023									694	694			
6601678235	WHITESTONE	NY		04/10/2023									7,717	7,717			
6602698406	LAS VEGAS	NV		04/10/2023									7,898	7,898			
6601483313	FRIENDSWOOD	TX		07/14/2023									6,755	6,755			
6601749051	VERO BEACH	FL		04/10/2023									10,603	10,603			
6602698174	MENDHAM	NJ		07/14/2023									3,649	3,649			

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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
6602705516	CLE ELUM	WA		07/14/2023									1,934	1,934			
6602699461	ACAMPO	CA		04/10/2023									3,476	3,476			
6601693028	AUSTIN	TX		07/14/2023									2,743	2,743			
8201350564	FORT LAUDERDALE	FL		07/14/2023									912	912			
6602696806	COSTA MESA	CA		04/10/2023									5,613	5,613			
6600795238	PASADENA	CA		04/10/2023									6,483	6,483			
6602691815	SPRINGFIELD	VA		04/10/2023									3,717	3,717			
6601809038	COLLEYVILLE	TX		07/14/2023									2,208	2,208			
0708408	Gainesville	GA		09/29/2015		11,104							11,104	11,104			
8201646274	NAPLES	FL		07/14/2023									824	824			
6600795659	NORTHRIDGE	CA		04/10/2023									4,709	4,709			
6602672146	SHELTER ISLAND	NY		04/10/2023									13,016	13,016			
6601479725	PALATINE	IL		04/10/2023									8,769	8,769			
6601383760	AUSTIN	TX		07/14/2023									3,894	3,894			
6602694090	FAIRHOPE	AL		07/14/2023									9,430	9,430			
6602710748	FOOTHILL RANCH	CA		04/10/2023									4,776	4,776			
6602696913	IRVINE	CA		04/10/2023									8,497	8,497			
6602705953	DENVER	CO		07/14/2023									3,009	3,009			
6601708073	MELBOURNE	FL		04/10/2023									4,410	4,410			
6602677327	EBONY	VA		04/10/2023									4,601	4,601			
8197388513	CAPE CORAL	FL		07/14/2023									710	710			
6602680529	AUSTIN	TX		07/14/2023									3,442	3,442			
6602671221	BLOOMFIELD HILLS	MI		04/10/2023									7,515	7,515			
6601203778	JACKSONVILLE	FL		04/10/2023									808	808			
6602684182	FULLERTON	CA		04/10/2023									6,114	6,114			
EB1786002708	TRUCKEE	CA		11/20/2015		3,615							3,621	3,621			
6601225342	JACKSONVILLE	FL		04/10/2023									727	727			
6601029520	DALY CITY	CA		04/10/2023									13,091	13,091			
6602684513	SAN CLEMENTE	CA		04/10/2023									6,795	6,795			
6601022954	MANHATTAN BEACH	CA		04/10/2023									10,408	10,408			
98604895	SAINT PETERSBURG	FL		07/14/2023									444	444			
6601699041	LOS ANGELES	CA		04/10/2023									5,507	5,507			
6602676378	OAKLAND	CA		04/10/2023									4,550	4,550			
6601681635	BROOKLYN	NY		04/10/2023									2,736	2,736			
6601679597	HERNDON	VA		04/10/2023									9,543	9,543			
6601485607	AVENTURA	FL		04/10/2023									10,134	10,134			
6600011966	JACKSONVILLE	FL		04/10/2023									881	881			
PH7131356037	SIERRA MADRE	CA		09/12/2014		4,219							4,204	4,204			
8023190095	OAKLAND PARK	FL		07/14/2023									481	481			
6601712877	PHOENIX	AZ		04/10/2023									9,823	9,823			
PEB1221073313	JACKSONVILLE	FL		01/11/2018		3,527							3,559	3,559			
6602704923	HOLMES BEACH	FL		04/10/2023									7,557	7,557			
6602702679	SAN FRANCISCO	CA		04/10/2023									8,276	8,276			
6602682749	SAN JOSE	CA		04/10/2023									6,068	6,068			
6600851650	SAINT JOSEPH	MI		04/10/2023									3,611	3,611			
6602684265	SEATTLE	WA		07/14/2023									4,941	4,941			
6602685023	WINTER PARK	FL		04/10/2023									16,678	16,678			
6600676065	JACKSONVILLE	FL		04/10/2023									628	628			
6602690619	PRESCOTT	AZ		04/10/2023									4,043	4,043			
6601822536	OAKLAND	CA		04/10/2023									7,015	7,015			
6600839051	NORTH TRURO	MA		04/10/2023									3,048	3,048			

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	2	3					8	9	10	11	12	13					
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6601473470	COPPELL	TX		07/14/2023									5,887	5,887			
6602701556	HERMOSA BEACH	CA		04/10/2023									6,306	6,306			
6600678228	JACKSONVILLE	FL		04/10/2023									1,018	1,018			
10801920	Lehigh Acres	FL		07/14/2023									1,044	1,044			
8201233632	BONITA SPRINGS	FL		07/14/2023									985	985			
6601696039	EUCHA	OK		04/10/2023									17,148	17,148			
6602704329	RANCHO CUCAMONGA	CA		04/10/2023									4,729	4,729			
EB1367013146	CARLSBAD	CA		03/24/2016		3,171							3,165	3,165			
6602682426	LOS ANGELES	CA		04/10/2023									7,795	7,795			
3362928353	Fort Lauderdale	FL		07/14/2023									1,123	1,123			
6601682773	NEWARK	NJ		07/14/2023									2,077	2,077			
6601677831	SEATTLE	WA		07/14/2023									7,236	7,236			
6601735415	SAN DIEGO	CA		04/10/2023									11,402	11,402			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		3,932							3,935	3,935			
6600910225	LOS ANGELES	CA		04/10/2023									11,428	11,428			
8201618331	LARGO	FL		07/14/2023									597	597			
6601478156	CHERRY HILLS VILLAGE	CO		07/14/2023									7,062	7,062			
8202482441	FORT MYERS	FL		07/14/2023									2,384	2,384			
EB1784002442	PALO ALTO	CA		08/07/2015		7,732							7,725	7,725			
6601696104	TALLAHASSEE	FL		04/10/2023									20,752	20,752			
6602674670	CONCORD	MA		04/10/2023									6,011	6,011			
113012710	LEHIGH ACRES	FL		07/14/2023									345	345			
6601804765	ST PETERSBURG	FL		04/10/2023									3,159	3,159			
6602704576	BARRINGTON	IL		04/10/2023									8,268	8,268			
8194909495	BOYNTON BEACH	FL		07/14/2023									943	943			
8008527661	DELRAY BEACH	FL		07/14/2023									379	379			
6601682542	BROOKLYN	NY		04/10/2023									4,115	4,115			
6600852682	SAN JOSE	CA		04/10/2023									7,135	7,135			
6602704931	DENVER	CO		07/14/2023									2,432	2,432			
6600851205	FRISCO	TX		07/14/2023									2,354	2,354			
6601483065	WELLESLEY	MA		04/10/2023									15,287	15,287			
6601741843	WOODLAND HILLS	UT		07/14/2023									2,051	2,051			
8195312931	FORT LAUDERDALE	FL		07/14/2023									819	819			
6600137324	CORAL GABLES	FL		04/10/2023									13,195	13,195			
6602689694	CONCORD	CA		04/10/2023									3,600	3,600			
6601807180	SEATTLE	WA		07/14/2023									2,618	2,618			
6602683366	FAIRFIELD	CA		04/10/2023									8,357	8,357			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		3,855							3,859	3,859			
6600839291	HANOVER	VA		04/10/2023									5,803	5,803			
6601743849	ST PETERSBURG	FL		04/10/2023									3,468	3,468			
6601711002	CASTLE ROCK	CO		07/14/2023									2,801	2,801			
6602676691	CARNATION	WA		07/14/2023									5,256	5,256			
8202040229	BONITA SPRINGS	FL		07/14/2023									1,092	1,092			
6602675644	RANCHO MIRAGE	CA		04/10/2023									5,385	5,385			
8200657620	LAUDERHILL	FL		07/14/2023									940	940			
8197499223	JACKSONVILLE	FL		07/14/2023									1,733	1,733			
6601286369	COLUMBIA FALLS	MT		04/10/2023									3,795	3,795			
8201217907	FORT LAUDERDALE	FL		07/14/2023									757	757			
6602711266	STEAMBOAT SPRINGS	CO		07/14/2023									2,721	2,721			
6601709733	WASHINGTON	DC		04/10/2023									6,161	6,161			
6602687557	BURBANK	CA		04/10/2023									7,426	7,426			

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6601225466	JACKSONVILLE	FL		04/10/2023									829	829			
6602680594	CHICAGO	IL		04/10/2023									4,125	4,125			
6602692292	FAIRFIELD	CA		04/10/2023									4,709	4,709			
6601485870	CHICAGO	IL		04/10/2023									17,277	17,277			
6601823518	BELLAIRE	TX		07/14/2023									5,236	5,236			
6602704592	BELLINGHAM	WA		07/14/2023									2,418	2,418			
6602698968	SHERMAN OAKS	CA		04/10/2023									6,131	6,131			
6601202093	ATLANTIC BEACH	FL		04/10/2023									690	690			
6602695253	SEATTLE	WA		07/14/2023									5,097	5,097			
6602676337	NEW YORK	NY		04/10/2023									5,181	5,181			
6600852559	YORKTOWN	VA		04/10/2023									6,491	6,491			
6601491324	AUSTIN	TX		07/14/2023									3,740	3,740			
8191846650	ESTERO	FL		07/14/2023									1,674	1,674			
6601684985	ISSAQUAH	WA		07/14/2023									18,733	18,733			
6602700673	MIAMI	FL		04/10/2023									4,390	4,390			
6601471292	LAKE TAPPS	WA		07/14/2023									7,691	7,691			
6601750588	BELMONT	CA		04/10/2023									4,903	4,903			
6602686914	CAVE CREEK	AZ		04/10/2023									3,195	3,195			
6601699009	ENCINITAS	CA		04/10/2023									4,599	4,599			
6600010471	JACKSONVILLE	FL		04/10/2023									492	492			
6601742353	PEORIA	AZ		04/10/2023									4,744	4,744			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		5,355							5,398	5,398			
6602705227	ALTADENA	CA		04/10/2023									6,158	6,158			
6601468991	ATLANTIC BEACH	FL		04/10/2023									848	848			
6600994526	FALMOUTH	MA		04/10/2023									6,692	6,692			
6601809251	ISSAQUAH	WA		07/14/2023									3,416	3,416			
6601812156	EL CERRITO	CA		04/10/2023									4,679	4,679			
6602686567	CULVER CITY	CA		04/10/2023									7,737	7,737			
6601684597	BELMONT	MA		04/10/2023									18,481	18,481			
6602702299	WESTMINSTER	CO		07/14/2023									2,946	2,946			
6601685784	BASKING RIDGE	NJ		07/14/2023									11,568	11,568			
6602678887	SAINT AUGUSTINE	FL		04/10/2023									4,145	4,145			
EB1259002907	EAGLE	CO		12/16/2016		3,511							3,515	3,515			
8201383094	SAINT PETERSBURG	FL		07/14/2023									857	857			
6601679621	NEW YORK	NY		04/10/2023									22,240	22,240			
6602688175	LIVINGSTON	MT		04/10/2023									3,779	3,779			
6601471045	ATLANTIC BEACH	FL		04/10/2023									1,134	1,134			
6600678939	JACKSONVILLE	FL		04/10/2023									902	902			
8201201629	LEHIGH ACRES	FL		07/14/2023									799	799			
6602681683	BONNEY LAKE	WA		07/14/2023									1,686	1,686			
6602688944	SAN JOSE	CA		04/10/2023									12,756	12,756			
6600679424	JACKSONVILLE	FL		04/10/2023									1,403	1,403			
6602677699	ISSAQUAH	WA		07/14/2023									3,189	3,189			
6600850447	NAPLES	FL		04/10/2023									9,776	9,776			
6602701044	LITTLETON	CO		07/14/2023									2,503	2,503			
6601680884	GLENDORA	CA		04/10/2023									26,191	26,191			
6602679141	CHICAGO	IL		04/10/2023									3,242	3,242			
6602677756	WILMETTE	IL		04/10/2023									4,652	4,652			
6601741975	HOUSTON	TX		07/14/2023									4,193	4,193			
108632209	Cape Coral	FL		07/14/2023									532	532			
6601810069	COTO DE CAZA	CA		04/10/2023									6,317	6,317			

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0839400	La Jolla	CA		06/29/2017		279,582							279,582	279,582			
6602679190	PHOENIX	AZ		04/10/2023									6,824	6,824			
8195041852	BOCA RATON	FL		07/14/2023									1,297	1,297			
6601695957	SPRING LAKE	NJ		07/14/2023									8,671	8,671			
6601483842	CONCAN	TX		07/14/2023									7,374	7,374			
6601679043	NEWBURYPORT	MA		04/10/2023									1,026	1,026			
505212151	NAPLES	FL		07/14/2023									660	660			
6602689538	DENVER	CO		07/14/2023									2,277	2,277			
6602674845	SALT LAKE CITY	UT		07/14/2023									3,512	3,512			
6601699546	CHICAGO	IL		04/10/2023									7,210	7,210			
6601225086	JACKSONVILLE	FL		04/10/2023									695	695			
6600851684	SCOTTSDALE	AZ		04/10/2023									3,537	3,537			
6601811976	SUMMIT	NJ		07/14/2023									3,046	3,046			
6601021162	ROLLING HILLS ESTATES	CA		04/10/2023									12,224	12,224			
6600852989	GRAYSLAKE	IL		04/10/2023									209	209			
6602711993	PLAYA DEL REY	CA		04/10/2023									3,012	3,012			
6601693168	LINCOLN	MA		04/10/2023									8,653	8,653			
8198818630	CLEARWATER	FL		07/14/2023									825	825			
6601716472	JACKSONVILLE	FL		04/10/2023									13,967	13,967			
EB1221065631	JACKSONVILLE	FL		12/18/2015		2,651							2,646	2,646			
6601685792	WASHINGTON	DC		04/10/2023									25,222	25,222			
FR125697404	SAN FRANCISCO	CA		11/04/2016		4,133							4,147	4,147			
6601682005	HOUSTON	TX		07/14/2023									6,698	6,698			
3387081823	North Miami	FL		07/14/2023									493	493			
6602681105	TUALATIN	OR		07/14/2023									2,832	2,832			
EB1789004848	SAN JOSE	CA		12/16/2016		5,288							5,316	5,316			
6601490342	SAN RAFAEL	CA		04/10/2023									3,328	3,328			
6602694678	DANA POINT	CA		04/10/2023									6,112	6,112			
6601818559	REHOBOTH BEACH	DE		04/10/2023									6,319	6,319			
105834972	Doral	FL		07/14/2023									447	447			
98540123	FORT LAUDERDALE	FL		07/14/2023									622	622			
6602685387	GLENDALE	CA		04/10/2023									4,844	4,844			
6602717263	DEERFIELD	IL		04/10/2023									14,668	14,668			
6600681057	JACKSONVILLE	FL		04/10/2023									965	965			
6602694736	LEHI	UT		07/14/2023									2,143	2,143			
6602689397	SAN MARINO	CA		04/10/2023									12,412	12,412			
108654955	Lantana	FL		07/14/2023									824	824			
6601684324	HIGHLAND PARK	IL		04/10/2023									17,595	17,595			
6602683515	DANVILLE	CA		04/10/2023									4,861	4,861			
6602690130	VILLA PARK	CA		04/10/2023									5,077	5,077			
6601823260	LONE TREE	CO		07/14/2023									2,850	2,850			
6602682210	ARVADA	CO		07/14/2023									3,297	3,297			
6602700236	SANTA FE	NM		04/10/2023									4,585	4,585			
6601729236	PHOENIX	AZ		04/10/2023									15,274	15,274			
PEB1357001953	CAMBRIDGE	MA		03/21/2018		3,076							3,159	3,159			
6602690528	ARLINGTON	MA		04/10/2023									4,263	4,263			
6600849647	TUCSON	AZ		04/10/2023									14,237	14,237			
PEB1787003974	ALAMO	CA		11/18/2016		4,422							4,363	4,363			
6602690502	PORTLAND	OR		07/14/2023									2,164	2,164			
6601732024	REDLANDS	CA		04/10/2023									5,283	5,283			
3378702867	PINELLAS PARK	FL		07/14/2023									128	128			

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6601709477	REDWOOD CITY	CA		04/10/2023									13,374	13,374			
6601286252	DELTONA	FL		04/10/2023									642	642			
6602691674	NAPERVILLE	IL		04/10/2023									12,233	12,233			
3365977158	Oakland Park	FL		07/14/2023									2,158	2,158			
6600677360	JACKSONVILLE	FL		04/10/2023									645	645			
6601720151	GAMBRILLS	MD		07/14/2023									2,097	2,097			
6602690957	ELLICOTT CITY	MD		07/14/2023									7,747	7,747			
6601471086	ATLANTIC BEACH	FL		04/10/2023									1,081	1,081			
6600675869	JACKSONVILLE	FL		04/10/2023									620	620			
6602686104	SEATTLE	WA		07/14/2023									4,257	4,257			
6601732339	AUSTIN	TX		07/14/2023									4,196	4,196			
6601224451	JACKSONVILLE	FL		04/10/2023									834	834			
3368396379	Palm Beach	FL		07/14/2023									735	735			
6602702539	BEND	OR		07/14/2023									2,149	2,149			
6600675257	JACKSONVILLE	FL		04/10/2023									763	763			
6601717876	BROOKLYN	NY		04/10/2023									5,027	5,027			
6602688357	SCOTTSDALE	AZ		04/10/2023									6,519	6,519			
6601728113	OAKLAND	CA		04/10/2023									6,255	6,255			
6602687581	RAMSEY	NJ		07/14/2023									4,038	4,038			
6601482554	HIGHLAND PARK	IL		04/10/2023									28,396	28,396			
0690400	POTOMAC	MD		09/14/2012		110,074							110,074	110,074			
6601005835	STUDIO CITY	CA		04/10/2023									4,044	4,044			
6602681048	PROSPER	TX		07/14/2023									2,482	2,482			
6601818971	WOODLAND HILLS	CA		04/10/2023									7,007	7,007			
6601202416	JACKSONVILLE	FL		04/10/2023									492	492			
PEB1541041866	UPLAND	CA		11/17/2017		2,723							2,658	2,658			
6602700830	PACIFIC GROVE	CA		04/10/2023									6,389	6,389			
6601685347	CHICAGO	IL		04/10/2023									12,344	12,344			
6602699636	NAPLES	FL		04/10/2023									3,668	3,668			
6602680214	AUSTIN	TX		07/14/2023									4,193	4,193			
EB1353005230	ALBERTSON	NY		11/20/2015		4,023							3,992	3,992			
6601817890	PASADENA	CA		04/10/2023									3,256	3,256			
6601680504	BROOKLYN	NY		04/10/2023									15,369	15,369			
6602696608	SAN RAFAEL	CA		04/10/2023									5,549	5,549			
6601476770	SPRING	TX		07/14/2023									4,785	4,785			
6601819052	ALAMO	CA		04/10/2023									12,235	12,235			
6600842071	LOS ANGELES	CA		04/10/2023									4,173	4,173			
EB1596053750	EL SEGUNDO	CA		10/07/2016		38,862							38,258	38,258			
6600027491	JACKSONVILLE	FL		04/10/2023									643	643			
6600024167	JACKSONVILLE	FL		04/10/2023									152	152			
EB1367015277	SAN DIEGO	CA		12/16/2016		3,674							3,655	3,655			
6601679340	MC LEAN	VA		04/10/2023									8,064	8,064			
6602674332	PLEASANTON	CA		04/10/2023									6,533	6,533			
6601696484	WINTER PARK	FL		04/10/2023									4,465	4,465			
6602681956	S LAKE TAHOE	CA		04/10/2023									7,417	7,417			
6602681675	TEMECULA	CA		04/10/2023									3,162	3,162			
6602689025	TAMARACK	ID		04/10/2023									3,857	3,857			
6601708768	SANTA BARBARA	CA		04/10/2023									21,410	21,410			
EB1789003629	BELMONT	CA		11/20/2015		5,588							5,596	5,596			
8199496717	CAPE CORAL	FL		07/14/2023									1,664	1,664			
PH7134723431	PARKER	CO		10/29/2015		2,997							2,985	2,985			

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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
6600795261	EASTON	MD		07/14/2023									3,769	3,769			
6601685651	NEEDHAM	MA		04/10/2023									20,082	20,082			
6601471102	ATLANTIC BEACH	FL		04/10/2023									1,081	1,081			
8195439718	MIAMI	FL		07/14/2023									1,602	1,602			
6602696715	PHOENIX	AZ		04/10/2023									3,140	3,140			
6602711548	SPOKANE	WA		07/14/2023									8,788	8,788			
6602678200	SALT LAKE CITY	UT		07/14/2023									3,990	3,990			
6601476499	BRENTWOOD	TN		04/10/2023									8,363	8,363			
6602683804	ARRINGTON	TN		04/10/2023									5,157	5,157			
8195685340	JACKSONVILLE	FL		07/14/2023									603	603			
6602674266	LOS ANGELES	CA		04/10/2023									7,001	7,001			
6602690643	FLAGSTAFF	AZ		04/10/2023									4,285	4,285			
6601680371	BROOKLYN	NY		04/10/2023									9,119	9,119			
6601489666	BISMARCK	ND		07/14/2023									2,390	2,390			
8198946880	NAPLES	FL		07/14/2023									953	953			
6601680488	BAYSIDE	NY		04/10/2023									6,393	6,393			
6601816769	DENVER	CO		07/14/2023									8,103	8,103			
8202262804	PEMBROKE PINES	FL		07/14/2023									517	517			
6602694850	SEATTLE	WA		07/14/2023									4,455	4,455			
6601809996	LAFAYETTE	CA		04/10/2023									5,462	5,462			
6600994716	OAKLAND	CA		04/10/2023									3,801	3,801			
PEB1027559460	CINCINNATI	OH		11/17/2017		2,732							2,757	2,757			
6601692301	SUGAR LAND	TX		07/14/2023									6,053	6,053			
6601711283	HIGHLANDS RANCH	CO		07/14/2023									4,136	4,136			
6602678457	RIVERSIDE	CA		04/10/2023									3,898	3,898			
6601681361	WILMETTE	IL		04/10/2023									12,488	12,488			
6602695204	SEATTLE	WA		07/14/2023									3,477	3,477			
6600932419	SAN LUIS OBISPO	CA		04/10/2023									17,487	17,487			
6602711696	LOS ANGELES	CA		04/10/2023									6,421	6,421			
FR125689476	DANVILLE	CA		10/07/2016		2,662							2,652	2,652			
6602689967	AUSTIN	TX		07/14/2023									2,220	2,220			
6601692061	DULUTH	MN		04/10/2023									9,183	9,183			
8201144610	PLANTATION	FL		07/14/2023									1,230	1,230			
6601673848	MANHASSET	NY		04/10/2023									15,700	15,700			
6602694389	SHERMAN OAKS	CA		04/10/2023									4,946	4,946			
6602696590	TRUCKEE	CA		04/10/2023									2,854	2,854			
6601491704	MONTROSS	VA		04/10/2023									7,354	7,354			
PEB1540095491	READING	MA		11/17/2017		11,042							10,935	10,935			
6602711472	LONGMONT	CO		07/14/2023									3,117	3,117			
6602683010	SACRAMENTO	CA		04/10/2023									5,164	5,164			
6601818716	DIX HILLS	NY		04/10/2023									42,889	42,889			
8199123491	NAPLES	FL		07/14/2023									1,007	1,007			
EB1540093153	WHITE STONE	VA		08/07/2015		5,153							5,096	5,096			
6602701150	EDMONDS	WA		07/14/2023									4,101	4,101			
6601714469	WESTPORT	MA		04/10/2023									7,626	7,626			
6601687095	NEW YORK	NY		04/10/2023									8,675	8,675			
6602677798	HIGHLANDS RANCH	CO		07/14/2023									3,312	3,312			
6602681592	SEATTLE	WA		07/14/2023									6,349	6,349			
6602671270	RANCHO PALOS VERDES	CA		04/10/2023									21,796	21,796			
EB1371004891	CHATHAM	NJ		11/20/2015		3,528							3,498	3,498			
6601700252	VENICE	CA		04/10/2023									18,641	18,641			

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6602711183	SAN LUIS OBISPO	CA		04/10/2023									4,041	4,041			
8201602315	LEHIGH ACRES	FL		07/14/2023									872	872			
6600485921	BENBROOK	TX		07/14/2023									1,238	1,238			
6602678176	BURR RIDGE	IL		04/10/2023									6,324	6,324			
6602700459	SEATTLE	WA		07/14/2023									2,759	2,759			
6601728873	DARNESTOWN	MD		07/14/2023									3,673	3,673			
505347434	BOCA RATON	FL		07/14/2023									2,223	2,223			
6601747360	OAKTON	VA		04/10/2023									4,293	4,293			
PEB1596055350	EDEN PRAIRIE	MN		01/11/2018		4,025							3,972	3,972			
6600851247	CAMAS	WA		07/14/2023									2,212	2,212			
6602692144	BEVERLY HILLS	FL		04/10/2023									13,399	13,399			
6602690908	CAMAS	WA		07/14/2023									8,335	8,335			
8190501956	WEST PALM BEACH	FL		07/14/2023									894	894			
6602694124	SOUTH DARTMOUTH	MA		04/10/2023									10,478	10,478			
6602690064	SAN FRANCISCO	CA		04/10/2023									6,476	6,476			
6601201848	ATLANTIC BEACH	FL		04/10/2023									673	673			
6602704808	BOSTON	MA		04/10/2023									5,039	5,039			
505423186	JACKSONVILLE	FL		07/14/2023									610	610			
6601804096	WAYZATA	MN		04/10/2023									5,184	5,184			
6601000547	MIAMI	FL		04/10/2023									11,171	11,171			
6601678318	EAST HAMPTON	NY		04/10/2023									8,367	8,367			
6601751248	SEDONA	AZ		04/10/2023									3,732	3,732			
505311526	NAPLES	FL		07/14/2023									410	410			
6601724666	BROOKLYN	NY		04/10/2023									5,382	5,382			
6601023531	SAN JUAN CAPISTRANO	CA		04/10/2023									4,775	4,775			
EB1540093780	ANDOVER	MA		12/18/2015		5,200							5,165	5,165			
6602686286	BELLAIRE	TX		07/14/2023									3,248	3,248			
6600024159	JACKSONVILLE	FL		04/10/2023									517	517			
6602674621	LOS ANGELES	CA		04/10/2023									9,057	9,057			
6600921263	REDMOND	WA		07/14/2023									2,231	2,231			
6602711340	SCOTTSDALE	AZ		04/10/2023									4,271	4,271			
6600768862	FRESH MEADOWS	NY		04/10/2023									6,283	6,283			
6602696020	MINNEAPOLIS	MN		04/10/2023									10,945	10,945			
6601679266	HOWELL	MI		04/10/2023									5,381	5,381			
6602676865	PALO ALTO	CA		04/10/2023									4,802	4,802			
6602692474	STOCKTON	CA		04/10/2023									3,301	3,301			
6601677864	SEATTLE	WA		07/14/2023									7,395	7,395			
6601710509	DENVER	CO		07/14/2023									4,106	4,106			
6600677162	JACKSONVILLE	FL		04/10/2023									894	894			
6602676014	SAN FRANCISCO	CA		04/10/2023									8,644	8,644			
6601481960	WASHINGTON	DC		04/10/2023									16,692	16,692			
6602674712	FREMONT	CA		04/10/2023									5,728	5,728			
6602677129	ENGLEWOOD	CO		07/14/2023									4,989	4,989			
6601488114	HINGHAM	MA		04/10/2023									8,372	8,372			
3374447710	CLEARWATER	FL		07/14/2023									211	211			
6602674134	KIRKLAND	WA		07/14/2023									2,582	2,582			
6601691840	LOS ANGELES	CA		04/10/2023									4,667	4,667			
6601009472	LEAWOOD	KS		07/14/2023									2,486	2,486			
EB1564001170	ERIE	CO		12/16/2016		3,526							3,582	3,582			
PEB1596056268	SUNNYVALE	CA		03/21/2018		4,462							4,506	4,506			
6602679661	BAINBRIDGE ISLAND	WA		07/14/2023									5,398	5,398			

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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
6600564162	NEW YORK	NY		04/10/2023									16,291	16,291			
6601477612	MOUNTAIN BRK	AL		07/14/2023									4,848	4,848			
6602674357	LOS ANGELES	CA		04/10/2023									7,317	7,317			
6601818492	LITHIA	FL		04/10/2023									3,255	3,255			
6602672161	DALLAS	TX		07/14/2023									15,755	15,755			
6602688910	MILL VALLEY	CA		04/10/2023									5,489	5,489			
6600851544	WOODLAND HILLS	CA		04/10/2023									4,753	4,753			
6601224691	JACKSONVILLE	FL		04/10/2023									803	803			
6600925090	ORLANDO	FL		04/10/2023									3,074	3,074			
6602676048	LOS ALTOS	CA		04/10/2023									10,501	10,501			
6601203828	JACKSONVILLE	FL		04/10/2023									653	653			
6601686253	SCITUATE	MA		04/10/2023									12,901	12,901			
6600979303	ZIONSVILLE	IN		04/10/2023									683	683			
6602685080	AUSTIN	TX		07/14/2023									7,047	7,047			
PH7133823513	SOUTHLAKE	TX		06/05/2015		11,095							11,097	11,097			
EB1541039287	WILMETTE	IL		10/09/2015		9,615							9,585	9,585			
6601687046	NEW YORK	NY		04/10/2023									13,476	13,476			
6601696278	LEWES	DE		04/10/2023									12,868	12,868			
6601696930	CARMICHAEL	CA		04/10/2023									4,863	4,863			
6602674191	CHICAGO	IL		04/10/2023									4,231	4,231			
6601476879	SAINT LOUIS	MO		04/10/2023									2,003	2,003			
6602705698	PLEASANT HILL	CA		04/10/2023									3,815	3,815			
6601729368	BOCA RATON	FL		04/10/2023									3,115	3,115			
6601697292	WASHINGTON	DC		04/10/2023									4,551	4,551			
6601818690	NEW YORK	NY		04/10/2023									3,690	3,690			
6602680180	FRISCO	TX		07/14/2023									3,312	3,312			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		14,928							14,881	14,881			
6601827667	PIEDMONT	CA		04/10/2023									18,655	18,655			
2522161745	RIVIERA BEACH	FL		07/14/2023									222	222			
6601203398	JACKSONVILLE	FL		04/10/2023									598	598			
6601678680	CAMBRIDGE	MA		04/10/2023									11,429	11,429			
6601203737	JACKSONVILLE	FL		04/10/2023									836	836			
6600851411	SANIBEL	FL		04/10/2023									4,329	4,329			
6602681840	HOUSTON	TX		07/14/2023									2,624	2,624			
6602690254	ARLINGTON HEIGHTS	IL		04/10/2023									4,526	4,526			
6602682855	PROSPER	TX		07/14/2023									2,471	2,471			
6601489930	WELLESLEY	MA		04/10/2023									2,454	2,454			
6602676469	WASHINGTON	DC		04/10/2023									7,143	7,143			
8201188334	N LAUDERDALE	FL		07/14/2023									1,400	1,400			
6602689801	GLENVIEW	IL		04/10/2023									7,638	7,638			
PEB1785004717	SAN JOSE	CA		11/18/2016		7,358							7,357	7,357			
10801851	Lehigh Acres	FL		07/14/2023									944	944			
6602671106	KIRKLAND	WA		07/14/2023									16,250	16,250			
6601731778	EDGEWATER	MD		07/14/2023									11,289	11,289			
6601715391	LA JOLLA	CA		04/10/2023									5,229	5,229			
6601749457	DALLAS	TX		07/14/2023									3,378	3,378			
6602711894	GREENBRAE	CA		04/10/2023									4,835	4,835			
6600434192	SAN JOSE	CA		04/10/2023									3,659	3,659			
6602700277	SAN FRANCISCO	CA		04/10/2023									9,056	9,056			
6601697797	NEW YORK	NY		04/10/2023									3,597	3,597			
6601808717	RIDGEWOOD	NY		04/10/2023									5,619	5,619			

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	2	3					8	9	10	11	12	13					
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EB1784002535	SAN FRANCISCO	CA		08/07/2015		5,026							5,002	5,002			
6602671247	THOUSAND OAKS	CA		04/10/2023									13,172	13,172			
6600036799	PLAYA DEL REY	CA		04/10/2023									3,192	3,192			
6602680230	FREMONT	CA		04/10/2023									7,051	7,051			
6600849969	ALEXANDRIA	VA		04/10/2023									6,603	6,603			
6602685858	WALTHAM	MA		04/10/2023									5,778	5,778			
EB1540093419	NAPLES	FL		10/09/2015		11,228							11,095	11,095			
6602676063	KENILWORTH	IL		04/10/2023									5,821	5,821			
6601490896	CLAREMONT	CA		04/10/2023									4,764	4,764			
3399927028	Clearwater	FL		07/14/2023									503	503			
8194893855	MIAMI	FL		07/14/2023									1,084	1,084			
6600477530	MONROE	WA		07/14/2023									2,498	2,498			
6601823062	LAKEWAY	TX		07/14/2023									5,509	5,509			
8200109450	JACKSONVILLE	FL		07/14/2023									922	922			
0843500	Englewood	NJ		09/28/2017		237,866							237,866	237,866			
6601686303	SEATTLE	WA		07/14/2023									18,729	18,729			
8195757397	PALM BCH GDNS	FL		07/14/2023									636	636			
8195722277	PEMBROKE PINES	FL		07/14/2023									1,086	1,086			
6601699785	SAN ANTONIO	TX		07/14/2023									1,898	1,898			
6601286443	PENNSVILLE	NJ		07/14/2023									340	340			
PEB1171015311	SAMMAMISH	WA		11/18/2016		3,860							3,899	3,899			
8203998189	CLEARWATER	FL		07/14/2023									1,493	1,493			
6601804617	FORT LEE	NJ		07/14/2023									2,250	2,250			
6602705565	LOS ANGELES	CA		04/10/2023									6,254	6,254			
6601677815	MASSAPEQUA	NY		04/10/2023									4,761	4,761			
6602673508	CLARENDON HILLS	IL		04/10/2023									14,833	14,833			
6602682301	REDWOOD CITY	CA		04/10/2023									5,375	5,375			
6601726083	SAYVILLE	NY		04/10/2023									5,488	5,488			
6601673384	CHICAGO	IL		04/10/2023									9,213	9,213			
6600487075	NOVATO	CA		04/10/2023									5,604	5,604			
6600851007	TUCSON	AZ		04/10/2023									3,952	3,952			
6602685627	ENCINITAS	CA		04/10/2023									6,725	6,725			
6600435256	SAN FRANCISCO	CA		04/10/2023									5,367	5,367			
6601733238	NASHVILLE	TN		04/10/2023									5,331	5,331			
8194701967	HOMESTEAD	FL		07/14/2023									1,349	1,349			
6601201970	ATLANTIC BEACH	FL		04/10/2023									666	666			
8197021314	JACKSONVILLE	FL		07/14/2023									1,435	1,435			
6602693688	PORT ST JOE	FL		04/10/2023									13,671	13,671			
8201374188	MIAMI GARDENS	FL		07/14/2023									966	966			
6601812024	SANTA MONICA	CA		04/10/2023									9,028	9,028			
6600094772	IRVINGTON	NY		04/10/2023									1,903	1,903			
6600675927	JACKSONVILLE	FL		04/10/2023									616	616			
6602700525	WINTER PARK	FL		04/10/2023									6,542	6,542			
6602694272	AUSTIN	TX		07/14/2023									3,862	3,862			
6601680728	WILMETTE	IL		04/10/2023									69,063	69,063			
6601683482	LAKE FOREST	IL		04/10/2023									22,555	22,555			
6601677930	NEWTON	MA		04/10/2023									15,251	15,251			
PEB1596053389	BARRINGTON	IL		11/18/2016		3,426							3,416	3,416			
6602685304	BOISE	ID		04/10/2023									4,537	4,537			
8195056119	WEST PALM BEACH	FL		07/14/2023									1,352	1,352			
6601482984	SUFFOLK	VA		04/10/2023									13,054	13,054			

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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
6602695519	WHITEFISH	MT		04/10/2023									4,178	4,178			
6601470807	ATLANTIC BEACH	FL		04/10/2023									801	801			
EB1540093258	NEW YORK	NY		10/09/2015		3,963							3,883	3,883			
6601681510	HIGHLAND PARK	IL		04/10/2023									10,833	10,833			
PEB1540095759	GREAT NECK	NY		01/11/2018		7,168							7,121	7,121			
6602681766	LIVERMORE	CA		04/10/2023									4,643	4,643			
6601809939	FAIRFIELD	CA		04/10/2023									3,743	3,743			
6601203273	JACKSONVILLE	FL		04/10/2023									540	540			
8022462879	HOMESTEAD	FL		07/14/2023									731	731			
6602711258	TUCSON	AZ		04/10/2023									4,458	4,458			
6602678010	LONG BEACH	CA		04/10/2023									4,886	4,886			
6602680966	SALEM	OR		07/14/2023									5,093	5,093			
6600014234	SAN ANTONIO	TX		07/14/2023									776	776			
8201129234	LOXAHATCHEE	FL		07/14/2023									1,703	1,703			
6601734368	SANIBEL	FL		04/10/2023									4,571	4,571			
6601807560	NORTHBOROUGH	MA		04/10/2023									9,265	9,265			
EB1382003035	WALNUT CREEK	CA		03/24/2016		4,344							4,282	4,282			
6601738781	AUSTIN	TX		07/14/2023									3,347	3,347			
6602680891	DANVILLE	CA		04/10/2023									11,355	11,355			
6601747220	CROWN POINT	IN		04/10/2023									2,973	2,973			
PH7132698379	PHILADELPHIA	PA		01/16/2015		3,077							3,071	3,071			
6601692988	REDONDO BEACH	CA		04/10/2023									4,916	4,916			
6602689728	ARMONK	NY		04/10/2023									5,316	5,316			
6601685982	WELLESLEY	MA		04/10/2023									17,802	17,802			
PH7131574340	LARCHMONT	NY		09/26/2014		4,359							4,344	4,344			
6601204537	JACKSONVILLE	FL		04/10/2023									859	859			
8202362019	FORT LAUDERDALE	FL		07/14/2023									1,467	1,467			
6601482547	CLIFTON	VA		04/10/2023									16,041	16,041			
6601678391	EDWARDS	CO		07/14/2023									18,798	18,798			
PH7118953657	POTOMAC	MD		01/28/2016		6,173							6,110	6,110			
6602697416	JACKSONVILLE BEACH	FL		04/10/2023									3,284	3,284			
6601735191	SEATTLE	WA		07/14/2023									5,169	5,169			
6600935628	ARVADA	CO		07/14/2023									3,807	3,807			
6601483883	CEDAR HILLS	UT		07/14/2023									9,090	9,090			
8198798135	JACKSONVILLE	FL		07/14/2023									1,277	1,277			
6601809889	FT MYERS	FL		04/10/2023									3,923	3,923			
6601747899	BRIARCLIFF MANOR	NY		04/10/2023									6,543	6,543			
6602673441	ESSEX	MD		07/14/2023									6,276	6,276			
6602711779	FRISCO	TX		07/14/2023									4,274	4,274			
6602684323	SEATTLE	WA		07/14/2023									3,600	3,600			
6601383844	LAKE CLARKE SHORES	FL		04/10/2023									4,394	4,394			
6601825646	LOS GATOS	CA		04/10/2023									5,201	5,201			
8195278189	WEST PALM BEACH	FL		07/14/2023									691	691			
0642801	HOUSTON	TX		07/28/2016		20,505							20,505	20,505			
6601696468	GLENDALE	CA		04/10/2023									5,012	5,012			
6601808782	BETHANY BEACH	DE		04/10/2023									3,925	3,925			
6601469395	ATLANTIC BEACH	FL		04/10/2023									813	813			
6602691872	AUBURN	AL		07/14/2023									1,643	1,643			
6602686468	INLET BEACH	FL		04/10/2023									4,982	4,982			
6601823591	TROY	MI		04/10/2023									12,232	12,232			
6602696277	PARK RIDGE	IL		04/10/2023									7,489	7,489			

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8196344782	CAPE CORAL	FL		07/14/2023									529	529			
6602678747	RANCHO MIRAGE	CA		04/10/2023									4,738	4,738			
6602678689	HOBOKEN	NJ		07/14/2023									3,538	3,538			
6600026345	JACKSONVILLE	FL		04/10/2023									1,279	1,279			
6602698703	SHERMAN OAKS	CA		04/10/2023									8,642	8,642			
6601705657	SAN FRANCISCO	CA		04/10/2023									6,533	6,533			
6602682590	LEANDER	TX		07/14/2023									2,256	2,256			
6601722066	LAKE OSWEGO	OR		07/14/2023									2,472	2,472			
6602683226	TEMECULA	CA		04/10/2023									5,012	5,012			
6602678937	POWAY	CA		04/10/2023									4,137	4,137			
6601486449	WELLESLEY	MA		04/10/2023									10,812	10,812			
6601746685	SANIBEL	FL		04/10/2023									4,140	4,140			
8023344949	NAPLES	FL		07/14/2023									826	826			
EB1540093310	EAST GREENWICH	RI		08/07/2015		4,252							4,262	4,262			
6602693753	BUCKLEY	WA		07/14/2023									1,642	1,642			
6602710722	ENCINO	CA		04/10/2023									7,394	7,394			
6602693449	SANTA CRUZ	CA		04/10/2023									12,434	12,434			
6602689983	WINNETKA	IL		04/10/2023									4,166	4,166			
6601728097	AZLE	TX		07/14/2023									8,412	8,412			
6602694520	LOS ANGELES	CA		04/10/2023									7,532	7,532			
6601699264	DEERFIELD	IL		04/10/2023									6,272	6,272			
PEB1541041458	AUSTIN	TX		06/13/2017		5,533							5,443	5,443			
6602681964	KINGSTON	WA		07/14/2023									2,915	2,915			
6600478264	BROOKLYN	NY		04/10/2023									2,777	2,777			
6601732651	PHOENIX	AZ		04/10/2023									5,126	5,126			
6600849621	DALLAS	TX		07/14/2023									2,811	2,811			
6601479584	ROCKWALL	TX		07/14/2023									9,176	9,176			
6601717496	NEW BRAUNFELS	TX		07/14/2023									4,042	4,042			
8201736425	ESTERO	FL		07/14/2023									424	424			
6601696872	SAN DIEGO	CA		04/10/2023									3,752	3,752			
6600490400	SAN JOSE	CA		04/10/2023									3,364	3,364			
6601469189	ATLANTIC BEACH	FL		04/10/2023									615	615			
6602684398	SAN DIEGO	CA		04/10/2023									5,969	5,969			
6601708651	LONG BEACH	CA		04/10/2023									5,852	5,852			
6601682435	ROSLYN ESTATES	NY		04/10/2023									19,189	19,189			
6602683531	AUSTIN	TX		07/14/2023									3,446	3,446			
6602694892	BLUFFDALE	UT		07/14/2023									3,194	3,194			
6602677731	LAS VEGAS	NV		04/10/2023									4,011	4,011			
6602674902	CHICAGO	IL		04/10/2023									6,575	6,575			
6602711068	ROLLINGWOOD	TX		07/14/2023									3,732	3,732			
6600731894	DALY CITY	CA		04/10/2023									3,181	3,181			
6600680505	JACKSONVILLE	FL		04/10/2023									920	920			
6601225532	JACKSONVILLE	FL		04/10/2023									946	946			
6602688423	REDMOND	OR		07/14/2023									2,265	2,265			
PH7132237574	WESTFORD	MA		10/24/2014		4,046							4,067	4,067			
EB1223013138	ORLANDO	FL		12/16/2016		2,942							2,966	2,966			
8201229993	MARGATE	FL		07/14/2023									1,356	1,356			
0852500	Orlando	FL		02/20/2018		146,873							147,000	147,000			
6601746107	TUCSON	AZ		04/10/2023									8,358	8,358			
8202039536	CAPE CORAL	FL		07/14/2023									1,031	1,031			
PEB1352005522	MANHASSET HILLS	NY		11/17/2017		9,614							9,619	9,619			

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EB1596052803	UNION CITY	CA		10/12/2016		5,929							5,836	5,836			
6601224741	JACKSONVILLE	FL		04/10/2023									604	604			
6601486811	SEATTLE	WA		07/14/2023									13,585	13,585			
6601722702	SOUTHWEST RANCHES	FL		04/10/2023									10,456	10,456			
6602700707	LEHI	UT		07/14/2023									2,243	2,243			
6601484147	BARTLETT	TN		04/10/2023									2,297	2,297			
6602674795	MERCER ISLAND	WA		07/14/2023									4,324	4,324			
6601680082	BROOKLYN	NY		04/10/2023									5,177	5,177			
EB1789003029	REDWOOD CITY	CA		06/24/2016		4,582							4,547	4,547			
6602704550	LAFAYETTE	CO		07/14/2023									2,849	2,849			
6601806620	SNOWMASS VILLAGE	CO		07/14/2023									4,395	4,395			
6601686477	LITTLETON	CO		07/14/2023									12,849	12,849			
6601685362	LEXINGTON	MA		04/10/2023									14,826	14,826			
6602700533	BURR RIDGE	IL		04/10/2023									9,856	9,856			
EB1171015609	KIRKLAND	WA		12/16/2016		6,168							6,255	6,255			
6601696856	NEWPORT BEACH	CA		04/10/2023									8,884	8,884			
6602687516	GLENVIEW	IL		04/10/2023									3,529	3,529			
6601473280	DALLAS	TX		07/14/2023									7,101	7,101			
6602690338	ORANGE	CA		04/10/2023									5,654	5,654			
6602690205	FENNVILLE	MI		04/10/2023									4,468	4,468			
6600922113	SEATTLE	WA		07/14/2023									6,321	6,321			
8200546038	NORTH LAUDERDALE	FL		07/14/2023									1,023	1,023			
6600795451	SAN DIEGO	CA		04/10/2023									11,944	11,944			
6602677145	CHICAGO	IL		04/10/2023									3,644	3,644			
6602701309	SCOTTSDALE	AZ		04/10/2023									8,042	8,042			
6602672724	LONGVIEW	TX		07/14/2023									429	429			
6601805960	MADEIRA BEACH	FL		04/10/2023									2,891	2,891			
6601684456	HIGHLAND VILLAGE	TX		07/14/2023									6,534	6,534			
6601816884	PEORIA	AZ		04/10/2023									3,710	3,710			
505131887	HIALEAH	FL		07/14/2023									292	292			
8201867283	CAPE CORAL	FL		07/14/2023									862	862			
6600851825	FRANKLIN	TN		04/10/2023									6,067	6,067			
3356549444	Hallandale Beach	FL		07/14/2023									431	431			
PH7118770002	LIVERMORE	CA		06/19/2015		3,325							3,289	3,289			
6600676594	JACKSONVILLE	FL		04/10/2023									764	764			
6602704725	MONTAUK	NY		04/10/2023									4,299	4,299			
6600679127	JACKSONVILLE	FL		04/10/2023									857	857			
6600793555	ANNA MARIA	FL		04/10/2023									6,190	6,190			
6601811380	VALLEY VILLAGE	CA		04/10/2023									5,079	5,079			
6601699884	VIRGINIA BEACH	VA		04/10/2023									10,119	10,119			
6601716944	ARLINGTON	VA		04/10/2023									5,727	5,727			
6601204248	JACKSONVILLE	FL		04/10/2023									210	210			
6601224303	JACKSONVILLE	FL		04/10/2023									711	711			
6600851346	DALLAS	TX		07/14/2023									3,157	3,157			
PH7133170196	UPTON	MA		04/24/2015		8,790							8,755	8,755			
0696900	Los Angeles	CA		06/27/2013		966,236							966,236	966,236			
8202468917	HALLANDALE BEACH	FL		07/14/2023									1,327	1,327			
6602710474	EUGENE	OR		07/14/2023									1,137	1,137			
6601684571	RENTON	WA		07/14/2023									17,135	17,135			
6602698711	SALINAS	CA		04/10/2023									1,284	1,284			
6602699933	MOUNTAIN HOUSE	CA		04/10/2023									3,577	3,577			

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EB1367015025	SAN DIEGO	CA		08/17/2016		5,398							5,372	5,372			
6602681923	GOODYEAR	AZ		04/10/2023									3,474	3,474			
8200883109	LAUDERHILL	FL		07/14/2023									1,201	1,201			
3359783231	Lehigh Acres	FL		07/14/2023									474	474			
6601470831	ATLANTIC BEACH	FL		04/10/2023									1,022	1,022			
6601700104	RYE BROOK	NY		04/10/2023									4,523	4,523			
6601706226	ALAMO	CA		04/10/2023									5,211	5,211			
6601470849	ATLANTIC BEACH	FL		04/10/2023									1,016	1,016			
6602671627	BEND	OR		07/14/2023									6,011	6,011			
6601683938	RENTON	WA		07/14/2023									21,118	21,118			
8195840509	PALM BEACH GARDENS	FL		07/14/2023									1,147	1,147			
6601708990	PRESCOTT	AZ		04/10/2023									4,262	4,262			
6601203653	JACKSONVILLE	FL		04/10/2023									596	596			
6602692458	BOUND BROOK	NJ		07/14/2023									3,040	3,040			
6601721043	PHOENIX	AZ		04/10/2023									27,947	27,947			
6600794199	SACRAMENTO	CA		04/10/2023									3,577	3,577			
3376746862	LAUDERDALE LAKES	FL		07/14/2023									599	599			
6601480848	DANVILLE	CA		04/10/2023									7,790	7,790			
PEB1351006820	STATEN ISLAND	NY		11/17/2017		2,500							2,526	2,526			
6601680561	LONG GROVE	IL		04/10/2023									8,994	8,994			
6601201673	ATLANTIC BEACH	FL		04/10/2023									609	609			
8195775133	PALM BEACH GARDENS	FL		07/14/2023									1,037	1,037			
6600433681	NEWPORT BEACH	CA		04/10/2023									3,274	3,274			
FR125772785	CORTE MADERA	CA		12/22/2016		7,924							7,949	7,949			
6602695055	GILBERT	AZ		04/10/2023									3,172	3,172			
6602680156	YORBA LINDA	CA		04/10/2023									7,123	7,123			
6602698935	PORTLAND	OR		07/14/2023									4,002	4,002			
6602711381	WASHINGTON	DC		04/10/2023									4,194	4,194			
6601748541	RAYNHAM	MA		04/10/2023									3,778	3,778			
8201662829	WEST PALM BEACH	FL		07/14/2023									582	582			
8198648456	HOMESTEAD	FL		07/14/2023									1,160	1,160			
6601723577	YULEE	FL		04/10/2023									3,193	3,193			
6602697978	SIMI VALLEY	CA		04/10/2023									4,473	4,473			
6601715854	ORMOND BEACH	FL		04/10/2023									3,246	3,246			
6600785726	COLLEYVILLE	TX		07/14/2023									2,137	2,137			
10800830	NORTH FORT MYERS	FL		07/14/2023									827	827			
6601470963	ATLANTIC BEACH	FL		04/10/2023									865	865			
2522161796	JUPITER	FL		07/14/2023									611	611			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		4,379							4,385	4,385			
6600384546	BOCA RATON	FL		04/10/2023									2,450	2,450			
6601224550	JACKSONVILLE	FL		04/10/2023									606	606			
6601750125	WILLIAMSBURG	VA		04/10/2023									8,411	8,411			
6602672138	VALENCIA	CA		04/10/2023									18,101	18,101			
6601475780	FLORISSANT	MO		04/10/2023									453	453			
6602710508	OLNEY	MD		07/14/2023									494	494			
6601724617	SUMMIT	NJ		07/14/2023									4,932	4,932			
EB1223012229	INDIALANTIC	FL		10/12/2016		11,344							11,352	11,352			
6602702737	MOSS BEACH	CA		04/10/2023									7,858	7,858			
6601476507	NEWTON CENTER	MA		04/10/2023									14,834	14,834			
6601711697	MAGNOLIA	TX		07/14/2023									6,110	6,110			
EB1787003834	SAN BRUNO	CA		12/16/2016		9,308							9,464	9,464			

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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
0848900	Houston	TX		01/25/2018		127,183							127,183	127,183			
PEB1541042305	PARK CITY	UT		01/11/2018		3,887							3,812	3,812			
6601699827	DALLAS	TX		07/14/2023									2,692	2,692			
6601677948	SAINT JAMES	NY		04/10/2023									17,680	17,680			
PH7131399508	LANTANA	FL		08/15/2014		6,026							6,019	6,019			
6601483008	NORTHAMPTON	MA		04/10/2023									9,652	9,652			
6602673342	PORTLAND	OR		07/14/2023									8,714	8,714			
6601740498	PALM SPRINGS	CA		04/10/2023									4,024	4,024			
EB1353006687	TOWACO	NJ		12/16/2016		4,347							4,415	4,415			
6602685973	SEATTLE	WA		07/14/2023									4,669	4,669			
6601682658	NEW YORK	NY		04/10/2023									11,381	11,381			
8203017979	PLANTATION	FL		07/14/2023									413	413			
6601484329	MANLIUS	NY		04/10/2023									898	898			
6601712133	BROKEN BOW	OK		04/10/2023									4,514	4,514			
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									10,420	10,420			
FR125799077	CAMBRIDGE	MA		12/22/2016		3,932							3,940	3,940			
6601825315	NASHVILLE	TN		04/10/2023									3,427	3,427			
6601823146	SAN DIEGO	CA		04/10/2023									12,669	12,669			
6600676669	JACKSONVILLE	FL		04/10/2023									807	807			
6601738724	LAGUNA NIGUEL	CA		04/10/2023									5,413	5,413			
6602677616	BOYNTON BEACH	FL		04/10/2023									4,198	4,198			
EB1144000257	NEW YORK	NY		12/18/2015		10,348							10,328	10,328			
6600476086	ALLEN	TX		07/14/2023									12,565	12,565			
6602699834	HOUSTON	TX		07/14/2023									3,888	3,888			
6601681973	EVANSTON	IL		04/10/2023									12,100	12,100			
6600680331	JACKSONVILLE	FL		04/10/2023									803	803			
6601038752	SANTA BARBARA	CA		04/10/2023									6,852	6,852			
6602697655	NAPLES	FL		04/10/2023									11,862	11,862			
8200276923	JACKSONVILLE	FL		07/14/2023									804	804			
8195685584	MARGATE	FL		07/14/2023									987	987			
6602671510	DALLAS	TX		07/14/2023									3,322	3,322			
6601699413	SAMMAMISH	WA		07/14/2023									4,581	4,581			
6601678045	LEXINGTON	MA		04/10/2023									13,055	13,055			
8204228411	NAPLES	FL		07/14/2023									1,064	1,064			
6601481770	HOUSTON	TX		07/14/2023									11,013	11,013			
8202139071	JACKSONVILLE	FL		07/14/2023									887	887			
8204231763	WEST PALM BEACH	FL		07/14/2023									700	700			
6602677905	OOLTEWAH	TN		04/10/2023									6,229	6,229			
6602675883	DANVILLE	CA		04/10/2023									5,767	5,767			
6602680222	DALLAS	TX		07/14/2023									2,426	2,426			
6601805176	MORGAN HILL	CA		04/10/2023									3,922	3,922			
PEB1389005611	TUPPER LAKE	NY		06/05/2023		5,428							3,381	3,381			
6602696483	WINNETKA	IL		04/10/2023									5,670	5,670			
FR125718697	SANTA MONICA	CA		12/22/2016		5,632							5,655	5,655			
6600642315	WHITE LAKE	MI		04/10/2023									634	634			
6601809871	SAN JOSE	CA		04/10/2023									5,360	5,360			
6601699389	POWAY	CA		04/10/2023									8,312	8,312			
8195412029	HALLANDALE BEACH	FL		07/14/2023									1,321	1,321			
8195139260	GULFPORT	FL		07/14/2023									1,141	1,141			

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	2	3					8	9	10	11	12	13					
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6602705623	LOVELAND	CO		07/14/2023									2,384	2,384			
6601823377	SILVERADO	CA		04/10/2023									41,892	41,892			
6600011834	JACKSONVILLE	FL		04/10/2023									597	597			
6600921800	TEMECULA	CA		04/10/2023									2,823	2,823			
8202985242	HIALEAH	FL		07/14/2023									922	922			
6600681495	JACKSONVILLE	FL		04/10/2023									759	759			
6602700756	TAMPA	FL		04/10/2023									5,110	5,110			
6601203075	JACKSONVILLE	FL		04/10/2023									598	598			
6602680701	ARNOLD	MD		07/14/2023									2,515	2,515			
6600125410	MONTE SERENO	CA		04/10/2023									14,065	14,065			
6601701110	MORAGA	CA		04/10/2023									21,252	21,252			
6601808774	WEST LINN	OR		07/14/2023									2,352	2,352			
6602677111	LAFAYETTE	CA		04/10/2023									7,680	7,680			
6601809814	LOS ALTOS	CA		04/10/2023									8,495	8,495			
8201218053	LEHIGH ACRES	FL		07/14/2023									963	963			
505409538	JACKSONVILLE	FL		07/14/2023									938	938			
0661801	Potomac	MD		01/29/2019		243,579							243,579	243,579			
6601681072	NEW YORK	NY		04/10/2023									16,630	16,630			
EB1596054021	LOS ANGELES	CA		12/16/2016		4,963							5,003	5,003			
6601485102	FREDERICK	MD		07/14/2023									6,143	6,143			
6601718569	PALM SPRINGS	CA		04/10/2023									3,938	3,938			
6602687086	FRIANT	CA		04/10/2023									7,288	7,288			
6601683086	UPPER BROOKVILLE	NY		04/10/2023									15,556	15,556			
6601285866	CORPUS CHRISTI	TX		07/14/2023									419	419			
6601733352	FALLS CHURCH	VA		04/10/2023									6,790	6,790			
6601204735	JACKSONVILLE	FL		04/10/2023									633	633			
6602680115	BENICIA	CA		04/10/2023									4,098	4,098			
505394265	WEST PALM BEACH	FL		07/14/2023									438	438			
6602679778	RICHLAND	WA		07/14/2023									2,420	2,420			
6601805234	DENVER	CO		07/14/2023									8,389	8,389			
6601483677	SARATOGA	CA		04/10/2023									12,705	12,705			
6600680414	JACKSONVILLE	FL		04/10/2023									892	892			
6602704956	DRIFTWOOD	TX		07/14/2023									3,214	3,214			
6600933037	SHERWOOD	OR		07/14/2023									2,846	2,846			
6602682095	LIBERTY	MO		04/10/2023									3,535	3,535			
6602687482	PHOENIX	AZ		04/10/2023									4,563	4,563			
6601223990	JACKSONVILLE	FL		04/10/2023									519	519			
6602675776	SANTA MONICA	CA		04/10/2023									7,076	7,076			
6600432030	FULLERTON	CA		04/10/2023									2,918	2,918			
6600840687	NEW BRAUNFELS	TX		07/14/2023									6,672	6,672			
6602689314	SACRAMENTO	CA		04/10/2023									4,413	4,413			
6602700798	LAGUNA BEACH	CA		04/10/2023									10,188	10,188			
3372002115	N Fort Myers	FL		07/14/2023									334	334			
6601709089	LAKE OSWEGO	OR		07/14/2023									2,801	2,801			
6601475798	SAINT LOUIS	MO		04/10/2023									453	453			
6601818740	WASHINGTON	DC		04/10/2023									4,530	4,530			
6602686070	BAINBRIDGE IS	WA		07/14/2023									2,370	2,370			
8200560080	SEMINOLE	FL		07/14/2023									(504)	(504)			
6602696830	SEATTLE	WA		07/14/2023									3,848	3,848			
6602696939	LOS ANGELES	CA		04/10/2023									6,453	6,453			
6601686709	BROOKLINE	MA		04/10/2023									13,160	13,160			

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6601681981	WILMETTE	IL		04/10/2023									15,300	15,300			
6601469445	ATLANTIC BEACH	FL		04/10/2023									1,561	1,561			
6600676610	JACKSONVILLE	FL		04/10/2023									646	646			
6602680198	WASHINGTON	DC		04/10/2023									6,426	6,426			
6601711937	SEATTLE	WA		07/14/2023									3,489	3,489			
6602676741	LOS ALTOS	CA		04/10/2023									22,941	22,941			
6602701804	KELLER	TX		07/14/2023									2,839	2,839			
6602690270	BETHESDA	MD		07/14/2023									3,548	3,548			
6600574476	SOUTHAMPTON	NY		04/10/2023									3,632	3,632			
6602688753	QUEEN CREEK	AZ		04/10/2023									3,387	3,387			
6600921693	SAN RAFAEL	CA		04/10/2023									5,996	5,996			
6602681998	NIPOMO	CA		04/10/2023									5,152	5,152			
6601469379	ATLANTIC BEACH	FL		04/10/2023									815	815			
6602673748	SAN CARLOS	CA		04/10/2023									20,459	20,459			
6602693654	CASTLE ROCK	CO		07/14/2023									8,387	8,387			
6602685841	ENCINITAS	CA		04/10/2023									9,393	9,393			
6602698901	LOS ANGELES	CA		04/10/2023									4,890	4,890			
6602692128	CHICAGO	IL		04/10/2023									3,183	3,183			
6601225326	JACKSONVILLE	FL		04/10/2023									677	677			
8200989482	SUNRISE	FL		07/14/2023									817	817			
6601203810	JACKSONVILLE	FL		04/10/2023									836	836			
6600828492	W SPRINGFIELD	MA		04/10/2023									632	632			
6602674472	WASHINGTON	DC		04/10/2023									11,855	11,855			
6602705029	PARK CITY	UT		07/14/2023									3,907	3,907			
8197141999	PEMBROKE PINES	FL		07/14/2023									791	791			
6602685338	CLARENDON HILLS	IL		04/10/2023									4,738	4,738			
6601680116	MOUNT LAUREL	NJ		07/14/2023									2,583	2,583			
6601681403	CHICAGO	IL		04/10/2023									13,608	13,608			
6602695121	CARLSBAD	CA		04/10/2023									6,904	6,904			
6600792698	CYPRESS	TX		07/14/2023									4,965	4,965			
6601812115	STUART	FL		04/10/2023									3,164	3,164			
PEB1596055185	BROOKLYN	NY		11/17/2017		2,874							2,799	2,799			
6601684555	MONTCLAIR	NJ		07/14/2023									8,378	8,378			
6602694611	BELLINGHAM	WA		07/14/2023									2,827	2,827			
8012076776	NAPLES	FL		07/14/2023									524	524			
6601726711	CLOVERDALE	CA		04/10/2023									5,332	5,332			
EB1541040297	CLEMMONS	NC		06/24/2016		3,361							3,305	3,305			
8195473875	MIAMI GARDENS	FL		07/14/2023									1,180	1,180			
6601680819	EASTCHESTER	NY		04/10/2023									17,665	17,665			
6600059437	SPRING	TX		07/14/2023									2,786	2,786			
PEB1596055089	DENVER	CO		11/17/2017		4,957							4,889	4,889			
6601745786	FAIRFAX	CA		04/10/2023									4,473	4,473			
8202744702	JACKSONVILLE	FL		07/14/2023									605	605			
0903600	Sandy Springs	GA		12/20/2019		230,620							230,620	230,620			
6601681965	CHESTERFIELD	MO		04/10/2023									11,756	11,756			
6601696922	PASADENA	CA		04/10/2023									6,077	6,077			
6601685925	DUXBURY	MA		04/10/2023									12,240	12,240			
8195124106	LEHIGH ACRES	FL		07/14/2023									1,061	1,061			
8196970648	FORT LAUDERDALE	FL		07/14/2023									657	657			
3391183266	Miramar	FL		07/14/2023									722	722			
6601483610	READING	MA		04/10/2023									11,718	11,718			

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	2	3					8	9	10	11	12	13					
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6601804633	CLARENCE CENTER	NY		04/10/2023									4,549	4,549			
6601225029	JACKSONVILLE	FL		04/10/2023									637	637			
6601685180	TOWSON	MD		07/14/2023									10,265	10,265			
6602681949	ENNIS	MT		04/10/2023									3,498	3,498			
8202428875	JACKSONVILLE	FL		07/14/2023									764	764			
6600923962	SARASOTA	FL		04/10/2023									11,590	11,590			
6602694504	SANTA BARBARA	CA		04/10/2023									8,692	8,692			
6602700913	SAN DIEGO	CA		04/10/2023									4,905	4,905			
6602702455	WILLOW	NY		04/10/2023									4,883	4,883			
6602679356	CHICAGO	IL		04/10/2023									6,857	6,857			
8200598116	FORT MYERS	FL		07/14/2023									1,745	1,745			
6600679390	JACKSONVILLE	FL		04/10/2023									1,512	1,512			
6601716233	PEORIA	AZ		04/10/2023									3,184	3,184			
6600681792	ST. JOHNS	FL		04/10/2023									1,295	1,295			
PEB1596055717	CARNATION	WA		01/11/2018		3,723							3,702	3,702			
6601681494	SAINT LOUIS	MO		04/10/2023									16,861	16,861			
6602692359	JACKSONVILLE	FL		04/10/2023									2,776	2,776			
6601719930	PORTLAND	OR		07/14/2023									3,412	3,412			
6602675347	MAPLETON	UT		07/14/2023									3,235	3,235			
6601487967	PASADENA	CA		04/10/2023									12,116	12,116			
6601484055	KENMORE	WA		07/14/2023									9,985	9,985			
6602698547	GILBERT	AZ		04/10/2023									3,698	3,698			
6602688480	CHELAN	WA		07/14/2023									4,064	4,064			
6601481994	EVERGREEN	CO		07/14/2023									8,322	8,322			
6600934852	WINCHESTER	CA		04/10/2023									3,146	3,146			
6602713726	DALLAS	TX		07/14/2023									7,322	7,322			
PEB1221068664	JACKSONVILLE	FL		11/18/2016		4,644							4,603	4,603			
6601808949	LK WINNEBAGO	MO		04/10/2023									22,650	22,650			
6600935016	TEMECULA	CA		04/10/2023									6,991	6,991			
6602682665	SALT LAKE CITY	UT		07/14/2023									3,325	3,325			
6601823096	HOUSTON	TX		07/14/2023									2,812	2,812			
6601697938	ROCKVILLE CENTRE	NY		04/10/2023									7,364	7,364			
6600679499	JACKSONVILLE	FL		04/10/2023									735	735			
EB1221066207	JACKSONVILLE	FL		06/24/2016		4,194							4,163	4,163			
6601734400	SAN DIEGO	CA		04/10/2023									4,735	4,735			
PEB1787004615	WALNUT CREEK	CA		08/14/2017		2,033							2,018	2,018			
108562687	St Petersburg	FL		07/14/2023									509	509			
6602678242	SANTA BARBARA	CA		04/10/2023									5,407	5,407			
6602676097	SAN MATEO	CA		04/10/2023									5,486	5,486			
6601698456	NAPERVILLE	IL		04/10/2023									5,801	5,801			
6602678135	CHICAGO	IL		04/10/2023									10,671	10,671			
6601687301	JACKSON	TN		04/10/2023									14,969	14,969			
6601818757	ARLINGTON	VA		04/10/2023									5,322	5,322			
6600490517	BROOKLYN	NY		04/10/2023									4,228	4,228			
6600680588	JACKSONVILLE	FL		04/10/2023									15,546	15,546			
PH7129144932	CERRITOS	CA		11/21/2014		8,639							8,604	8,604			
6601702753	LAKESIDE	MT		04/10/2023									8,969	8,969			
6601816900	AUSTIN	TX		07/14/2023									4,766	4,766			
FR125713839	SAN FRANCISCO	CA		10/21/2016		5,766							5,780	5,780			
6601739250	SANTA MARIA	CA		04/10/2023									2,059	2,059			
6601682476	WOODBURY	NY		04/10/2023									10,851	10,851			

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FR125698956	BURLINGAME	CA		11/18/2016		5,360							5,379	5,379			
0677101	San Diego	CA		08/27/2013		398,555							398,555	398,555			
6601729590	SAN JOSE	CA		04/10/2023									5,411	5,411			
6601677534	PONTE VEDRA BEACH	FL		04/10/2023									11,063	11,063			
6601699918	BIRMINGHAM	MI		04/10/2023									7,747	7,747			
6601476747	PALM BEACH GARDENS	FL		04/10/2023									11,308	11,308			
6601701177	SUNNYVALE	CA		04/10/2023									29,675	29,675			
8195324214	POMPANO BEACH	FL		07/14/2023									1,636	1,636			
6601713487	PASADENA	CA		04/10/2023									3,480	3,480			
6602711290	SANDPOINT	ID		04/10/2023									19,184	19,184			
PH7131846680	EVERGREEN	CO		09/26/2014		4,233							4,209	4,209			
6601811620	FLOWER MOUND	TX		07/14/2023									3,517	3,517			
6601733220	LEANDER	TX		07/14/2023									2,951	2,951			
6601754069	NORTH BEND	WA		07/14/2023									6,855	6,855			
6602674662	SAN JOSE	CA		04/10/2023									5,656	5,656			
6601286401	MIAMI	FL		04/10/2023									759	759			
6602675925	SAN FRANCISCO	CA		04/10/2023									13,050	13,050			
6602700103	MISSION VIEJO	CA		04/10/2023									5,781	5,781			
6602702166	FREMONT	CA		04/10/2023									3,083	3,083			
6602694215	SAINT PAUL	MN		04/10/2023									22,442	22,442			
6600028903	JACKSONVILLE	FL		04/10/2023									471	471			
6602697754	RANCHO PALOS VERDES	CA		04/10/2023									14,083	14,083			
6601683185	CHICAGO	IL		04/10/2023									11,997	11,997			
6602687011	FREMONT	CA		04/10/2023									5,954	5,954			
6602701077	SUNNYVALE	CA		04/10/2023									6,061	6,061			
6602674753	MERCER ISLAND	WA		07/14/2023									4,514	4,514			
PEB1351006403	STATEN ISLAND	NY		08/14/2017		3,665							3,643	3,643			
6602711282	GEORGETOWN	TX		07/14/2023									2,101	2,101			
6601675942	PORTLAND	OR		07/14/2023									858	858			
6600851585	STUART	FL		04/10/2023									6,126	6,126			
6602701887	MOUND	MN		04/10/2023									6,527	6,527			
6601808873	SEATTLE	WA		07/14/2023									3,529	3,529			
6601475822	SAINT ANN	MO		04/10/2023									934	934			
6601736579	COLORADO SPRINGS	CO		07/14/2023									2,253	2,253			
6601679720	BRENTWOOD	TN		04/10/2023									10,998	10,998			
8201745268	WEST PALM BEACH	FL		07/14/2023									1,596	1,596			
6602696962	MILL VALLEY	CA		04/10/2023									6,092	6,092			
6602675297	WILMINGTON	DE		04/10/2023									4,190	4,190			
6601693275	LOS ALTOS	CA		04/10/2023									4,711	4,711			
6602678721	CARLSBAD	CA		04/10/2023									4,568	4,568			
6602701507	SANTA FE	NM		04/10/2023									4,066	4,066			
6602682863	CARMICHAEL	CA		04/10/2023									3,451	3,451			
6602693696	BRIGANTINE	NJ		07/14/2023									3,651	3,651			
6601014902	LOS ANGELES	CA		04/10/2023									5,495	5,495			
PEB1382003232	CLOVIS	CA		11/18/2016		3,174							3,207	3,207			
6602681741	EDMONDS	WA		07/14/2023									4,208	4,208			
6601286047	LINCOLN	AL		07/14/2023									965	965			
6601709188	DENVER	CO		07/14/2023									2,293	2,293			
6601750281	BELLEVUE	WA		07/14/2023									4,496	4,496			
6601748509	SUNNYVALE	CA		04/10/2023									5,879	5,879			
6600844689	ALBUQUERQUE	NM		04/10/2023									19,179	19,179			

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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
3361466038	Hollywood	FL		07/14/2023									266	266			
6601203976	JACKSONVILLE	FL		04/10/2023									658	658			
6602702604	LARCHMONT	NY		04/10/2023									5,304	5,304			
6601681171	NEW YORK	NY		04/10/2023									14,904	14,904			
6601693531	SAN ANSELMO	CA		04/10/2023									3,696	3,696			
6602673581	MENLO PARK	CA		04/10/2023									6,947	6,947			
6602699123	RIVERSIDE	CA		04/10/2023									2,949	2,949			
6602674530	SCOTTSDALE	AZ		04/10/2023									6,194	6,194			
6602688787	LOS ANGELES	CA		04/10/2023									10,173	10,173			
EB1143010864	WARREN	NJ		07/17/2015		3,909							3,914	3,914			
6601827451	SPOKANE	WA		07/14/2023									5,238	5,238			
6602256361	SAN RAFAEL	CA		04/10/2023									12,719	12,719			
6602676949	CUPERTINO	CA		04/10/2023									5,605	5,605			
8195007873	SEMINOLE	FL		07/14/2023									1,021	1,021			
3380088404	POMPANO BEACH	FL		07/14/2023									327	327			
6600934795	POWAY	CA		04/10/2023									7,802	7,802			
6601480145	WINONA	MN		04/10/2023									7,667	7,667			
6600735481	WALLKILL	NY		04/10/2023									2,454	2,454			
6600845579	SAN JOSE	CA		04/10/2023									5,333	5,333			
FR125700737	SAN FRANCISCO	CA		11/18/2016		6,947							6,956	6,956			
6601750240	LAKE WORTH	FL		04/10/2023									4,326	4,326			
8200627555	DELRAY BEACH	FL		07/14/2023									188	188			
6602693910	GILBERT	AZ		04/10/2023									9,468	9,468			
6600851668	FREMONT	CA		04/10/2023									5,437	5,437			
6602710979	GULF SHORES	AL		07/14/2023									3,360	3,360			
6601469106	ATLANTIC BEACH	FL		04/10/2023									649	649			
0553801	COLUMBUS	OH		02/11/2013		1,127,218							1,127,218	1,127,218			
FR125693379	SAN FRANCISCO	CA		09/09/2016		5,377							5,394	5,394			
6602696897	SAN FRANCISCO	CA		04/10/2023									7,396	7,396			
6602679810	MARCO ISLAND	FL		04/10/2023									3,560	3,560			
6600011701	JACKSONVILLE	FL		04/10/2023									816	816			
8195696928	FORT LAUDERDALE	FL		07/14/2023									995	995			
6602672856	EVERGREEN	CO		07/14/2023									5,140	5,140			
6601475707	WILMETTE	IL		04/10/2023									7,309	7,309			
6600793779	ALEXANDRIA	VA		04/10/2023									4,370	4,370			
6600935040	TRUCKEE	CA		04/10/2023									3,247	3,247			
6601806646	YORBA LINDA	CA		04/10/2023									4,081	4,081			
6601699751	MANSFIELD	TX		07/14/2023									1,961	1,961			
6601735126	BERMUDA DUNES	CA		04/10/2023									13,271	13,271			
6602673714	SAN ANSELMO	CA		04/10/2023									5,217	5,217			
6601825158	IDYLLWILD	CA		04/10/2023									25,253	25,253			
6601733519	ANNANDALE	VA		04/10/2023									20,394	20,394			
6600244450	BOISE	ID		04/10/2023									1,870	1,870			
6601482034	GLENCOE	IL		04/10/2023									13,678	13,678			
6600056482	MIDLAND	TX		07/14/2023									2,034	2,034			
505362404	NAPLES	FL		07/14/2023									955	955			
8195467390	ATLANTIC BCH	FL		07/14/2023									1,028	1,028			
EB1789003531	SUNNYVALE	CA		10/12/2016		3,827							3,782	3,782			
6602685155	PHOENIX	AZ		04/10/2023									10,913	10,913			
6602687201	MESA	AZ		04/10/2023									8,473	8,473			
6601720441	PHOENIX	AZ		04/10/2023									3,550	3,550			

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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
8197402930	FORT LAUDERDALE	FL		07/14/2023									751	751			
6601753897	SUGAR LAND	TX		07/14/2023									3,248	3,248			
6600011321	JACKSONVILLE	FL		04/10/2023									802	802			
6601069302	WASHINGTON	DC		04/10/2023									2,587	2,587			
6601809491	ORLANDO	FL		04/10/2023									3,172	3,172			
6601683557	SAINT LOUIS	MO		04/10/2023									14,992	14,992			
6601705681	CHICAGO	IL		04/10/2023									8,885	8,885			
6602694702	ENCINITAS	CA		04/10/2023									5,409	5,409			
8018223432	HIALEAH	FL		07/14/2023									1,008	1,008			
6600794363	SHORELINE	WA		07/14/2023									12,109	12,109			
8198676298	HOMESTEAD	FL		07/14/2023									1,199	1,199			
6602681576	TAHOE CITY	CA		04/10/2023									3,910	3,910			
PEB1541042885	REDWOOD CITY	CA		03/21/2018		2,300							2,307	2,307			
6601472142	NORTHBROOK	IL		04/10/2023									15,347	15,347			
6601203570	JACKSONVILLE	FL		04/10/2023									597	597			
8201424835	MIAMI	FL		07/14/2023									1,324	1,324			
6601714766	LONG BEACH TOWNSHIP	NJ		07/14/2023									4,943	4,943			
6602698083	PHOENIX	AZ		04/10/2023									4,008	4,008			
6601827584	POTOMAC	MD		07/14/2023									11,307	11,307			
6601224311	JACKSONVILLE	FL		04/10/2023									619	619			
98785876	NAPLES	FL		07/14/2023									308	308			
6601750539	CEDAR GROVE	NJ		07/14/2023									5,455	5,455			
6602700186	PASADENA	CA		04/10/2023									8,618	8,618			
3388195861	Tamarac	FL		07/14/2023									172	172			
8201204799	NAPLES	FL		07/14/2023									1,074	1,074			
6600773870	COLLEGE POINT	NY		04/10/2023									3,024	3,024			
6601032847	SAN FRANCISCO	CA		04/10/2023									2,784	2,784			
6600915042	PASADENA	CA		04/10/2023									5,033	5,033			
6602689454	LIVINGSTON	NJ		07/14/2023									5,264	5,264			
6601682039	NEW YORK	NY		04/10/2023									21,090	21,090			
6600011545	JACKSONVILLE	FL		04/10/2023									702	702			
6601707257	LONGWOOD	FL		04/10/2023									3,776	3,776			
EB1540093251	NEW YORK	NY		08/07/2015		4,775							4,764	4,764			
3363321925	Bonita Springs	FL		07/14/2023									298	298			
6602685353	HINSDALE	IL		04/10/2023									3,995	3,995			
6601713966	MURRIETA	CA		04/10/2023									3,379	3,379			
8202360840	CAPE CORAL	FL		07/14/2023									645	645			
6602686229	PHOENIX	AZ		04/10/2023									3,501	3,501			
6602690445	ANTHEM	AZ		04/10/2023									5,823	5,823			
6602672567	EULESS	TX		07/14/2023									921	921			
6602687896	SOUTH BOSTON	MA		04/10/2023									3,589	3,589			
PEB1541042550	KENMORE	WA		01/11/2018		4,071							4,046	4,046			
6601730549	NASHVILLE	TN		04/10/2023									4,849	4,849			
6601679175	REDMOND	WA		07/14/2023									7,676	7,676			
6600675307	JACKSONVILLE	FL		04/10/2023									653	653			
6601738955	NASHVILLE	TN		04/10/2023									7,306	7,306			
6602685239	PHOENIX	AZ		04/10/2023									8,112	8,112			
PEB1540095693	BALTIMORE	MD		11/17/2017		12,664							12,438	12,438			
6602682160	SOMIS	CA		04/10/2023									6,023	6,023			
6602683788	SEATTLE	WA		07/14/2023									3,249	3,249			
6601708552	BROOKLYN	NY		04/10/2023									6,668	6,668			

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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
6600794264	WOODMERE	NY		04/10/2023									2,799	2,799			
6601827311	MORAGA	CA		04/10/2023									4,464	4,464			
6601821835	BELLAIRE	TX		07/14/2023									4,935	4,935			
6602682905	LINCOLNSHIRE	IL		04/10/2023									3,097	3,097			
PEB1222609215	BROOKLYN	NY		11/17/2017		2,486							2,473	2,473			
6600852336	STAR	ID		04/10/2023									13,291	13,291			
6601699736	DALLAS	TX		07/14/2023									2,444	2,444			
6602683770	SAN MARINO	CA		04/10/2023									5,683	5,683			
6602691823	FREDERICKSBURG	VA		04/10/2023									1,856	1,856			
6601811968	HAYMARKET	VA		04/10/2023									5,833	5,833			
6602690353	PEORIA	AZ		04/10/2023									3,065	3,065			
6601722116	BRENTWOOD	TN		04/10/2023									11,475	11,475			
6602681436	LOS ANGELES	CA		04/10/2023									7,598	7,598			
6601737304	DANVILLE	CA		04/10/2023									4,659	4,659			
6602671619	TRUCKEE	CA		04/10/2023									9,645	9,645			
6601809145	PROSPER	TX		07/14/2023									11,132	11,132			
6601808766	SAN RAFAEL	CA		04/10/2023									7,647	7,647			
6602691641	YORBA LINDA	CA		04/10/2023									14,461	14,461			
0553802	COLUMBUS	OH		03/04/2016		71,282							71,282	71,282			
6601673301	KIRKLAND	WA		07/14/2023									13,856	13,856			
6601299156	ATLANTIC BEACH	FL		04/10/2023									723	723			
6602680628	GROSSE POINTE FARMS	MI		04/10/2023									3,647	3,647			
6600133778	MIAMI	FL		04/10/2023									3,489	3,489			
6601233692	KOKOMO	IN		04/10/2023									316	316			
6602674423	SAN JUAN CAPISTRANO	CA		04/10/2023									6,103	6,103			
6601680918	AUSTIN	TX		07/14/2023									6,571	6,571			
6602695691	SAN MARINO	CA		04/10/2023									9,475	9,475			
6602702182	WOODSIDE	CA		04/10/2023									5,752	5,752			
6601483826	BROOKLINE	MA		04/10/2023									20,025	20,025			
6601678276	SILVER SPRING	MD		07/14/2023									1,672	1,672			
6600434994	RIDGEWOOD	NJ		07/14/2023									2,618	2,618			
6602686518	CLARKSVILLE	MD		07/14/2023									11,332	11,332			
6601693549	CHICAGO	IL		04/10/2023									5,924	5,924			
6602696202	FORT LAUDERDALE	FL		04/10/2023									8,023	8,023			
6600679283	JACKSONVILLE	FL		04/10/2023									731	731			
6600732991	NORTH HALEDON	NJ		07/14/2023									967	967			
6602683879	SEATTLE	WA		07/14/2023									3,446	3,446			
6600795097	BROOKLYN	NY		04/10/2023									6,626	6,626			
0835800	Denver	CO		03/20/2017		373,366							373,366	373,366			
6601737494	EL CAJON	CA		04/10/2023									16,258	16,258			
6601682047	JONESTOWN	TX		07/14/2023									12,711	12,711			
6601720789	CORONA	CA		04/10/2023									5,649	5,649			
6601475772	SAINT LOUIS	MO		04/10/2023									812	812			
6602688894	CHICAGO	IL		04/10/2023									4,157	4,157			
8202175380	ST PETERSBURG	FL		07/14/2023									1,248	1,248			
6600024357	JACKSONVILLE	FL		04/10/2023									484	484			
6600025735	JACKSONVILLE	FL		04/10/2023									1,259	1,259			
EB1247002781	PARKLAND	FL		07/17/2015		4,074							4,059	4,059			
6602682723	NASHVILLE	TN		04/10/2023									5,345	5,345			
6602684240	DESTIN	FL		04/10/2023									3,397	3,397			
6602704451	SACRAMENTO	CA		04/10/2023									21,278	21,278			

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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
8199191167	MIAMI	FL		07/14/2023									1,441	1,441			
8023232143	LAUDERHILL	FL		07/14/2023									461	461			
6601707638	JUPITER	FL		04/10/2023									6,797	6,797			
8196984660	JACKSONVILLE	FL		07/14/2023									665	665			
6602680438	LOVELAND	CO		07/14/2023									2,136	2,136			
6600011933	JACKSONVILLE	FL		04/10/2023									657	657			
6602682129	ALAMO	CA		04/10/2023									8,066	8,066			
PEB1341002296	PALM BEACH GARDENS	FL		11/18/2016		3,621							3,631	3,631			
6602676675	LOS GATOS	CA		04/10/2023									8,892	8,892			
6601683250	CHICAGO	IL		04/10/2023									14,649	14,649			
6602696905	OAK PARK	CA		04/10/2023									6,843	6,843			
8019532972	MIAMI	FL		07/14/2023									1,616	1,616			
6601679738	BROOKLYN	NY		04/10/2023									2,594	2,594			
6602698430	MURRIETA	CA		04/10/2023									3,429	3,429			
6600676693	JACKSONVILLE	FL		04/10/2023									608	608			
6602687722	ISSAQUAH	WA		07/14/2023									3,235	3,235			
6601746313	EVERGREEN	CO		07/14/2023									3,663	3,663			
6602678317	SANTA FE	NM		04/10/2023									3,358	3,358			
6601203505	JACKSONVILLE	FL		04/10/2023									598	598			
6601700096	HUNTINGTON BEACH	CA		04/10/2023									5,458	5,458			
6601684183	BOSTON	MA		04/10/2023									25,988	25,988			
EB1143013484	WYCKOFF	NJ		12/16/2016		3,966							4,028	4,028			
8201246941	HIALEAH	FL		07/14/2023									1,164	1,164			
6600851783	SANTA CLARITA	CA		04/10/2023									5,118	5,118			
PEB1248002639	TAMPA	FL		08/14/2017		4,799							4,703	4,703			
6600677139	JACKSONVILLE	FL		04/10/2023									757	757			
505374463	MARGATE	FL		07/14/2023									1,209	1,209			
6602691930	HIGHLANDS RANCH	CO		07/14/2023									2,954	2,954			
PEB1371007074	TROPHY CLUB	TX		11/18/2016		2,695							2,721	2,721			
6601057877	SUNNYVALE	CA		04/10/2023									4,049	4,049			
6602695881	CARLSBAD	CA		04/10/2023									5,693	5,693			
6601697276	CROWNSVILLE	MD		07/14/2023									2,849	2,849			
6601679829	SEATTLE	WA		07/14/2023									6,975	6,975			
6601811802	OAKLAND	CA		04/10/2023									7,163	7,163			
6600024050	JACKSONVILLE	FL		04/10/2023									515	515			
6602711118	LAKEWAY	TX		07/14/2023									2,952	2,952			
6602688878	BELLEVUE	WA		07/14/2023									3,723	3,723			
8202561022	HIALEAH	FL		07/14/2023									1,099	1,099			
6600931890	SCOTTSDALE	AZ		04/10/2023									24,908	24,908			
6600981341	SAN FRANCISCO	CA		04/10/2023									10,516	10,516			
6601711903	WESTHAMPTON	NY		04/10/2023									3,929	3,929			
PEB1143017039	WATCHUNG	NJ		11/17/2017		2,884							2,910	2,910			
6601821926	SAN FRANCISCO	CA		04/10/2023									6,064	6,064			
8201453299	MIAMI	FL		07/14/2023									9,961	9,961			
6600026121	JACKSONVILLE	FL		04/10/2023									530	530			
6602705193	SAN DIEGO	CA		04/10/2023									4,963	4,963			
6601677393	REHOBOTH BEACH	DE		04/10/2023									32,006	32,006			
6602689116	DANA POINT	CA		04/10/2023									5,610	5,610			
6601695965	RIVER FOREST	IL		04/10/2023									8,114	8,114			
6600847393	RIVIERA BEACH	FL		04/10/2023									5,787	5,787			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		3,309							3,329	3,329			

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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
6602694488	WINTER GARDEN	FL		04/10/2023									3,871	3,871			
6601204255	JACKSONVILLE	FL		04/10/2023									842	842			
PEB1790003058	WASHINGTON	DC		11/18/2016		4,204							4,265	4,265			
6601677757	BROOKLYN	NY		04/10/2023									5,103	5,103			
6602698273	MOUNTAIN HOUSE	CA		04/10/2023									3,011	3,011			
6601753855	NEW YORK	NY		04/10/2023									18,042	18,042			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		3,812							3,773	3,773			
6601204628	JACKSONVILLE	FL		04/10/2023									2,759	2,759			
6602681345	DALY CITY	CA		04/10/2023									5,597	5,597			
6601225391	JACKSONVILLE	FL		04/10/2023									830	830			
6601697235	SAN ANTONIO	TX		07/14/2023									2,014	2,014			
6601733188	LOS ALTOS	CA		04/10/2023									4,930	4,930			
6601678409	TARRYTOWN	NY		04/10/2023									4,261	4,261			
8202281320	LEHIGH ACRES	FL		07/14/2023									1,198	1,198			
6601822031	SALT LAKE CITY	UT		07/14/2023									2,155	2,155			
6601468942	JACKSONVILLE	FL		04/10/2023									681	681			
6601809988	LADERA RANCH	CA		04/10/2023									12,950	12,950			
6602684257	SEATTLE	WA		07/14/2023									3,639	3,639			
6600845827	DALLAS	TX		07/14/2023									2,620	2,620			
PEB1541042229	CARENCRO	LA		11/17/2017		3,040							2,981	2,981			
6600693904	DALLAS	TX		07/14/2023									11,926	11,926			
6602710805	SOUTH JORDAN	UT		07/14/2023									3,507	3,507			
6600435660	FEDERAL WAY	WA		07/14/2023									1,984	1,984			
8024603477	BOCA RATON	FL		07/14/2023									854	854			
6601818641	STUART	FL		04/10/2023									3,608	3,608			
EB1367012826	SAN DIEGO	CA		03/24/2016		3,593							3,570	3,570			
10801887	Lehigh Acres	FL		07/14/2023									1,189	1,189			
6601816934	DENVER	CO		07/14/2023									5,562	5,562			
0717700	ARLINGTON	VA		11/04/2015		312,531							312,531	312,531			
PH7132846259	NAPERVILLE	IL		04/10/2015		3,200							3,193	3,193			
6602693746	BOISE	ID		04/10/2023									1,863	1,863			
6601752642	WINTER PARK	FL		04/10/2023									14,732	14,732			
6602689868	NORTH BEND	WA		07/14/2023									7,884	7,884			
6602699057	CASTLE PINES	CO		07/14/2023									2,716	2,716			
6602685221	DENVER	CO		07/14/2023									2,946	2,946			
PEB1706607177	ROCKVILLE	MD		11/17/2017		2,574							2,578	2,578			
PEB1789005269	SAN CARLOS	CA		08/14/2017		3,614							3,586	3,586			
6602705425	LOS ANGELES	CA		04/10/2023									4,294	4,294			
6602675818	ATHERTON	CA		04/10/2023									4,871	4,871			
6601683151	GLENCOVE	IL		04/10/2023									17,920	17,920			
6602672153	WILDWOOD	MO		04/10/2023									12,917	12,917			
6602680065	NAPERVILLE	IL		04/10/2023									3,105	3,105			
6602683358	DRAPER	UT		07/14/2023									2,539	2,539			
6601746917	SAINT LOUIS	MO		04/10/2023									5,213	5,213			
6600026683	JACKSONVILLE	FL		04/10/2023									598	598			
6601680140	BUDD LAKE	NJ		07/14/2023									2,152	2,152			
6601285999	ROBBINSDALE	MN		04/10/2023									1,818	1,818			
6601682583	SCARSDALE	NY		04/10/2023									15,763	15,763			
6602694439	NAPA	CA		04/10/2023									6,119	6,119			
6601808535	LONGBOAT KEY	FL		04/10/2023									3,920	3,920			
6601683730	LUTHERVILLE TIMONIUM	MD		07/14/2023									10,575	10,575			

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6601692202	FREMONT	CA		04/10/2023									4,247	4,247			
6601741884	EDWARDS	CO		07/14/2023									3,777	3,777			
PEB1540095441	THE WOODLANDS	TX		11/17/2017		2,652							2,680	2,680			
6602698612	FRUIT HEIGHTS	UT		07/14/2023									3,156	3,156			
6602671577	EL CAJON	CA		04/10/2023									10,415	10,415			
6602685940	MOUNTLAKE TERRACE	WA		07/14/2023									3,582	3,582			
EB1540092836	BOTHELL	WA		10/09/2015		9,306							9,238	9,238			
6602699602	RENO	NV		04/10/2023									9,218	9,218			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		6,047							6,035	6,035			
6602689975	JACKSONVILLE BEACH	FL		04/10/2023									6,332	6,332			
6602672815	WILDOMAR	CA		04/10/2023									9,577	9,577			
6601698647	CHICAGO	IL		04/10/2023									10,570	10,570			
EB1540094392	DALLAS	TX		08/19/2016		3,294							3,282	3,282			
6600795709	SUGAR LAND	TX		07/14/2023									3,401	3,401			
6601808857	LITCHFIELD PARK	AZ		04/10/2023									4,561	4,561			
6600815515	OKLAHOMA CITY	OK		04/10/2023									1,567	1,567			
6602700368	PARKER	CO		07/14/2023									5,014	5,014			
6602685197	ROLLING HILLS ESTATES	CA		04/10/2023									40,653	40,653			
8200870741	BOCA RATON	FL		07/14/2023									1,029	1,029			
6602699222	PHOENIX	AZ		04/10/2023									6,466	6,466			
6602672187	LAKE OSWEGO	OR		07/14/2023									6,301	6,301			
6600427741	SAN FRANCISCO	CA		04/10/2023									3,154	3,154			
6601825554	DURANGO	CO		07/14/2023									2,404	2,404			
6602680099	BRENTWOOD	TN		04/10/2023									3,414	3,414			
6602677491	SAMMAMISH	WA		07/14/2023									2,324	2,324			
6601489088	SANTA ROSA BEACH	FL		04/10/2023									21,222	21,222			
6601681742	NEW YORK	NY		04/10/2023									12,648	12,648			
6601718155	CORONA DL MAR	CA		04/10/2023									5,749	5,749			
6601698597	SEVIERVILLE	TN		04/10/2023									5,121	5,121			
8201348566	JACKSONVILLE	FL		07/14/2023									1,488	1,488			
6602676402	NORTHBROOK	IL		04/10/2023									4,880	4,880			
6602700574	BONITA	CA		04/10/2023									5,955	5,955			
6601673954	OLMOS PARK	TX		07/14/2023									22,613	22,613			
3374115409	OAKLAND PARK	FL		07/14/2023									396	396			
6602677012	GARDNERVILLE	NV		04/10/2023									19,857	19,857			
6601225508	JACKSONVILLE	FL		04/10/2023									824	824			
6602699248	FORT WORTH	TX		07/14/2023									2,453	2,453			
6600933706	VANCOUVER	WA		07/14/2023									8,954	8,954			
6602702596	SAN FRANCISCO	CA		04/10/2023									7,046	7,046			
6601069377	FAIRFAX STATION	VA		04/10/2023									4,538	4,538			
EB1723001246	LOS ANGELES	CA		06/24/2016		4,706							4,710	4,710			
6601471243	LAYTON	UT		07/14/2023									8,945	8,945			
6601725309	BOULDER	CO		07/14/2023									2,802	2,802			
8197574468	BOCA RATON	FL		07/14/2023									962	962			
6601717124	SAN JUAN CAPISTRANO	CA		04/10/2023									7,022	7,022			
6600927856	GREENWOOD VILLAGE	CO		07/14/2023									5,420	5,420			
PEB1259002856	OLNEY	MD		11/18/2016		2,798							2,828	2,828			
6601722637	NEW YORK	NY		04/10/2023									2,971	2,971			
6602674217	WINCHESTER	MA		04/10/2023									5,499	5,499			
6601728832	MOUNTAIN VIEW	CA		04/10/2023									6,519	6,519			
6600554098	ASPEN	CO		07/14/2023									11,514	11,514			

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6602690775	SUDBURY	MA		04/10/2023									6,275	6,275			
6602673649	WALNUT CREEK	CA		04/10/2023									4,725	4,725			
6602685056	SHERMAN OAKS	CA		04/10/2023									14,598	14,598			
8196647943	DELRAY BEACH	FL		07/14/2023									2,387	2,387			
6601682674	NEW YORK	NY		04/10/2023									8,552	8,552			
6602704717	SANTA BARBARA	CA		04/10/2023									7,348	7,348			
6601702613	SAN FRANCISCO	CA		04/10/2023									16,097	16,097			
6602684406	SCOTTSDALE	AZ		04/10/2023									6,956	6,956			
6601475160	MAGNOLIA	TX		07/14/2023									11,884	11,884			
8195184873	MIAMI	FL		07/14/2023									2,064	2,064			
0716300	Houston	TX		12/31/2015		1,020,322							1,020,322	1,020,322			
6602676436	DOWNERS GROVE	IL		04/10/2023									4,656	4,656			
8024211854	DELRAY BEACH	FL		07/14/2023									209	209			
6600680497	JACKSONVILLE	FL		04/10/2023									795	795			
6602691153	BEVERLY HILLS	CA		04/10/2023									14,218	14,218			
6602676220	SUNNYVALE	CA		04/10/2023									6,076	6,076			
6602684034	SAN ANSELMO	CA		04/10/2023									9,899	9,899			
6602679455	AUSTIN	TX		07/14/2023									2,286	2,286			
6602683945	COTO DE CAZA	CA		04/10/2023									7,703	7,703			
6601699900	SEATTLE	WA		07/14/2023									5,612	5,612			
0534705	PALMYRA	PA		10/15/2013		267,166							267,166	267,166			
6602682640	ORLANDO	FL		04/10/2023									3,054	3,054			
6600025255	JACKSONVILLE	FL		04/10/2023									455	455			
6601744458	ORONO	MN		04/10/2023									3,509	3,509			
6601683367	SUMMIT	NJ		07/14/2023									12,207	12,207			
6601819102	UPLAND	CA		04/10/2023									6,786	6,786			
0463803	ARLINGTON	TX		08/03/2012		1,252,069							1,252,069	1,252,069			
6602691583	ELLICOTT CITY	MD		07/14/2023									5,974	5,974			
6602687151	MALIBU	CA		04/10/2023									16,039	16,039			
8197554068	WEST PALM BEACH	FL		07/14/2023									802	802			
6601697912	MARBLEHEAD	MA		04/10/2023									4,971	4,971			
6602701226	CHICAGO	IL		04/10/2023									4,894	4,894			
EB1596053766	DUCK	NC		12/16/2016		4,880							4,785	4,785			
6602692425	MADERA	CA		04/10/2023									3,142	3,142			
6602678044	BEAVERCREEK	OR		07/14/2023									2,193	2,193			
6601682625	NEW YORK	NY		04/10/2023									15,271	15,271			
6601693887	ST GEORGE	UT		07/14/2023									7,417	7,417			
6600680885	JACKSONVILLE	FL		04/10/2023									778	778			
6600923350	PHOENIX	AZ		04/10/2023									2,816	2,816			
6600856154	POPLAR BLUFF	MO		04/10/2023									1,460	1,460			
6602686831	ST LOUIS PARK	MN		04/10/2023									4,170	4,170			
6601229138	ST LOUIS	MO		04/10/2023									1,383	1,383			
6601741959	GARDEN CITY	NY		04/10/2023									7,760	7,760			
6601485060	MOUNT AIRY	MD		07/14/2023									5,919	5,919			
6600935362	LINDON	UT		07/14/2023									9,102	9,102			
6602711241	PEORIA	AZ		04/10/2023									4,575	4,575			
8200919857	WEST PARK	FL		07/14/2023									692	692			
6601746073	MAMMOTH LAKES	CA		04/10/2023									4,562	4,562			
6601479105	SAINT LOUIS	MO		04/10/2023									2,661	2,661			
6602699743	GILBERT	AZ		04/10/2023									3,489	3,489			
6600025495	JACKSONVILLE	FL		04/10/2023									516	516			

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6601729665	VISTA	CA		04/10/2023									5,020	5,020			
6600490418	CRESTED BUTTE	CO		07/14/2023									1,842	1,842			
6602684661	TIBURON	CA		04/10/2023									6,090	6,090			
6601733089	SAN FRANCISCO	CA		04/10/2023									3,481	3,481			
FR125725346	SAN FRANCISCO	CA		11/18/2016		4,750							4,768	4,768			
6601717272	DENVER	CO		07/14/2023									2,189	2,189			
6600793100	BROOKLYN	NY		04/10/2023									8,413	8,413			
6602680123	DENVER	CO		07/14/2023									2,274	2,274			
6602698778	LAS VEGAS	NV		04/10/2023									8,469	8,469			
6600790205	RENO	NV		04/10/2023									7,322	7,322			
6600850538	WESTBOROUGH	MA		04/10/2023									6,112	6,112			
6601695759	MORAGA	CA		04/10/2023									10,494	10,494			
6602690049	BELMONT	CA		04/10/2023									8,088	8,088			
6601711804	PLYMOUTH	MI		04/10/2023									3,676	3,676			
EB1223010400	COCOA	FL		12/18/2015		2,854							2,835	2,835			
6602685650	BOCA RATON	FL		04/10/2023									5,205	5,205			
505328411	RIVIERA BEACH	FL		07/14/2023									339	339			
8193938740	BOYNTON BEACH	FL		07/14/2023									1,094	1,094			
6601733055	PISMO BEACH	CA		04/10/2023									14,860	14,860			
6602680503	PENNINGTON	NJ		07/14/2023									4,627	4,627			
6602700160	VERNON HILLS	IL		04/10/2023									4,007	4,007			
3372244369	Boynton Beach	FL		07/14/2023									667	667			
6602711498	SACRAMENTO	CA		04/10/2023									3,812	3,812			
6602683630	CAPE CORAL	FL		04/10/2023									11,555	11,555			
6601714196	SANTA FE	NM		04/10/2023									4,546	4,546			
6602699115	MOUNTAIN HOUSE	CA		04/10/2023									5,113	5,113			
6600669680	JACKSONVILLE	FL		04/10/2023									881	881			
EB1380003155	LAVALLETTE	NJ		12/16/2016		4,571							4,576	4,576			
6600939976	BRONX	NY		04/10/2023									502	502			
6602689447	SAN JOSE	CA		04/10/2023									8,746	8,746			
6600838616	SAN FRANCISCO	CA		04/10/2023									4,620	4,620			
6600024282	JACKSONVILLE	FL		04/10/2023									515	515			
6601712240	KENT	WA		07/14/2023									4,370	4,370			
6601738799	OAKLAND	CA		04/10/2023									4,127	4,127			
6601481465	CONCORD	MA		04/10/2023									11,711	11,711			
6601747840	CUTCHOGUE	NY		04/10/2023									4,943	4,943			
6601698068	WHITE PLAINS	NY		04/10/2023									6,999	6,999			
6600605072	SAN DIEGO	CA		04/10/2023									5,717	5,717			
8199099384	HIALEAH	FL		07/14/2023									1,392	1,392			
EB1596053960	PACIFICA	CA		12/16/2016		4,007							3,982	3,982			
6602701762	WILMETTE	IL		04/10/2023									6,501	6,501			
6601738229	PHOENIX	AZ		04/10/2023									3,350	3,350			
6600037227	JACKSONVILLE	FL		04/10/2023									3,177	3,177			
6600794009	SEATTLE	WA		07/14/2023									4,849	4,849			
6601747444	TARRYTOWN	NY		04/10/2023									7,261	7,261			
6602696152	SAN DIEGO	CA		04/10/2023									6,235	6,235			
6600011693	JACKSONVILLE	FL		04/10/2023									525	525			
6602702026	DEERFIELD	IL		04/10/2023									7,053	7,053			
6601028712	PORTOLA VALLEY	CA		04/10/2023									34,150	34,150			
6600830126	HENDERSONVILLE	TN		04/10/2023									7,591	7,591			
6602698109	SANTA CLARITA	CA		04/10/2023									4,690	4,690			

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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
EB1541040437	DALLAS	TX		08/19/2016		5,542							5,522	5,522			
6601818021	ARLINGTON	VA		04/10/2023									3,900	3,900			
6601685958	ST. JAMES	NY		04/10/2023									10,439	10,439			
6601726125	LOS ANGELES	CA		04/10/2023									9,917	9,917			
6600814609	WHEELING	IL		04/10/2023									833	833			
6600555897	WESTON	FL		04/10/2023									1,797	1,797			
6601750786	PHOENIX	AZ		04/10/2023									3,020	3,020			
6602688407	BEND	OR		07/14/2023									3,136	3,136			
6601811901	SAN DIEGO	CA		04/10/2023									7,783	7,783			
6602701036	NEWBERG	OR		07/14/2023									2,107	2,107			
6601750562	AUSTIN	TX		07/14/2023									2,187	2,187			
6601486639	PROSPECT	KY		04/10/2023									5,690	5,690			
6601700062	CHICAGO	IL		04/10/2023									2,724	2,724			
6602675446	ODESSA	TX		07/14/2023									2,387	2,387			
6600989013	FOUNTAIN HILLS	AZ		04/10/2023									2,813	2,813			
PEB1353007397	WAYNE	NJ		11/17/2017		3,212							3,242	3,242			
8197637433	NAPLES	FL		07/14/2023									906	906			
6601699397	ENCINITAS	CA		04/10/2023									4,201	4,201			
6600717703	MERIDIAN	ID		04/10/2023									5,290	5,290			
6601203513	JACKSONVILLE	FL		04/10/2023									596	596			
6601686527	HARRISON	NY		04/10/2023									19,835	19,835			
108653676	Hialeah	FL		07/14/2023									152	152			
6600792706	INWOOD	NY		04/10/2023									5,002	5,002			
6600578972	SUMMIT	NJ		07/14/2023									4,999	4,999			
6602695444	BOULDER	CO		07/14/2023									2,454	2,454			
6601688333	WILKINSON	IN		04/10/2023									10,870	10,870			
FR125773668	BOSTON	MA		12/02/2016		5,002							5,019	5,019			
6600037284	OAKLAND	CA		04/10/2023									7,235	7,235			
6600795600	FT. LAUDERDALE	FL		04/10/2023									6,314	6,314			
6602698141	JERSEY CITY	NJ		07/14/2023									3,200	3,200			
6601711176	SCOTTSDALE	AZ		04/10/2023									4,600	4,600			
6602701911	LAS VEGAS	NV		04/10/2023									13,184	13,184			
8200678444	POMPANO BEACH	FL		07/14/2023									2,074	2,074			
6602676592	CALABASAS	CA		04/10/2023									13,149	13,149			
6602677962	SAN MATEO	CA		04/10/2023									5,702	5,702			
6602683671	SPOKANE VALLEY	WA		07/14/2023									2,494	2,494			
6600672163	REHOBOTH BEACH	DE		04/10/2023									9,019	9,019			
6600921131	MOUNTAIN HOME	ID		04/10/2023									2,532	2,532			
105870042	Palm Harbor	FL		07/14/2023									598	598			
6602675040	FRANKLIN	TN		04/10/2023									5,833	5,833			
3369410290	Fort Myers	FL		07/14/2023									2,642	2,642			
6601823187	TUCSON	AZ		04/10/2023									3,135	3,135			
6601742700	WATSONVILLE	CA		04/10/2023									8,880	8,880			
6602674233	DANVILLE	CA		04/10/2023									7,886	7,886			
6601203349	JACKSONVILLE	FL		04/10/2023									702	702			
6600026808	JACKSONVILLE	FL		04/10/2023									598	598			
6601686584	VERNON HILLS	IL		04/10/2023									3,614	3,614			
6602676915	ALEXANDRIA	VA		04/10/2023									6,748	6,748			
6602688381	LAKE OSWEGO	OR		07/14/2023									2,496	2,496			
6601483347	DUBLIN	CA		04/10/2023									13,994	13,994			
6601225540	JACKSONVILLE	FL		04/10/2023									449	449			

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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
6602702109	LOS ANGELES	CA		04/10/2023									6,445	6,445			
PEB1706608395	HOLMDEL	NJ		11/17/2017		3,095							3,122	3,122			
6602690098	SALEM	OR		07/14/2023									4,050	4,050			
EB1541039250	HOUSTON	TX		08/07/2015		3,928							3,919	3,919			
6601678466	BRAINTREE	MA		04/10/2023									10,989	10,989			
6602695964	SEBASTOPOL	CA		04/10/2023									6,398	6,398			
6602676600	BRECKENRIDGE	CO		07/14/2023									16,059	16,059			
6601825273	SCOTTSDALE	AZ		04/10/2023									4,034	4,034			
6601681148	NEW YORK	NY		04/10/2023									25,272	25,272			
6601487876	HENDERSON	NV		04/10/2023									11,185	11,185			
6601685123	MC LEAN	VA		04/10/2023									25,078	25,078			
6602682038	PARKER	CO		07/14/2023									4,184	4,184			
6601810036	BRADENTON	FL		04/10/2023									3,401	3,401			
3367865007	Palm Beach	FL		07/14/2023									187	187			
8202176321	OAKLAND PARK	FL		07/14/2023									1,045	1,045			
EB1352004267	LARCHMONT	NY		12/18/2015		8,383							8,328	8,328			
6601482885	WINCHESTER	MA		04/10/2023									7,863	7,863			
6602682830	SAN DIEGO	CA		04/10/2023									8,045	8,045			
6600011685	JACKSONVILLE	FL		04/10/2023									525	525			
8202449565	DELRAY BEACH	FL		07/14/2023									770	770			
8197614935	DORAL	FL		07/14/2023									1,963	1,963			
6601673483	RANCHO CUCAMONGA	CA		04/10/2023									9,238	9,238			
6602679331	HOOVER	AL		07/14/2023									2,059	2,059			
6601707489	BROOKLYN	NY		04/10/2023									3,606	3,606			
PEB1538606265	PONTE VEDRA BEACH	FL		11/17/2017		2,428							2,448	2,448			
6602692045	MORONGO VALLEY	CA		04/10/2023									2,520	2,520			
6602699008	AUSTIN	TX		07/14/2023									2,169	2,169			
6602687904	EDGEWOOD	WA		07/14/2023									3,575	3,575			
6601682948	BROOKLYN	NY		04/10/2023									11,293	11,293			
6602675867	SAN FRANCISCO	CA		04/10/2023									8,044	8,044			
PEB1784005854	SCOTTSDALE	AZ		11/17/2017		2,908							2,892	2,892			
6602680354	LOS GATOS	CA		04/10/2023									8,152	8,152			
6601487660	RANDOLPH	NJ		07/14/2023									7,086	7,086			
6602685999	SAN CARLOS	CA		04/10/2023									12,106	12,106			
6600843996	DALLAS	TX		07/14/2023									1,697	1,697			
6601286161	COLONIAL BEACH	VA		04/10/2023									718	718			
6600056458	ROANOKE	TX		07/14/2023									1,925	1,925			
6601202119	ATLANTIC BEACH	FL		04/10/2023									747	747			
6602684315	WALNUT CREEK	CA		04/10/2023									6,575	6,575			
6601825224	SCOTTSDALE	AZ		04/10/2023									6,012	6,012			
6601211615	MURFREESBORO	TN		04/10/2023									809	809			
6602675842	NASHVILLE	TN		04/10/2023									11,810	11,810			
6602705300	GILBERT	AZ		04/10/2023									3,054	3,054			
8195553938	FORT LAUDERDALE	FL		07/14/2023									888	888			
6601748194	BROOKLYN	NY		04/10/2023									7,553	7,553			
6600990151	FRISCO	CO		07/14/2023									3,062	3,062			
6601693291	MANCHESTER	MA		04/10/2023									5,231	5,231			
6600028762	JACKSONVILLE	FL		04/10/2023									449	449			
6601811430	SACRAMENTO	CA		04/10/2023									9,881	9,881			
6602680974	COTO DE CAZA	CA		04/10/2023									7,114	7,114			
6601204503	JACKSONVILLE	FL		04/10/2023									596	596			

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6601713115	FORT LAUDERDALE	FL		04/10/2023									7,027	7,027			
6602688266	LAGUNA NIGUEL	CA		04/10/2023									7,948	7,948			
EB1541040428	RIDGEFIELD	CT		08/19/2016		2,683							2,673	2,673			
6602705839	TRUCKEE	CA		04/10/2023									3,675	3,675			
6602687540	COTO DE CAZA	CA		04/10/2023									7,513	7,513			
6602692052	CAMARILLO	CA		04/10/2023									3,110	3,110			
6602678796	SEATTLE	WA		07/14/2023									5,224	5,224			
6600602160	PLEASANT HILL	CA		04/10/2023									3,785	3,785			
6600931445	ENCINITAS	CA		04/10/2023									4,811	4,811			
8199348233	HIALEAH	FL		07/14/2023									1,192	1,192			
8200513561	NAPLES	FL		07/14/2023									1,126	1,126			
6601482117	PARK RIDGE	IL		04/10/2023									10,854	10,854			
PEB1367015807	HAWI	HI		11/17/2017		4,873							4,874	4,874			
6602700889	SAN FRANCISCO	CA		04/10/2023									5,095	5,095			
6600011362	JACKSONVILLE	FL		04/10/2023									700	700			
6600624230	ASHBURN	VA		04/10/2023									3,479	3,479			
6601202002	ATLANTIC BEACH	FL		04/10/2023									666	666			
6602681394	LOOKOUT MOUNTAIN	TN		04/10/2023									3,735	3,735			
8199685484	JACKSONVILLE	FL		07/14/2023									568	568			
6601697128	STUDIO CITY	CA		04/10/2023									5,180	5,180			
0802500	Falls Church	VA		11/10/2016		461,786							461,786	461,786			
8202552906	PEMBROKE PINES	FL		07/14/2023									1,056	1,056			
6600677071	JACKSONVILLE	FL		04/10/2023									963	963			
PEB1541042093	MINNEAPOLIS	MN		11/17/2017		3,265							3,273	3,273			
6602687656	PHOENIX	AZ		04/10/2023									3,200	3,200			
6602684372	CHICAGO	IL		04/10/2023									3,811	3,811			
6601482000	GALLATIN	TN		04/10/2023									9,821	9,821			
8194863797	JACKSONVILLE	FL		07/14/2023									697	697			
6600682006	JACKSONVILLE	FL		04/10/2023									1,022	1,022			
6600012063	JACKSONVILLE	FL		04/10/2023									703	703			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		17,023							17,008	17,008			
8001782793	DAVIE	FL		07/14/2023									315	315			
PH7134019533	HOLMDEL	NJ		09/18/2015		4,707							4,698	4,698			
6602694710	WILDWOOD	MO		04/10/2023									7,871	7,871			
6600010489	JACKSONVILLE	FL		04/10/2023									984	984			
0708403	Los Angeles	CA		08/19/2014		10,587							10,587	10,587			
6601477182	NAPERVILLE	IL		04/10/2023									9,977	9,977			
6602699735	CAMAS	WA		07/14/2023									3,742	3,742			
6602705995	SHOW LOW	AZ		04/10/2023									3,424	3,424			
6601735472	LAKE CITY	FL		04/10/2023									3,006	3,006			
8027067649	MIAMI	FL		07/14/2023									985	985			
6601747147	ORANGE	CA		04/10/2023									5,388	5,388			
6602685551	UNION CITY	CA		04/10/2023									4,773	4,773			
6602702265	APOLLO BEACH	FL		04/10/2023									4,276	4,276			
6600675984	JACKSONVILLE	FL		04/10/2023									557	557			
8201155415	LAUDERHILL	FL		07/14/2023									779	779			
6602683408	BLACK DIAMOND	WA		07/14/2023									4,375	4,375			
6601678730	HUNTINGTON	NY		04/10/2023									7,063	7,063			
8198424487	MIAMI	FL		07/14/2023									1,478	1,478			
6602705102	HUNTINGTN BCH	CA		04/10/2023									3,056	3,056			
6601225318	JACKSONVILLE	FL		04/10/2023									667	667			

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6601684274	WILMETTE	IL		04/10/2023									20,625	20,625			
6600676867	JACKSONVILLE	FL		04/10/2023									1,009	1,009			
6602676857	LAUREL	MD		07/14/2023									7,701	7,701			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		936							939	939			
6600675828	JACKSONVILLE	FL		04/10/2023									634	634			
6602679422	FRISCO	TX		07/14/2023									4,121	4,121			
6602696087	RANCHO MIRAGE	CA		04/10/2023									4,198	4,198			
8201716775	PEMBROKE PINES	FL		07/14/2023									412	412			
6600676321	JACKSONVILLE	FL		04/10/2023									704	704			
108548918	Fort Myers	FL		07/14/2023									400	400			
6602684521	BEAVERTON	OR		07/14/2023									1,997	1,997			
6600028887	JACKSONVILLE	FL		04/10/2023									489	489			
6600591710	KINNELON	NJ		07/14/2023									3,545	3,545			
6601736918	NAPLES	FL		04/10/2023									3,359	3,359			
6601708362	NAPERVILLE	IL		04/10/2023									3,488	3,488			
6602683986	DANVILLE	CA		04/10/2023									17,332	17,332			
6601682120	HOUSTON	TX		07/14/2023									9,505	9,505			
PEB1352004687	EAST QUOGUE	NY		11/18/2016		5,906							5,878	5,878			
6602694751	RENO	NV		04/10/2023									2,583	2,583			
6601698167	NEW YORK	NY		04/10/2023									10,533	10,533			
3361522872	Hallandale Beach	FL		07/14/2023									178	178			
6602688712	COLLEYVILLE	TX		07/14/2023									2,872	2,872			
6602684109	NEWPORT BEACH	CA		04/10/2023									9,722	9,722			
6602682681	FOLSOM	CA		04/10/2023									5,439	5,439			
6602686963	CORTE MADERA	CA		04/10/2023									7,724	7,724			
6602683556	RANCHO CUCAMONGA	CA		04/10/2023									5,281	5,281			
6602682400	ALTADENA	CA		04/10/2023									16,345	16,345			
6601751800	OWASSO	OK		04/10/2023									4,408	4,408			
0833600	Harrisburg	PA		12/29/2016		252,253							252,253	252,253			
6601741694	FORT LAUDERDALE	FL		04/10/2023									4,224	4,224			
6601681130	NEW YORK	NY		04/10/2023									11,312	11,312			
8201264233	LEHIGH ACRES	FL		07/14/2023									781	781			
6600927641	HENDERSON	NV		04/10/2023									3,309	3,309			
6601713438	TOLUCA LAKE	CA		04/10/2023									8,613	8,613			
EB1787004136	DUBLIN	CA		12/16/2016		2,602							2,605	2,605			
6601682971	NEW YORK	NY		04/10/2023									21,020	21,020			
6601692376	LOS ALAMITOS	CA		04/10/2023									20,745	20,745			
6601820373	CARMEL	CA		04/10/2023									4,153	4,153			
EB1540094372	DALLAS	TX		08/19/2016		6,649							6,625	6,625			
6601203455	JACKSONVILLE	FL		04/10/2023									711	711			
6601687806	COTTONWOOD HEIGHTS	UT		07/14/2023									27,678	27,678			
6600850736	PHOENIX	AZ		04/10/2023									6,434	6,434			
6601224139	JACKSONVILLE	FL		04/10/2023									934	934			
6602710581	FRESNO	CA		04/10/2023									984	984			
PEB1784004763	SAN FRANCISCO	CA		11/18/2016		5,965							5,978	5,978			
6601809830	NEWBURY PARK	CA		04/10/2023									7,472	7,472			
6602681006	KIRKLAND	WA		07/14/2023									2,805	2,805			
6602700723	SANTA CLARA	CA		04/10/2023									5,101	5,101			
6601804070	MCLEAN	VA		04/10/2023									3,032	3,032			
6601687053	MC LEAN	VA		04/10/2023									11,212	11,212			
3365484639	Lauderhill	FL		07/14/2023									488	488			

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6602710532	NAPLES	FL		04/10/2023									808	808			
6602702034	LONG BEACH	IN		04/10/2023									3,172	3,172			
6601487538	WEST NYACK	NY		04/10/2023									8,309	8,309			
6601691832	BEMIDJI	MN		04/10/2023									14,979	14,979			
8200945900	SUNRISE	FL		07/14/2023									1,680	1,680			
6601810341	WASHOUGAL	WA		07/14/2023									9,302	9,302			
6600680463	JACKSONVILLE	FL		04/10/2023									888	888			
6601286757	LAS VEGAS	NV		04/10/2023									468	468			
6600026972	JACKSONVILLE	FL		04/10/2023									596	596			
6602674258	SAN JOSE	CA		04/10/2023									7,986	7,986			
6602688142	PAYSON	AZ		04/10/2023									3,743	3,743			
6600011917	JACKSONVILLE	FL		04/10/2023									649	649			
6601811935	SALT LAKE CTY	UT		07/14/2023									3,046	3,046			
6601482315	PORT ARANSAS	TX		07/14/2023									8,200	8,200			
8199108191	MIAMI GARDENS	FL		07/14/2023									1,350	1,350			
6601482083	UPLAND	CA		04/10/2023									9,114	9,114			
6600026428	JACKSONVILLE	FL		04/10/2023									626	626			
8201661755	CAPE CORAL	FL		07/14/2023									1,113	1,113			
6602698562	UPLAND	CA		04/10/2023									3,524	3,524			
6600024647	JACKSONVILLE	FL		04/10/2023									514	514			
6600231697	BROOKLYN	NY		04/10/2023									2,626	2,626			
6600851064	HOUSTON	TX		07/14/2023									2,297	2,297			
6601482513	BETHESDA	MD		07/14/2023									9,711	9,711			
6601224352	JACKSONVILLE	FL		04/10/2023									776	776			
6602711316	GUALALA	CA		04/10/2023									4,266	4,266			
6601486498	SARATOGA	CA		04/10/2023									15,578	15,578			
6600786005	CLARKSVILLE	MD		07/14/2023									4,509	4,509			
6601485797	CONIFER	CO		07/14/2023									15,988	15,988			
6602701606	LA JOLLA	CA		04/10/2023									8,434	8,434			
6601750885	AUSTIN	TX		07/14/2023									4,915	4,915			
PEB1784006089	SAN FRANCISCO	CA		01/11/2018		5,776							5,880	5,880			
8202585074	NAPLES	FL		07/14/2023									1,081	1,081			
6602675115	CARMEL VALLEY	CA		04/10/2023									7,865	7,865			
6602685718	DENVER	CO		07/14/2023									2,477	2,477			
6601685370	DIX HILLS	NY		04/10/2023									20,979	20,979			
6600483124	WEST SACRAMENTO	CA		04/10/2023									3,101	3,101			
8201846022	JACKSONVILLE	FL		07/14/2023									634	634			
8023838536	OPA LOCKA	FL		07/14/2023									300	300			
6601051268	DISCOVERY BAY	CA		04/10/2023									2,549	2,549			
6601819920	BRENTWOOD	TN		04/10/2023									3,796	3,796			
6601469197	ATLANTIC BEACH	FL		04/10/2023									691	691			
6601808527	ST PETERSBURG	FL		04/10/2023									4,860	4,860			
8191859062	HIALEAH	FL		07/14/2023									874	874			
6601486571	JOHNSON CITY	TN		04/10/2023									15,732	15,732			
EB1351003811	MANHASSET	NY		08/07/2015		7,390							7,389	7,389			
6600930900	RENTON	WA		07/14/2023									5,377	5,377			
6601472902	SAN DIEGO	CA		04/10/2023									11,416	11,416			
6601748665	LOS ANGELES	CA		04/10/2023									6,133	6,133			
6601673574	SANTA FE	NM		04/10/2023									11,718	11,718			
6602695840	OAKLAND	CA		04/10/2023									4,789	4,789			
6601475426	DAVIS	CA		04/10/2023									13,689	13,689			

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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
6602682657	BOISE	ID		04/10/2023									5,719	5,719			
6601825281	SCOTTSDALE	AZ		04/10/2023									3,336	3,336			
6601482596	CHICAGO	IL		04/10/2023									13,153	13,153			
6601202077	ATLANTIC BEACH	FL		04/10/2023									726	726			
6602694223	STILWELL	KS		07/14/2023									9,084	9,084			
6602678655	RIVERSIDE	CA		04/10/2023									6,753	6,753			
8201346943	MIAMI	FL		07/14/2023									1,250	1,250			
6601736066	MERCER ISLAND	WA		07/14/2023									9,571	9,571			
6601743831	LOS ANGELES	CA		04/10/2023									14,759	14,759			
8201388066	NAPLES	FL		07/14/2023									955	955			
6602683622	TEMECULA	CA		04/10/2023									4,473	4,473			
6602679059	OAKLAND	CA		04/10/2023									4,852	4,852			
6601817734	LAMBERTVILLE	NJ		07/14/2023									13,131	13,131			
6601483115	MANHATTAN BEACH	CA		04/10/2023									14,906	14,906			
6602686237	ROCKVILLE	MD		07/14/2023									10,821	10,821			
6602683499	SCOTTSDALE	AZ		04/10/2023									8,128	8,128			
6600986696	PASADENA	CA		04/10/2023									4,687	4,687			
8194950423	HIALEAH	FL		07/14/2023									817	817			
6600676487	JACKSONVILLE	FL		04/10/2023									728	728			
6602704618	LAS VEGAS	NV		04/10/2023									3,372	3,372			
6601709063	FRISCO	TX		07/14/2023									9,598	9,598			
6602686674	AUSTIN	TX		07/14/2023									4,371	4,371			
6601685735	WANTAGH	NY		04/10/2023									6,764	6,764			
6601203224	JACKSONVILLE	FL		04/10/2023									598	598			
6601202226	JACKSONVILLE	FL		04/10/2023									750	750			
6601680959	BETHESDA	MD		07/14/2023									6,680	6,680			
6602698224	ANN ARBOR	MI		04/10/2023									3,219	3,219			
PEB1369002667	LAKELAND	FL		11/18/2016		3,918							3,929	3,929			
6602689991	SEA ISLE CITY	NJ		07/14/2023									4,895	4,895			
6601732008	WELLINGTON	FL		04/10/2023									9,367	9,367			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		6,373							6,328	6,328			
6602672658	WEST BLOOMFIELD	MI		04/10/2023									14,197	14,197			
6602711175	PHOENIX	AZ		04/10/2023									3,597	3,597			
6601716621	SAN JOSE	CA		04/10/2023									4,830	4,830			
6601383893	PASO ROBLES	CA		04/10/2023									4,292	4,292			
0582813	Southaven	MS		06/03/2014		101,262							101,262	101,262			
6602673524	DANVILLE	CA		04/10/2023									7,452	7,452			
6600024712	JACKSONVILLE BEACH	FL		04/10/2023									511	511			
6602701853	SANTA BARBARA	CA		04/10/2023									9,808	9,808			
6600921610	SAN RAFAEL	CA		04/10/2023									3,086	3,086			
6600935370	LAS VEGAS	NV		04/10/2023									4,065	4,065			
6602679794	HOUSTON	TX		07/14/2023									2,387	2,387			
6602691567	SEATTLE	WA		07/14/2023									3,181	3,181			
6602710482	FRANKLIN	TN		04/10/2023									6,273	6,273			
6602684570	WINTER SPRINGS	FL		04/10/2023									3,309	3,309			
6601203612	JACKSONVILLE	FL		04/10/2023									705	705			
6600795733	CORAL GABLES	FL		04/10/2023									7,037	7,037			
8195358003	BOYNTON BEACH	FL		07/14/2023									856	856			
8201189859	BOYNTON BEACH	FL		07/14/2023									678	678			
6602678531	VASHON	WA		07/14/2023									2,260	2,260			
6602675834	VILLA PARK	CA		04/10/2023									6,367	6,367			

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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
6600675240	JACKSONVILLE	FL		04/10/2023									627	627			
0701500	PHILADELPHIA	PA		12/06/2013		267,839							267,839	267,839			
6602712025	SOUTHLAKE	TX		07/14/2023									3,944	3,944			
PEB1564001353	GREENWOOD VILLAGE	CO		01/11/2018		5,663							5,927	5,927			
6601687061	MENDHAM	NJ		07/14/2023									10,843	10,843			
6601730358	BETHESDA	MD		07/14/2023									3,961	3,961			
6600675182	JACKSONVILLE	FL		04/10/2023									610	610			
6600011628	JACKSONVILLE	FL		04/10/2023									649	649			
6600677030	JACKSONVILLE	FL		04/10/2023									962	962			
6602674738	BOSTON	MA		04/10/2023									3,127	3,127			
0857100	New York	NY		06/28/2018		291,189							291,189	291,189			
6601679290	NEW YORK	NY		04/10/2023									28,207	28,207			
6601685966	ROCKVILLE	MD		07/14/2023									7,837	7,837			
6602676238	ATLANTIC BEACH	FL		04/10/2023									11,869	11,869			
6601383950	PASADENA	MD		07/14/2023									1,303	1,303			
8202295636	FLORIDA CITY	FL		07/14/2023									740	740			
6601811927	ALBANY	CA		04/10/2023									5,235	5,235			
6601699777	FRISCO	TX		07/14/2023									1,916	1,916			
6602701317	SAN FRANCISCO	CA		04/10/2023									4,642	4,642			
6601224162	JACKSONVILLE	FL		04/10/2023									781	781			
6601743518	SANTA FE	NM		04/10/2023									3,557	3,557			
6602704535	CARLSBAD	CA		04/10/2023									4,870	4,870			
6601486878	SOUTH BARRINGTON	IL		04/10/2023									11,559	11,559			
6601680017	GARDEN CITY	NY		04/10/2023									8,267	8,267			
6601676296	PALO ALTO	CA		04/10/2023									4,793	4,793			
6602689181	RANCHO CUCAMONGA	CA		04/10/2023									3,557	3,557			
6601678458	NEW HYDE PARK	NY		04/10/2023									7,963	7,963			
6602690825	CASTLE ROCK	CO		07/14/2023									3,247	3,247			
6602700020	KNOXVILLE	TN		04/10/2023									6,521	6,521			
8194208708	DAVIE	FL		07/14/2023									1,229	1,229			
6601808964	AUBURN	WA		07/14/2023									4,785	4,785			
6601706606	SEATTLE	WA		07/14/2023									14,648	14,648			
6600846056	BOLINAS	CA		04/10/2023									9,078	9,078			
6601827303	SACRAMENTO	CA		04/10/2023									10,474	10,474			
6601706689	MANTOLOKING	NJ		07/14/2023									6,175	6,175			
6601742734	IRVINE	CA		04/10/2023									5,109	5,109			
6602699362	CHINO HILLS	CA		04/10/2023									5,715	5,715			
6602700293	MANVEL	TX		07/14/2023									2,335	2,335			
6601709436	SAN DIEGO	CA		04/10/2023									4,455	4,455			
6601736629	PORTLAND	OR		07/14/2023									3,051	3,051			
6601719302	TUCSON	AZ		04/10/2023									4,828	4,828			
6602694280	PALM CITY	FL		04/10/2023									6,550	6,550			
8197315645	CAPE CORAL	FL		07/14/2023									568	568			
PEB1541042184	SEATTLE	WA		11/17/2017		2,509							2,495	2,495			
6600680513	JACKSONVILLE	FL		04/10/2023									888	888			
EB1784002958	MENLO PARK	CA		06/24/2016		3,293							3,281	3,281			
6602681667	BETHESDA	MD		07/14/2023									2,721	2,721			
6602706589	NORTH HILLS	NY		04/10/2023									17,939	17,939			
8202220401	NAPLES	FL		07/14/2023									809	809			
6601692913	WESTFIELD	NJ		07/14/2023									2,989	2,989			
6601705947	SPRING	TX		07/14/2023									2,168	2,168			

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6600569625	RIDGEWOOD	NY		04/10/2023									3,614	3,614			
6602710896	LITCHFIELD PARK	AZ		04/10/2023									3,883	3,883			
6600425471	VENICE	CA		04/10/2023									3,187	3,187			
6600012097	JACKSONVILLE	FL		04/10/2023									598	598			
6602701234	CHICAGO	IL		04/10/2023									3,128	3,128			
6601710533	ANN ARBOR	MI		04/10/2023									3,211	3,211			
6601710178	BOLTON	MA		04/10/2023									5,302	5,302			
6601736934	SAN JOSE	CA		04/10/2023									5,278	5,278			
6601477240	SMITHTON	IL		04/10/2023									587	587			
8203053627	NAPLES	FL		07/14/2023									368	368			
8197451270	LAKE WORTH	FL		07/14/2023									621	621			
6601718940	DALLAS	TX		07/14/2023									3,488	3,488			
6601224071	JACKSONVILLE	FL		04/10/2023									707	707			
6602673839	SOUTH PASADENA	CA		04/10/2023									7,129	7,129			
6601808345	FREMONT	CA		04/10/2023									16,759	16,759			
6602685593	RENTON	WA		07/14/2023									4,333	4,333			
8023230992	JACKSONVILLE	FL		07/14/2023									522	522			
6601698423	ORIENT	NY		04/10/2023									4,518	4,518			
6601224154	JACKSONVILLE	FL		04/10/2023									660	660			
6602684497	MAPLETON	UT		07/14/2023									2,523	2,523			
6602689132	LIDO BEACH	NY		04/10/2023									6,006	6,006			
PH7132833976	PELHAM	NY		02/13/2015		4,021							3,999	3,999			
6601745521	SONOMA	CA		04/10/2023									12,261	12,261			
6602692433	SIMI VALLEY	CA		04/10/2023									6,358	6,358			
8195877780	JACKSONVILLE	FL		07/14/2023									679	679			
8200989177	MIAMI	FL		07/14/2023									1,083	1,083			
6600842725	PEQUOT LAKES	MN		04/10/2023									6,279	6,279			
6600676941	JACKSONVILLE	FL		04/10/2023									776	776			
6601702597	TIBURON	CA		04/10/2023									8,651	8,651			
6602679596	AUSTIN	TX		07/14/2023									4,283	4,283			
6601711721	WALTHAM	MA		04/10/2023									3,143	3,143			
6600055823	SANTA ROSA	CA		04/10/2023									6,251	6,251			
6602678069	PHOENIX	AZ		04/10/2023									3,540	3,540			
6600010927	JACKSONVILLE	FL		04/10/2023									654	654			
3366506957	North Miami Beach	FL		07/14/2023									583	583			
0856300	Hackensack	NJ		05/22/2018		227,699							227,699	227,699			
6601727735	CHICAGO	IL		04/10/2023									6,838	6,838			
6601468793	JACKSONVILLE BEACH	FL		04/10/2023									923	923			
6601706879	SAN FRANCISCO	CA		04/10/2023									14,383	14,383			
6602691245	MCLEAN	VA		04/10/2023									19,321	19,321			
6601725481	CAMARILLO	CA		04/10/2023									5,109	5,109			
6601710475	SAN JOSE	CA		04/10/2023									4,585	4,585			
6602677673	CLE ELUM	WA		07/14/2023									4,464	4,464			
EB1221067634	JACKSONVILLE	FL		08/19/2016		10,172							10,183	10,183			
6602686807	SCOTTSDALE	AZ		04/10/2023									3,822	3,822			
6602682004	COOPER CITY	FL		04/10/2023									6,792	6,792			
6601202028	ATLANTIC BEACH	FL		04/10/2023									666	666			
6601821843	LOVELAND	CO		07/14/2023									2,415	2,415			
505342275	LAKE WORTH	FL		07/14/2023									1,630	1,630			
6602704386	ROCKWALL	TX		07/14/2023									3,641	3,641			
EB1389003067	RICHBORO	PA		12/18/2015		2,646							2,640	2,640			

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	2	3					8	9	10	11	12	13					
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6601809061	BOTHELL	WA		07/14/2023									3,689	3,689			
6601684050	BETHESDA	MD		07/14/2023									9,348	9,348			
6600852120	TUCSON	AZ		04/10/2023									7,733	7,733			
6601696005	PONTE VEDRA BEACH	FL		04/10/2023									12,649	12,649			
0691200	CHERRY HILL	NJ		08/15/2012		258,021							258,021	258,021			
8201236790	WESTON	FL		07/14/2023									552	552			
8023957713	DELRAY BEACH	FL		07/14/2023									743	743			
8194845579	MIAMI	FL		07/14/2023									814	814			
6602696574	CHICAGO	IL		04/10/2023									10,230	10,230			
6601703660	NEWCASTLE	CA		04/10/2023									5,801	5,801			
6601709873	NASHVILLE	TN		04/10/2023									3,549	3,549			
6601812123	SANTA ANA	CA		04/10/2023									6,165	6,165			
8201250982	JACKSONVILLE	FL		07/14/2023									1,426	1,426			
8023934514	MIAMI	FL		07/14/2023									6,316	6,316			
6601681759	NEW CITY	NY		04/10/2023									12,527	12,527			
6602710763	TOLUCA LAKE	CA		04/10/2023									5,285	5,285			
6602677889	BOULDER	CO		07/14/2023									2,769	2,769			
6600543232	DENVER	CO		07/14/2023									4,828	4,828			
PEB1596055570	REDWOOD CITY	CA		11/17/2017		7,027							6,981	6,981			
6601737775	SARATOGA	CA		04/10/2023									3,552	3,552			
PEB1787003477	SAN BRUNO	CA		11/18/2016		11,409							11,495	11,495			
8023103904	POMPANO BEACH	FL		07/14/2023									757	757			
8195478707	HOMESTEAD	FL		07/14/2023									1,031	1,031			
8197554806	FORT LAUDERDALE	FL		07/14/2023									938	938			
8192201675	BOYNTON BEACH	FL		07/14/2023									398	398			
6602705722	RIPON	CA		04/10/2023									3,471	3,471			
EB1789004944	SAN JOSE	CA		12/16/2016		4,242							4,220	4,220			
6600676370	JACKSONVILLE	FL		04/10/2023									678	678			
6601827279	SOUTH JORDAN	UT		07/14/2023									2,709	2,709			
8200714281	LEHIGH ACRES	FL		07/14/2023									968	968			
6602701416	TARZANA	CA		04/10/2023									5,458	5,458			
6601752543	SIERRA MADRE	CA		04/10/2023									3,029	3,029			
6601679035	NIWOT	CO		07/14/2023									7,221	7,221			
6601742148	PORTLAND	OR		07/14/2023									2,184	2,184			
6600876400	FREEDOM	CA		04/10/2023									1,326	1,326			
6601483297	SOUTHLAKE	TX		07/14/2023									10,425	10,425			
6601805614	SUNNYVALE	CA		04/10/2023									6,318	6,318			
6602684380	UPLAND	CA		04/10/2023									5,163	5,163			
0696400	NEW YORK	NY		07/31/2013		529,963							529,963	529,963			
8190650470	LAUDERHILL	FL		07/14/2023									932	932			
6602694975	BRIGHTON	MI		04/10/2023									4,086	4,086			
EB1596053514	CARMEL	CA		08/17/2016		5,173							5,083	5,083			
6601483131	HOLLADAY	UT		07/14/2023									9,006	9,006			
6602684331	SEATTLE	WA		07/14/2023									3,199	3,199			
6601736991	SUGAR LAND	TX		07/14/2023									7,911	7,911			
6601680330	BROOKLYN	NY		04/10/2023									12,684	12,684			
6602698497	CEDAR HILLS	UT		07/14/2023									3,144	3,144			
6601687012	NEW YORK	NY		04/10/2023									15,132	15,132			
6602704857	HOUSTON	TX		07/14/2023									3,810	3,810			
6600011495	JACKSONVILLE	FL		04/10/2023									607	607			
6601224964	JACKSONVILLE	FL		04/10/2023									789	789			

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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
8022777120	POMPANO BEACH	FL		07/14/2023									636	636			
6601827261	THOMPSONS STATION	TN		04/10/2023									8,754	8,754			
6602699032	UNION CITY	CA		04/10/2023									5,945	5,945			
6600437567	SAN JOSE	CA		04/10/2023									3,495	3,495			
6602681758	VIRGINIA BEACH	VA		04/10/2023									3,289	3,289			
8023178656	CAPE CORAL	FL		07/14/2023									658	658			
8201465909	WEST PALM BCH	FL		07/14/2023									2,654	2,654			
6601203950	JACKSONVILLE	FL		04/10/2023									658	658			
6601693143	DALLAS	TX		07/14/2023									3,344	3,344			
6601676551	GRASS VALLEY	CA		04/10/2023									3,292	3,292			
6602683614	WESTLAKE VLG	CA		04/10/2023									7,219	7,219			
6601469031	ATLANTIC BEACH	FL		04/10/2023									605	605			
0719200	Manhasset	NY		11/20/2015		740,667							740,667	740,667			
6602701580	PLEASANTON	CA		04/10/2023									5,330	5,330			
6601735100	DENVER	CO		07/14/2023									2,732	2,732			
6602701879	MCKINNEY	TX		07/14/2023									3,071	3,071			
6601571992	HOUSTON	TX		07/14/2023									3,708	3,708			
6601475129	EL PASO	TX		07/14/2023									7,769	7,769			
6601679951	JERSEY CITY	NJ		07/14/2023									4,222	4,222			
6601696807	SAN MARCOS	CA		04/10/2023									4,113	4,113			
6601474833	EDWARDSVILLE	IL		04/10/2023									735	735			
6601743930	EVANSTON	IL		04/10/2023									5,579	5,579			
6602701564	SAN JOSE	CA		04/10/2023									6,404	6,404			
6601746743	HOUSTON	TX		07/14/2023									2,754	2,754			
EB1789003354	LOS ALTOS	CA		03/24/2016		8,955							8,899	8,899			
6601742247	SAN MARINO	CA		04/10/2023									8,368	8,368			
6601818732	ARLINGTON	VA		04/10/2023									3,353	3,353			
6600851932	KNOXVILLE	TN		04/10/2023									3,366	3,366			
EB1216003368	CORAL GABLES	FL		08/19/2016		2,790							2,793	2,793			
8201160890	LAUDERHILL	FL		07/14/2023									899	899			
6601747477	SANIBEL	FL		04/10/2023									3,112	3,112			
3393891615	Lehigh Acres	FL		07/14/2023									9,051	9,051			
6601817023	CULVER CITY	CA		04/10/2023									3,105	3,105			
6602700731	RENTON	WA		07/14/2023									3,101	3,101			
6601735449	CONIFER	CO		07/14/2023									2,337	2,337			
6601730291	ARNOLD	MD		07/14/2023									2,690	2,690			
6602681154	PORTER RANCH	CA		04/10/2023									6,990	6,990			
PEB1596053792	LONG BEACH	CA		11/18/2016		4,158							4,141	4,141			
8195412007	HIALEAH	FL		07/14/2023									1,049	1,049			
6602682756	PLEASANTON	CA		04/10/2023									4,604	4,604			
108597782	Riviera Beach	FL		07/14/2023									595	595			
6601204412	JACKSONVILLE	FL		04/10/2023									838	838			
6602689488	SANTA BARBARA	CA		04/10/2023									8,342	8,342			
PEB1784004714	SAN FRANCISCO	CA		11/18/2016		5,923							5,935	5,935			
6601738989	POTOMAC	MD		07/14/2023									6,076	6,076			
0902400	Neptune City	NJ		12/16/2019		283,602							283,602	283,602			
6600989252	ARLINGTON	VA		04/10/2023									3,806	3,806			
8021760878	NAPLES	FL		07/14/2023									1,180	1,180			
6601684803	BASKING RIDGE	NJ		07/14/2023									10,812	10,812			
6602673573	SANTA CRUZ	CA		04/10/2023									7,219	7,219			
6602671478	DAVIS	CA		04/10/2023									11,116	11,116			

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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
6601203935	JACKSONVILLE	FL		04/10/2023									729	729			
6601727321	PASADENA	CA		04/10/2023									14,343	14,343			
6600025370	JACKSONVILLE	FL		04/10/2023									524	524			
6601474981	HOUSTON	TX		07/14/2023									14,276	14,276			
6600025487	JACKSONVILLE	FL		04/10/2023									512	512			
6601698019	NEW YORK	NY		04/10/2023									5,280	5,280			
6601687350	PRINCETON	NJ		07/14/2023									7,884	7,884			
6602676774	HERMOSA BEACH	CA		04/10/2023									5,850	5,850			
6600785718	MCLEAN	VA		04/10/2023									4,283	4,283			
6602690387	SCOTTSDALE	AZ		04/10/2023									3,845	3,845			
8201234056	JACKSONVILLE	FL		07/14/2023									566	566			
6600039488	MORAGA	CA		04/10/2023									4,954	4,954			
6602675198	TOPANGA	CA		04/10/2023									6,606	6,606			
6600024548	JACKSONVILLE	FL		04/10/2023									420	420			
6601718262	CAPTIVA	FL		04/10/2023									49,167	49,167			
8195135799	NAPLES	FL		07/14/2023									945	945			
6602710920	CAMBRIDGE	MA		04/10/2023									4,048	4,048			
8198018684	ESTERO	FL		07/14/2023									1,464	1,464			
6602693241	OCEAN CITY	NJ		07/14/2023									8,728	8,728			
PH7133513403	SAN DIEGO	CA		08/07/2015		3,602							3,576	3,576			
6601473876	PRINCETON	NJ		07/14/2023									6,227	6,227			
6602673300	FRANKLIN	TN		04/10/2023									8,522	8,522			
6602680792	GLENDORA	CA		04/10/2023									5,473	5,473			
6600490392	HUNTINGTON BEACH	CA		04/10/2023									4,272	4,272			
6601817916	DENVER	CO		07/14/2023									1,998	1,998			
6602701085	DELRAY BEACH	FL		04/10/2023									4,884	4,884			
6602677319	DALLAS	TX		07/14/2023									2,694	2,694			
8202347833	MIAMI	FL		07/14/2023									1,018	1,018			
8194372428	ST PETERSBURG	FL		07/14/2023									631	631			
6601685313	BROOKLYN	NY		04/10/2023									8,824	8,824			
6601734509	FORT COLLINS	CO		07/14/2023									5,535	5,535			
6601165191	GALAX	VA		04/10/2023									869	869			
6602685270	GLENCOE	IL		04/10/2023									5,286	5,286			
6602690288	BROOMFIELD	CO		07/14/2023									3,094	3,094			
6602683176	SEATTLE	WA		07/14/2023									3,184	3,184			
6602685882	IRVINE	CA		04/10/2023									10,081	10,081			
6602699818	SAN FRANCISCO	CA		04/10/2023									6,106	6,106			
8199231082	FORT MYERS	FL		07/14/2023									1,164	1,164			
6600028861	JACKSONVILLE	FL		04/10/2023									464	464			
6601722785	NAPLES	FL		04/10/2023									6,701	6,701			
3379335630	LAKE WORTH	FL		07/14/2023									125	125			
6602694744	DALY CITY	CA		04/10/2023									5,157	5,157			
102353190	JACKSONVILLE	FL		07/14/2023									376	376			
6602682798	GEORGETOWN	TX		07/14/2023									2,195	2,195			
6602674696	SAN RAMON	CA		04/10/2023									5,321	5,321			
8027119481	LEHIGH ACRES	FL		07/14/2023									909	909			
PEB1540095614	SAN JUAN CAPISTRANO	CA		11/17/2017		7,061							7,013	7,013			
6602682285	GRESHAM	OR		07/14/2023									2,439	2,439			
6600430968	CHICAGO	IL		04/10/2023									2,695	2,695			
6601489260	NAPLES	FL		04/10/2023									10,104	10,104			
6601204677	JACKSONVILLE	FL		04/10/2023									538	538			

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	2	3					8	9	10	11	12	13					
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6601712992	LAKEWAY	TX		07/14/2023									4,120	4,120			
EB1540094405	EAST HAMPTON	NY		08/19/2016		2,542							2,533	2,533			
6601480095	WASHINGTON	DC		04/10/2023									11,114	11,114			
6601711606	SEATTLE	WA		07/14/2023									3,157	3,157			
6601470815	ATLANTIC BEACH	FL		04/10/2023									815	815			
0849901	Gig Harbor	WA		03/13/2018		166,360							166,360	166,360			
0698800	McLean	VA		08/30/2013		1,799,157							1,799,157	1,799,157			
8194207539	DELRAY BEACH	FL		07/14/2023									1,667	1,667			
6601699181	LOS ANGELES	CA		04/10/2023									5,669	5,669			
6602705821	OCEANSIDE	CA		04/10/2023									3,665	3,665			
EB1171013196	SEATTLE	WA		06/24/2016		3,938							3,923	3,923			
EB1381010364	MARGATE CITY	NJ		06/24/2016		8,749							8,715	8,715			
6601673418	WARRENTON	OR		07/14/2023									5,651	5,651			
6601678128	CHARLESTOWN	MA		04/10/2023									12,489	12,489			
6601827576	PALM SPRINGS	CA		04/10/2023									3,971	3,971			
6602688274	MESA	AZ		04/10/2023									4,417	4,417			
6602695410	TORRANCE	CA		04/10/2023									4,826	4,826			
6601483925	COLTS NECK	NJ		07/14/2023									9,908	9,908			
PH7118598668	BLAINE	MN		01/29/2015		9,805							9,798	9,798			
6601740399	LONG BEACH	CA		04/10/2023									3,097	3,097			
6600036773	WESTMONT	IL		04/10/2023									3,642	3,642			
6601718403	BEND	OR		07/14/2023									3,536	3,536			
0863400	Kirkland	WA		08/01/2018		258,276							258,276	258,276			
6601681726	THE WOODLANDS	TX		07/14/2023									5,874	5,874			
8201714566	FORT LAUDERDALE	FL		07/14/2023									4,480	4,480			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		2,643							2,636	2,636			
6601686865	WASHINGTON	DC		04/10/2023									1,712	1,712			
6600086828	CHICAGO	IL		04/10/2023									3,023	3,023			
8197518965	PALM SPRINGS	FL		07/14/2023									1,218	1,218			
6601734178	GREENWOOD VILLAGE	CO		07/14/2023									2,543	2,543			
6601716134	PALM BEACH	FL		04/10/2023									10,681	10,681			
6601735266	LAGUNA BEACH	CA		04/10/2023									4,815	4,815			
6602683754	SILVERDALE	WA		07/14/2023									1,981	1,981			
6600057241	DEL MAR	CA		04/10/2023									5,014	5,014			
6600024530	JACKSONVILLE	FL		04/10/2023									575	575			
6602676089	SAN RAMON	CA		04/10/2023									6,132	6,132			
6602677855	DALLAS	TX		07/14/2023									4,219	4,219			
6602684505	SCOTTSDALE	AZ		04/10/2023									3,730	3,730			
6600934993	SAN JOSE	CA		04/10/2023									4,227	4,227			
6602690833	BURNSVILLE	MN		04/10/2023									3,743	3,743			
6600025339	JACKSONVILLE	FL		04/10/2023									175	175			
6602683994	EVERETT	WA		07/14/2023									3,569	3,569			
8194936098	PALM SPRINGS	FL		07/14/2023									983	983			
6601203638	JACKSONVILLE	FL		04/10/2023									597	597			
6601472878	HOUSTON	TX		07/14/2023									2,680	2,680			
6600441478	SEDONA	AZ		04/10/2023									2,968	2,968			
6602686930	MIROMAR LAKES	FL		04/10/2023									135,966	135,966			
6601224329	JACKSONVILLE	FL		04/10/2023									621	621			
6601224873	JACKSONVILLE	FL		04/10/2023									605	605			
6601697458	MORGAN HILL	CA		04/10/2023									51,810	51,810			
6601718023	MOUNTAIN HOUSE	CA		04/10/2023									3,854	3,854			

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8201218217	CUTLER BAY	FL		07/14/2023									695	695			
6602711746	SAN RAFAEL	CA		04/10/2023									5,041	5,041			
6601203497	JACKSONVILLE	FL		04/10/2023									1,214	1,214			
6601821777	SAN FRANCISCO	CA		04/10/2023									10,913	10,913			
6600689357	EVERGREEN PARK	IL		04/10/2023									3,376	3,376			
6600554841	PEMBROKE PINES	FL		04/10/2023									2,260	2,260			
8200718094	FORT LAUDERDALE	FL		07/14/2023									1,387	1,387			
6601733550	DUBLIN	CA		04/10/2023									6,506	6,506			
6600930918	AREA OF AGOURA HILLS	CA		04/10/2023									4,860	4,860			
6601472035	BROOMFIELD	CO		07/14/2023									2,725	2,725			
6602677053	LOS ANGELES	CA		04/10/2023									7,128	7,128			
6600707134	JACKSONVILLE	FL		04/10/2023									6,693	6,693			
6600676933	JACKSONVILLE	FL		04/10/2023									1,091	1,091			
6600582024	MORRISTOWN	NJ		07/14/2023									2,370	2,370			
PH7132398855	SOUTHBURY	CT		12/29/2014		2,807							2,803	2,803			
6602681410	KANSAS CITY	MO		04/10/2023									3,315	3,315			
6600024514	JACKSONVILLE	FL		04/10/2023									514	514			
6602683713	SEATTLE	WA		07/14/2023									2,907	2,907			
PEB1541040721	AUSTIN	TX		11/18/2016		5,927							5,818	5,818			
6602671551	HUNTINGTON BEACH	CA		04/10/2023									13,911	13,911			
8023954789	JACKSONVILLE	FL		07/14/2023									1,163	1,163			
6602679638	NOVATO	CA		04/10/2023									4,879	4,879			
6601713826	SEDALIA	CO		07/14/2023									3,598	3,598			
505380064	BOYNTON BEACH	FL		07/14/2023									300	300			
6602704345	MOORESBURG	TN		04/10/2023									5,088	5,088			
6602672203	LAGUNA BEACH	CA		04/10/2023									25,998	25,998			
6602682178	BEL AIR	MD		07/14/2023									2,718	2,718			
EB1786002719	MENLO PARK	CA		07/17/2015		4,894							4,890	4,890			
6602685437	REDLANDS	CA		04/10/2023									6,130	6,130			
6602695709	KIRKLAND	WA		07/14/2023									2,713	2,713			
EB1171012415	BOTHELL	WA		12/18/2015		6,622							6,610	6,610			
6602684216	DENVER	CO		07/14/2023									3,452	3,452			
6601741140	WEST LINN	OR		07/14/2023									2,109	2,109			
6602693308	SCOTTSDALE	AZ		04/10/2023									13,734	13,734			
6600039207	TUCSON	AZ		04/10/2023									5,230	5,230			
6602680297	FAIRVIEW	TX		07/14/2023									5,793	5,793			
PH7131433901	WEXFORD	PA		08/28/2014		2,297							2,306	2,306			
6600680547	JACKSONVILLE	FL		04/10/2023									869	869			
6602680370	CLARKSVILLE	MD		07/14/2023									7,670	7,670			
6601484022	REDMOND	WA		07/14/2023									7,502	7,502			
6600679291	JACKSONVILLE	FL		04/10/2023									745	745			
6601715870	BOULDER	CO		07/14/2023									3,623	3,623			
6601816975	WOODINVILLE	WA		07/14/2023									3,883	3,883			
6601685610	WAKEFIELD	MA		04/10/2023									12,617	12,617			
EB1541038421	DALLAS	TX		10/09/2015		3,673							3,632	3,632			
6601717819	SOUTHLAKE	TX		07/14/2023									2,984	2,984			
6602694298	CAMANO ISLAND	WA		07/14/2023									2,834	2,834			
6601477281	SAINT LOUIS	MO		04/10/2023									3,322	3,322			
8199229808	ALVA	FL		07/14/2023									1,054	1,054			
PEB1222558023	FAIRFIELD	CT		11/17/2017		4,032							4,067	4,067			
6601475103	FRANKLIN	MI		04/10/2023									9,222	9,222			

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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
6602695311	BOZEMAN	MT		04/10/2023									3,338	3,338			
6602702083	SAN FRANCISCO	CA		04/10/2023									7,053	7,053			
0712900	Fountain Valley	CA		06/05/2015		372,159							372,159	372,159			
6602693837	RESTON	VA		04/10/2023									3,413	3,413			
PEB1369003125	NAPLES	FL		11/18/2016		5,720							5,699	5,699			
6601711382	MCLEAN	VA		04/10/2023									5,771	5,771			
PH7132314662	COLLEYVILLE	TX		11/07/2014		6,235							6,267	6,267			
6600440736	RIDGEFIELD	WA		07/14/2023									1,894	1,894			
6601023408	HUNTINGTON BEACH	CA		04/10/2023									7,779	7,779			
6601203687	JACKSONVILLE	FL		04/10/2023									785	785			
6602699693	DANA POINT	CA		04/10/2023									5,165	5,165			
6601730879	MAPLEWOOD	NJ		07/14/2023									4,222	4,222			
6602711167	SAN RAFAEL	CA		04/10/2023									3,498	3,498			
6601809343	SCOTTSDALE	AZ		04/10/2023									3,300	3,300			
6601742965	LEANDER	TX		07/14/2023									3,864	3,864			
6600919564	FULLERTON	CA		04/10/2023									7,809	7,809			
8195886171	HALLANDALE BEACH	FL		07/14/2023									726	726			
6600994120	CASTLE ROCK	CO		07/14/2023									4,425	4,425			
6601686600	NEEDHAM	MA		04/10/2023									15,462	15,462			
6601750323	LA JOLLA	CA		04/10/2023									3,231	3,231			
8195246817	HOLLYWOOD	FL		07/14/2023									2,046	2,046			
6602683663	CHINO HILLS	CA		04/10/2023									3,442	3,442			
PEB1540095870	CHARLOTTESVILLE	VA		03/21/2018		2,812							2,867	2,867			
8197474612	FORT LAUDERDALE	FL		07/14/2023									1,034	1,034			
6601485078	LAS VEGAS	NV		04/10/2023									7,789	7,789			
8201717116	FT MYERS	FL		07/14/2023									610	610			
6602701614	SAN FRANCISCO	CA		04/10/2023									6,369	6,369			
8017252031	HOMESTEAD	FL		07/14/2023									650	650			
6602696699	GLEN ELLYN	IL		04/10/2023									3,777	3,777			
6602692193	CHICAGO	IL		04/10/2023									2,590	2,590			
6601736876	PARKLAND	FL		04/10/2023									11,055	11,055			
6602685460	POOLESVILLE	MD		07/14/2023									2,391	2,391			
6602706431	QUEEN CREEK	AZ		04/10/2023									12,997	12,997			
6601482455	MERCER ISLAND	WA		07/14/2023									9,327	9,327			
6601471359	CONROE	TX		07/14/2023									6,092	6,092			
6602702398	PACIFICA	CA		04/10/2023									5,650	5,650			
PEB1596055536	WESTON	FL		01/11/2018		3,137							3,077	3,077			
6602688720	BOCA RATON	FL		04/10/2023									5,107	5,107			
6601693077	LOS ANGELES	CA		04/10/2023									5,082	5,082			
6600024480	JACKSONVILLE	FL		04/10/2023									443	443			
6601224253	JACKSONVILLE	FL		04/10/2023									619	619			
6602692029	OCEANSIDE	CA		04/10/2023									10,531	10,531			
2522161710	RIVIERA BEACH	FL		07/14/2023									222	222			
6601225433	JACKSONVILLE	FL		04/10/2023									819	819			
6601713271	PASADENA	CA		04/10/2023									14,518	14,518			
PH7118866214	GILROY	CA		09/18/2015		3,927							3,883	3,883			
6602682970	WALNUT CREEK	CA		04/10/2023									5,872	5,872			
112939087	Oakland Park	FL		07/14/2023									460	460			
6602685528	HENDERSON	NV		04/10/2023									7,105	7,105			
6602680024	THOUSAND OAKS	CA		04/10/2023									4,933	4,933			
6602687284	SAN MARCOS	CA		04/10/2023									5,074	5,074			

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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
6600677279	JACKSONVILLE	FL		04/10/2023									879	879			
6602688571	SAN JOSE	CA		04/10/2023									4,102	4,102			
6601702639	PHOENIX	AZ		04/10/2023									9,591	9,591			
6602684943	BRENTWOOD	TN		04/10/2023									12,444	12,444			
6600935602	MOSS BEACH	CA		04/10/2023									6,326	6,326			
8204232182	NAPLES	FL		07/14/2023									440	440			
6602710953	LEANDER	TX		07/14/2023									3,024	3,024			
6602674092	SANTA CLARA	CA		04/10/2023									5,709	5,709			
6601678953	NEW YORK	NY		04/10/2023									32,890	32,890			
6602698729	LADERA RANCH	CA		04/10/2023									8,058	8,058			
EB1351004649	BROOKLYN	NY		06/24/2016		5,406							5,410	5,410			
6601681429	HOUSTON	TX		07/14/2023									10,445	10,445			
6600925827	IRVINE	CA		04/10/2023									5,341	5,341			
6601678623	ARLINGTON	VA		04/10/2023									14,388	14,388			
6601383901	GARDEN GROVE	CA		04/10/2023									3,530	3,530			
6602684042	ISSAQUAH	WA		07/14/2023									4,105	4,105			
6601682823	EVANSTON	IL		04/10/2023									8,749	8,749			
6600011404	JACKSONVILLE	FL		04/10/2023									606	606			
6601808998	LEANDER	TX		07/14/2023									2,812	2,812			
8195657606	PLANTATION	FL		07/14/2023									756	756			
6602674720	KETCHUM	ID		04/10/2023									10,103	10,103			
6602689645	WESTLAKE VILLAGE	CA		04/10/2023									4,919	4,919			
6601476713	DALLAS	TX		07/14/2023									6,083	6,083			
6600011206	JACKSONVILLE	FL		04/10/2023									597	597			
6602702745	EDINA	MN		04/10/2023									3,553	3,553			
6601724831	BRENTWOOD	TN		04/10/2023									4,518	4,518			
6601684118	ARMONK	NY		04/10/2023									13,675	13,675			
6602698463	CALDWELL	ID		04/10/2023									4,865	4,865			
6601683359	KINGS POINT	NY		04/10/2023									30,594	30,594			
6601040881	SAN MATEO	CA		04/10/2023									3,144	3,144			
6602710961	OAK HARBOR	WA		07/14/2023									2,452	2,452			
6601471565	PROSPER	TX		07/14/2023									5,616	5,616			
8199608299	LAKE WORTH	FL		07/14/2023									1,130	1,130			
6600924325	SAN JOSE	CA		04/10/2023									30,173	30,173			
6601735134	LAS VEGAS	NV		04/10/2023									4,810	4,810			
6600852864	MCHENRY	IL		04/10/2023									2,266	2,266			
6600938713	HIGHLAND MILLS	NY		04/10/2023									1,053	1,053			
6601754051	PORT ST JOE	FL		04/10/2023									23,802	23,802			
6601744383	RENO	NV		04/10/2023									8,109	8,109			
6602683457	WEST LINN	OR		07/14/2023									3,072	3,072			
8195820699	JACKSONVILLE	FL		07/14/2023									857	857			
6601822130	DANVILLE	CA		04/10/2023									4,385	4,385			
6600934654	CARMEL	CA		04/10/2023									28,207	28,207			
6601682393	SAINT ALBANS	MO		04/10/2023									12,901	12,901			
6602674613	DANVILLE	CA		04/10/2023									6,586	6,586			
6601808956	DRAPER	UT		07/14/2023									2,650	2,650			
6602696210	SWAMPSCOTT	MA		04/10/2023									4,480	4,480			
6600666140	CAVE CREEK	AZ		04/10/2023									13,406	13,406			
6601714683	SCOTTSDALE	AZ		04/10/2023									5,274	5,274			
EB1540094622	TAMPA	FL		12/16/2016		3,883							3,911	3,911			
6602705557	HUNTINGTON BEACH	CA		04/10/2023									7,337	7,337			

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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
6602685585	GRETNA	NE		04/10/2023									14,139	14,139			
6602700053	FRANKLIN LAKES	NJ		07/14/2023									7,089	7,089			
6601717314	SCOTTSDALE	AZ		04/10/2023									3,534	3,534			
6602685791	SANTA FE	NM		04/10/2023									4,870	4,870			
6601730580	SWANTON	MD		07/14/2023									2,879	2,879			
PH7134163687	RYE BROOK	NY		09/18/2015		5,304							5,295	5,295			
6602683812	SAN DIEGO	CA		04/10/2023									5,235	5,235			
6600675331	JACKSONVILLE	FL		04/10/2023									843	843			
8025462301	POMPANO BEACH	FL		07/14/2023									791	791			
6601706572	SAN FRANCISCO	CA		04/10/2023									3,183	3,183			
FR125708359	LEXINGTON	MA		12/02/2016		5,045							5,064	5,064			
6602688068	VERDI	NV		04/10/2023									3,223	3,223			
5512159449	NAPLES	FL		07/14/2023									712	712			
6601486852	PIEDMONT	CA		04/10/2023									15,430	15,430			
6601678912	NEW YORK	NY		04/10/2023									16,572	16,572			
6601682922	SANDS POINT	NY		04/10/2023									19,320	19,320			
6601384032	ATLANTIC BEACH	FL		04/10/2023									699	699			
6602699040	SAMMAMISH	WA		07/14/2023									3,603	3,603			
6600677428	JACKSONVILLE	FL		04/10/2023									833	833			
PH7133785928	WESTFIELD	NJ		08/21/2015		3,212							3,205	3,205			
6602683283	SEATTLE	WA		07/14/2023									4,893	4,893			
6602683200	SHAVANO PARK	TX		07/14/2023									3,401	3,401			
6601739649	GREGORY	MI		04/10/2023									4,869	4,869			
6601681049	NEW YORK	NY		04/10/2023									10,384	10,384			
8201927521	SUNRISE	FL		07/14/2023									658	658			
PEB1541041408	HOUSTON	TX		08/14/2017		5,792							5,713	5,713			
6601692681	SAINT HELENA	CA		04/10/2023									26,012	26,012			
6602711605	WHITE STONE	VA		04/10/2023									5,220	5,220			
6601692475	SYOSSET	NY		04/10/2023									14,962	14,962			
PEB1143017692	LONG VALLEY	NJ		11/17/2017		2,958							2,985	2,985			
6602688605	LA MESA	CA		04/10/2023									7,339	7,339			
6601678847	BROOKLYN	NY		04/10/2023									6,713	6,713			
112932330	Naples	FL		07/14/2023									498	498			
6601473728	DALLAS	TX		07/14/2023									10,107	10,107			
6600850017	DALLAS	TX		07/14/2023									2,208	2,208			
8199447675	LEHIGH ACRES	FL		07/14/2023									1,355	1,355			
6602693266	ANNAPOLIS	MD		07/14/2023									2,307	2,307			
6602704980	EAGLE	ID		04/10/2023									3,916	3,916			
6602690767	BOLTON	MA		04/10/2023									3,360	3,360			
6601740829	MORGAN HILL	CA		04/10/2023									3,155	3,155			
98630023	SUNRISE	FL		07/14/2023									592	592			
8195279351	SUNNY ISLES BEACH	FL		07/14/2023									1,007	1,007			
6602711332	MOUNTAIN VIEW	CA		04/10/2023									4,697	4,697			
6602680552	SEBASTOPOL	CA		04/10/2023									4,506	4,506			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		7,031							6,986	6,986			
3363904532	Naples	FL		07/14/2023									578	578			
6602694926	EL SEGUNDO	CA		04/10/2023									6,979	6,979			
6601484170	DENVER	CO		07/14/2023									9,128	9,128			
6602685312	TUCSON	AZ		04/10/2023									3,478	3,478			
6602705235	MCKINNEY	TX		07/14/2023									4,674	4,674			
6602688589	SAN BRUNO	CA		04/10/2023									5,276	5,276			

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	2	3					8	9	10	11	12	13					
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6601697334	WEST LINN	OR		07/14/2023									2,033	2,033			
6602680511	SEATTLE	WA		07/14/2023									6,281	6,281			
6602676956	MONTCLAIR	NJ		07/14/2023									4,895	4,895			
8191240609	SOUTH PALM BEACH	FL		07/14/2023									1,167	1,167			
6601735803	DALLAS	TX		07/14/2023									2,855	2,855			
6601827477	FREMONT	CA		04/10/2023									4,559	4,559			
6602692250	LA VERNE	CA		04/10/2023									4,476	4,476			
3390895468	Delray Beach	FL		07/14/2023									1,435	1,435			
6601708123	SEATTLE	WA		07/14/2023									3,879	3,879			
6600011644	JACKSONVILLE	FL		04/10/2023									656	656			
3364945230	Lee	FL		07/14/2023									931	931			
6602699644	TRACY	CA		04/10/2023									5,181	5,181			
6601809202	NASHVILLE	TN		04/10/2023									7,330	7,330			
8201273306	HOMESTEAD	FL		07/14/2023									1,627	1,627			
6601692095	BELTSVILLE	MD		07/14/2023									1,749	1,749			
6601679365	EASTHAM	MA		04/10/2023									6,638	6,638			
6602704873	PROSPER	TX		07/14/2023									2,162	2,162			
0613100	LAS VEGAS	NV		12/20/2006		326,431							326,431	326,431			
6601723346	LYNNFIELD	MA		04/10/2023									8,428	8,428			
3387385676	Delray Beach	FL		07/14/2023									270	270			
6601685495	NORWOOD	NJ		07/14/2023									7,106	7,106			
6601728154	SAN CARLOS	CA		04/10/2023									8,729	8,729			
6602693563	GLENDORA	CA		04/10/2023									14,947	14,947			
6601696443	SAN FRANCISCO	CA		04/10/2023									4,987	4,987			
6601708875	TUCSON	AZ		04/10/2023									3,728	3,728			
6602693779	LAFAYETTE	CO		07/14/2023									3,502	3,502			
8199619328	CAPE CORAL	FL		07/14/2023									662	662			
6602695360	SYKESVILLE	MD		07/14/2023									2,592	2,592			
6602681709	DALLAS	TX		07/14/2023									3,561	3,561			
6602674654	BERKELEY	CA		04/10/2023									6,080	6,080			
6601383018	JACKSONVILLE	FL		04/10/2023									726	726			
6602675321	SANTA MONICA	CA		04/10/2023									4,526	4,526			
6601744474	HIGHLAND	UT		07/14/2023									6,619	6,619			
6602683101	LINCOLN	CA		04/10/2023									3,839	3,839			
8198677480	HIALEAH	FL		07/14/2023									1,599	1,599			
6602700780	OAKLAND	CA		04/10/2023									15,935	15,935			
6601485953	SANTA MONICA	CA		04/10/2023									6,133	6,133			
6600524570	DAVIE	FL		04/10/2023									6,568	6,568			
6601490813	MONTGOMERY	AL		07/14/2023									584	584			
6602674944	RIVIERA BEACH	FL		04/10/2023									9,024	9,024			
6602671239	FULLERTON	CA		04/10/2023									12,533	12,533			
6601383083	ATLANTIC BEACH	FL		04/10/2023									909	909			
6600934753	SNOHOMISH	WA		07/14/2023									3,290	3,290			
6601723148	SAN JOSE	CA		04/10/2023									7,387	7,387			
6601486423	VOORHEES	NJ		07/14/2023									7,047	7,047			
6602677533	ALEXANDRIA	VA		04/10/2023									4,912	4,912			
6602693670	MOUNTAIN HOUSE	CA		04/10/2023									9,719	9,719			
0716400	Walnut Creek	CA		08/26/2015		525,637							525,637	525,637			
6602690627	MONTGOMERY	TX		07/14/2023									2,627	2,627			
6601746354	MORRISTOWN	NJ		07/14/2023									7,277	7,277			
6601817908	OAKLAND	CA		04/10/2023									5,224	5,224			

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	2	3					8	9	10	11	12	13					
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6602687045	SAN JOSE	CA		04/10/2023									6,971	6,971			
6602700434	TARZANA	CA		04/10/2023									5,733	5,733			
6602681444	BASALT	CO		07/14/2023									5,620	5,620			
6602674001	PRAIRIE VILLAGE	KS		07/14/2023									2,724	2,724			
6602691781	CHATTANOOGA	TN		04/10/2023									2,697	2,697			
6602684901	BETHESDA	MD		07/14/2023									26,791	26,791			
6600681131	JACKSONVILLE	FL		04/10/2023									1,236	1,236			
6601687160	CAMBRIDGE	MA		04/10/2023									19,164	19,164			
6601478909	ROCKPORT	TX		07/14/2023									5,799	5,799			
6602681881	FRANKLIN	TN		04/10/2023									3,797	3,797			
6601815746	GLADSTONE	OR		07/14/2023									2,469	2,469			
6601713123	CAVE CREEK	AZ		04/10/2023									3,898	3,898			
6602702430	NEWCASTLE	CA		04/10/2023									6,510	6,510			
6602706514	AUSTIN	TX		07/14/2023									2,301	2,301			
6601485292	LOS GATOS	CA		04/10/2023									5,894	5,894			
3375064084	FORT MYERS	FL		07/14/2023									411	411			
6602675206	DALLAS	TX		07/14/2023									3,022	3,022			
6601812107	YORBA LINDA	CA		04/10/2023									5,433	5,433			
6601818815	KEY WEST	FL		04/10/2023									3,837	3,837			
6601825612	LAKEWOOD	CO		07/14/2023									2,759	2,759			
6602698745	PEMBROKE PINES	FL		04/10/2023									3,612	3,612			
EB1259001363	ASPEN	CO		08/07/2015		6,153							6,161	6,161			
6602687920	WASHINGTON	DC		04/10/2023									4,813	4,813			
6601086660	CALIFON	NJ		07/14/2023									3,909	3,909			
6602690429	GILBERT	AZ		04/10/2023									3,840	3,840			
6601203604	JACKSONVILLE	FL		04/10/2023									597	597			
6601673830	PLANO	TX		07/14/2023									8,589	8,589			
6601708578	SAN JOSE	CA		04/10/2023									5,398	5,398			
8202450855	BONITA SPRINGS	FL		07/14/2023									1,433	1,433			
6601710657	ALTADENA	CA		04/10/2023									26,170	26,170			
3393879111	Davie	FL		07/14/2023									687	687			
6601483578	CARMEL	IN		04/10/2023									11,019	11,019			
6601811604	AUSTIN	TX		07/14/2023									2,759	2,759			
6601819391	HOUSTON	TX		07/14/2023									4,185	4,185			
8194888517	NAPLES	FL		07/14/2023									562	562			
6601714170	NASHVILLE	TN		04/10/2023									10,725	10,725			
0853700	London	GBR		01/31/2018		2,286,000							2,319,570	2,319,570	(236,159)		(236,159)
0719700	CAMBRIDGE	GBR		12/11/2015		688,493							709,174	709,174	(95,635)		(95,635)
0706100	BOLTON	GBR		07/10/2014		833,962							859,013	859,014	(155,245)		(155,245)
04121400	Melbourne	AUS		06/07/2023									1,563	1,563	1,563		1,563
04121402	Melbourne	AUS		06/07/2023									15	15	15		15
04121401	Melbourne	AUS		06/23/2023									611	611	611		611
04120800	Stockton on Tees	GBR		05/31/2023									(2,589)	(2,589)	(2,589)		(2,589)
0718500	London	GBR		11/20/2015									166,713	166,713	166,713		166,713
0718502	London	GBR		01/25/2023									(130,707)	(130,707)	(130,707)		(130,707)
04098700	London	GBR		11/30/2022									(68,263)	(68,263)	(68,263)		(68,263)
04134500	London	GBR		04/28/2023									(94,108)	(94,108)	(94,108)		(94,108)
0299999. Mortgages with partial repayments						54,280,500							97,396,802	97,396,803	(613,804)		(613,804)
0599999 - Totals						373,229,565		6,962,322			6,962,322		462,799,590	462,799,591	(613,804)		(613,804)

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	Whole Loan Ownership Trust, LLC	New York	NY	TIAA, FSB		07/14/2023		1,143,764,842				0.000
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated								1,143,764,842				XXX
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA		01/31/2009			1,336,582			100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									1,336,582			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	MiddleGround Cassette Co-Invest Partners, L.P	Wilmington	US	HLC		12/22/2022	3		132,222			14.710
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017			287,357		483,417	26.740
000000-00-0	Accion Digital Transformation Fund, L.P.	Wilmington	US	Accion Digital Transformation Fund GP, LLC		08/25/2022	1		161,672		16,837,364	18.600
000000-00-0	African Development Partners III, L.P.	London	GBR	Development Partners International LLP		09/10/2020			666,373		5,717,293	3.268
000000-00-0	Aligned Climate Fund 2 LP	WILMINGTON	US	Aligned Climate Capital, LP		07/11/2023	1	2,873,132			4,969,003	10.400
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP		04/09/2019	3		2,271,735		4,215,281	2.500
000000-00-0	Altas Partners Holdings III, LP	Grand Cayman	CYM	Altas Partners LP		01/27/2023	3		138,456		49,467,364	0.010
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP		12/01/2015	3		138,548		2,045,309	6.040
000000-00-0	Amiti IV LP	WILMINGTON	US			09/01/2023	1	1,125,000			3,875,000	5.600
000000-00-0	Amplify.LACapital V, L.P.	Wilmington	US	Amplify		12/22/2022	1		200,000		700,000	5.000
000000-00-0	Anne Arundel Dermatology- REP Coinvest III AAD, L.P	WILMINGTON	DE	Anne Arundel Dermatology		01/29/2021	3		432,715			380.000
000000-00-0	APH CUBS CO-INVEST LP	Grand Cayman	CYM	Altas Partners LP		01/02/2019	3		2,477			0.162
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP		10/17/2018			876,916		5,855,795	5.710
000000-00-0	Argand Partners Fund, L.P.	Grand Cayman	CYM	Argand Partners, LLC		12/07/2016	3		699,953		3,433,094	7.989
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC		08/27/2019	3		81,796		2,379,324	1.773
000000-00-0	Arlington Capital Partners VI, LP	WILMINGTON	US	Arlington Capital Group VI LLC		05/25/2023	3		3,926,408		22,177,094	0.009
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Atalaya Capital Management LP		08/26/2020			12,990		1,405,500	3.275
000000-00-0	Aterian Opportunities II, LP	Wilmington	US	Aterian Investment Partners		09/27/2023	1	12,180,230			2,853,146	3.270
000000-00-0	Atlantic Street Capital V, LP	Wilmington	US	Atlantic Street Capital		04/04/2023	3		129,572		24,299,301	3.300
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		08/30/2019	3		985,506		667,597	2.342
000000-00-0	Audax Private Equity Fund VII-A, L.P.	wilmington	DE			08/07/2023	3	2,930,972			47,069,028	1.050
000000-00-0	Audax Private Equity Junior Capital Fund II, L.P.	Wilmington	US	Audax Management Company, L.L.C.		07/10/2023	1	2,115,188			12,884,812	12.000
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		07/26/2021	2		168,160			12.500
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		187,595		7,782,626	5.050
000000-00-0	Aurora Equity Partners VI L.P.	Wilmington	DE	Aurora Capital Partners Management VI L.P.,		04/23/2021			3,889,919		19,237,964	2.840
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Avista Capital Partners IV GP LP		01/22/2018	3		153,135		5,095,237	10.300
000000-00-0	Avista Healthcare Partners VI, LP	WILMINGTON	US	Avista Capital Partners VI GP, LP		08/17/2023	3	9,810,173			30,189,827	3.200
000000-00-0	AxInfra US LP	Wilmington	DE	Axium Infrastructure		12/19/2018			401,880		3,569,767	4.270
000000-00-0	Bain Capital Venture Fund 2021 LP	George Town	CYM	Bain Capital		03/19/2021	1		112,500		1,150,160	0.610
000000-00-0	Bain Capital Venture Fund 2022, L.P.	Grand Cayman	CYM	BCV 2022 General Partner, LLC		01/03/2023	1		400,000		9,050,095	1.000
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Bansk Management I, L.P.		11/12/2021	3		972,738		20,754,429	8.180
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Black Diamond Capital Management, LLC		06/21/2011			36,753			1.875
000000-00-0	Beecken Petty O'Keefe VI	WILMINGTON	US	Beecken Petty O'Keefe & Co LLC		12/28/2022	3		8,795,789		13,595,231	7.273
000000-00-0	Bertram Capital V	Wilmington	US	Bertram Capital Management LLC		05/18/2023	3		2,506,306		47,308,694	3.330
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Bertram Growth Capital IV GP, L.P.		11/09/2020	3		392,640		4,955,793	6.154
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		68,550		696,919	13.720
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2		1,018,407		861,916	7.810
000000-00-0	Bison Capital Partners VI, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		03/16/2023	2		3,357,240		22,417,199	6.000
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Blackstone Life Sciences Yield Associates L.P.		03/25/2022	1		8,814,235		83,781,743	6.700
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Blackstone Group, The		04/06/2021			6,471,949		39,791,222	1.680
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Blue Point Capital Partners, LLC		01/17/2014	3		630,860		2,578,076	13.919
000000-00-0	Blue Point Capital Partners V, L.P.	WILMINGTON	US	Blue Point Capital Partners, LLC		02/08/2023	3		2,139,545		27,682,825	3.530
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP		08/15/2014			95,149		732,608	11.889
000000-00-0	Blue Sea Capital Fund III, LP	WILMINGTON	US	Blue Sea Capital Management III, LP		07/31/2023	3	6,362,060	3,716,472		19,921,468	5.000
000000-00-0	Brainlabs Preferred Equity - Series A	DOVER	US	Brainlabs		09/07/2023	3	30,699,880				4.144
000000-00-0	Brainlabs Preferred Equity - Series B	Wilmington	US	Brainlabs		09/11/2023	3	6,352,000				4.144
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Brentwood Associates		10/07/2014	3		662,517			5.385

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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	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates		12/27/2017	3		2,333,153		7,137,504	3.182
000000-00-0	Brookfield Infrastructure Debt III (Equity)	Wilmington	US	Brookfield Infrastructure Debt III		03/24/2023			415,342		2,285,760	125.000
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management		09/18/2019			577,992		2,634,144	0.150
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3		52,744			3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		629,895		2,638,167	11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3		89,386		1,489,870	7.500
000000-00-0	Carousel Capital Partners VI, L.P	Wilmington	DE	Carousel Capital Management Company, L.P.		04/21/2021	3		198,527		27,085,672	5.714
000000-00-0	CC KDC Co-Invest LP	Grand Cayman	CYM	KDC		09/15/2020	3		1,754			0.490
000000-00-0	CC PS CO-INVEST I LP	Wilmington	DE	CC Co-Invest GP LLC		06/28/2018	3		60,588			4.620
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	CCMP Capital Advisors, LLC		08/14/2014	3		2,508		4,990,089	1.192
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Center Rock Capital Partners, LP		07/16/2020	3		191,506		426,946	0.600
000000-00-0	CenterOak Equity Fund I, L.P.	Dover	DE	CenterOak Partners, LLC		12/29/2015	3		16,438		4,390,199	10.952
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	CenterOak Partners, LLC		01/14/2021	3		1,811,594		20,545,040	8.696
000000-00-0	Centre Lane Partners III, L.P.	Wilmington	DE	Centre Lane Partners LLC		12/28/2011			4,123,864		1,924,659	15.432
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3		5,977,932		6,185,598	5.000
000000-00-0	Circularity European Growth Fund I LP	London	GBR	Circularity Capital LLP		10/26/2018			616,572		710,121	16.526
000000-00-0	Circularity European Growth Fund II LP	London	GBR	Circularity Capital LLP		12/21/2021	2		384,227		12,316,527	13.210
000000-00-0	City Line Investments, LLC	Wilmington	US	City Line Foodservice		08/31/2023	3	8,663,600			2,165,900	8.800
000000-00-0	CIVC SIB CF, L.P.	Wilmington	US	CIVC Partners		05/04/2023			16,815		8,150,706	5.000
000000-00-0	Clarendon Capital Fund I, LP	Wilmington	DE	Clarendon Capital, LLC		07/23/2018	3		2,754,609		11,410,460	14.286
000000-00-0	Clean H2 Infra Fund	Richelieu	FRA	Hy24 SAS		08/10/2022	1		2,440,734		47,057,618	0.000
000000-00-0	Closed Loop Leadership Fund, LP	Dover	DE	Closed Loop Partners		02/13/2020			2,091,612		7,594,565	81.301
000000-00-0	Common Equity (ASTP)	Wilmington	US	American Student Transportation Partners		09/11/2023	3	651,986			114,918	2.900
000000-00-0	Common Equity (Monte Nido - Co-Invest Vehicle)	Wilmington	US	Monte Nido		08/24/2022	3		3,073			10.000
000000-00-0	Cornell Capital Partners II CCT LP	Wilmington	DE	Trustaff/HSS (CCRR)		03/05/2021	3		30,392			12.000
000000-00-0	Cornell Capital Partners II LP	George Town	CYM	Cornell Capital LLC		03/19/2021	3		10,500,000		22,000,000	6.400
000000-00-0	Correlation Ventures III, L.P.	Wilmington	US	Correlation Ventures		08/05/2022	1		650,000		6,250,000	7.860
000000-00-0	Costanoa Ventures V, LP	WILMINGTON	US			07/21/2023	1	250,757	253,029		4,496,214	2.200
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		37,577		1,491,612	2.682
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Court Square Capital Partners		11/04/2019	3		1,471,657		14,778,583	4.530
000000-00-0	Crosslink Ventures X-B, L.P.	Wilmington	US	Crosslink Capital		09/15/2023	1	1,260,000			16,740,000	5.140
000000-00-0	DC Capital Partners Fund III, L.P	Santa Clara	VA	DC Capital Partners		06/23/2022	3		232,546		19,727,089	3.530
000000-00-0	DC Front Range Holdings I, LP	Wilmington	DE	Digital Bridge		08/05/2019			368,704			15.385
000000-00-0	Decarbonization Partners Fund I	WILMINGTON	US	BlackRock/Tamesek		09/25/2023	1	11,378,876			39,240,292	4.200
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	DIF Management B.V.		06/10/2021			2,644,073		15,455,432	4.941
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	DIF Management B.V.		03/31/2020			1,729,884		17,850,667	1.650
000000-00-0	DigitalBridge Partners II	WILMINGTON	DE	Digital Bridge		02/12/2021	2		3,170,626		5,413,937	0.833
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Domain Entertainment Fund GP		10/29/2020			1,673,767		45,385,340	13.333
000000-00-0	DUNES POINT CAPITAL FUND II, LP	Georgetown	CYM	Dunes Point Capital II, G.P.		03/29/2019	3		2,857,873		5,634,379	9.670
000000-00-0	Dunes Point Capital III, LP	Wilmington	DE	Dunes Point Capital		06/27/2022	3		6,352,107		13,315,942	3.900
000000-00-0	EagleTree Partners V, LP	Ugland House	CYM	EagleTree Partners V (GP), LP		12/18/2020	3		4,032,166		14,287,650	3.462
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Ecosystem Investment Partners		07/16/2020			230,000		4,625,769	2.200
000000-00-0	EIP Co-Investment IV-A, LLC	Wilmington	DE	Ecosystem Investment Partners		07/01/2021			58,845		1,461,975	576.000
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group		10/29/2015			128,897		4,384,202	2.290
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	EnerVest Management Partners		07/06/2020	1		37,464		1,630,635	0.935
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	EQT Partners AB		08/13/2021			3,663,762		13,398,502	0.400
000000-00-0	EQT Infrastructure VI Co-Investment (C) SCSP		US	EQT Fund Management S.A.r.l.		09/29/2023	1	14,837,647			35,869,565	4.600
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		08/14/2020	2		1,184,288		2,477,893	3.200
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Falfurrias Capital Partners		12/26/2012	3		100,000		270,000	15.835
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Falfurrias Capital Partners		08/22/2016	3		90,000		1,533,453	10.901
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Falfurrias Equity Partners IV, LLC		07/23/2019	3		200,000		3,200,000	8.000
000000-00-0	Falfurrias Capital Partners V, LP	Wilmington	DE	Falfurrias Management Partners, LP		09/20/2021	3		3,150,000		20,055,000	4.118

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000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fifth Wall Ventures Retail Fund, L.P.		03/06/2020	1		60,607		699,446	9.900
000000-00-0	Flexential Opportunity LP	Wilmington	DE	GI Partners		07/28/2017	3		8,250		18,734	8.110
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp	Luxembourg	GBR	Foresight Energy Infrastructure Partners GP S.A R.L.		02/18/2021	3		3,109,704		19,139,182	5.873
000000-00-0	Fortune-Class A-2 Preferred Units	Wilmington	US	Fortune International LLC		05/08/2023	3		9,500,000			8.400
000000-00-0	Frontenac XII Private Capital Limited Partnership	Wilmington	US	Frontenac Company LLC		08/17/2022	3		2,050,581		17,441,003	8.370
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital		11/21/2017	3		343,913		4,043,952	4.161
000000-00-0	Frontier Opportunity Fund A LP	Wilmington	DE	Frontier Capital		09/22/2022	3		854,443		7,089,029	4.780
000000-00-0	Further Global Capital Partners II, L.P.	Geogetown	CYM	Further Global Capital Management, L.P.		08/17/2022	3		451,773		14,604,805	2.500
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		05/12/2014	3		109,628		1,164,613	6.535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3		160,965			8.330
000000-00-0	GHK Fund I LP	Wilmington	DE	GHK Capital Partners LP		10/08/2020	3		2,809,357		3,424,617	4.880
000000-00-0	GI Partners Fund V LP	Wilmington	DE	GI Partners		02/16/2018	3		233,102			1.440
000000-00-0	GI Partners Fund VI	Wilmington	DE	Valet Living		01/06/2021	3		10,837			20.250
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)	Grand Cayman	CYM	BlackRock Global Renewable Power		08/20/2020			1,159,652		9,713,670	10.950
000000-00-0	Global Ventures III SCSp		LUX			09/05/2023		723,285			4,276,715	3.300
000000-00-0	Goldner Hawn Fund VII, L.P	Wilmington	DE	Matrix Adhesives		12/15/2021	1		527,180			40.470
000000-00-0	Goldner Hawn Fund VIII, LP	WILMINGTON	US	Goldner Hawn LP		07/17/2023	3	2,745,690			27,254,310	860.000
000000-00-0	Graham Partners VI, L.P.	Wilmington	US	Graham Partners		09/18/2023	3	3,624,266			41,375,734	5.600
000000-00-0	Grain Spectrum Holdings IV L.P.	WILMINGTON	DE	Grain Management		06/03/2022	1		6,012,421		18,176,319	2.500
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group		12/14/2018	3		392,287		6,843,980	11.200
000000-00-0	Greenbriar Equity Fund VI, L.P.	Wilmington	US	Greenbriar Equity Group		08/01/2023	3	2,903,749			17,095,060	0.062
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Greenbriar Equity Group		08/02/2021	3		467,319		1,264,630	1.850
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC		06/08/2016			12,530		2,633,996	13.265
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Gryphon Advisors, LLC		12/17/2020	3		150,910		27,695,073	8.590
000000-00-0	Gryphon Heritage L.P. (Secondary 1)	Wilmington	DE	Gryphon Advisors, LLC		07/28/2023	3	247,769			686,202	8.590
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Gryphon Advisors, LLC		03/13/2019	2		1,183,041		1,581,667	7.344
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Gryphon Advisors, LLC		11/25/2015	3		76,149		3,178,045	3.473
000000-00-0	Gryphon Partners V, L.P. (Secondary 1)	Wilmington	US	Gryphon Advisors, LLC		07/28/2023	3	5,977,105			724,072	4.980
000000-00-0	Gryphon Partners VI L.P. (Secondary 1)	Wilmington	DE	Gryphon Advisors, LLC		08/11/2023	3					2.560
000000-00-0	GTCR Evergreen Fund I/B LP	Wilmington	US	GTCR Evergreen Partners I LP		09/15/2023		21,330,000			3,787,962	3.100
000000-00-0	Halifax Capital Partners V, LP	WILMINGTON	US	Halifax Genpar V, LP		12/02/2022	3		7,255,302		19,152,965	8.980
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.		04/15/2015	2		76,686		228,709	10.636
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.		06/28/2018	2		4,059,333		5,661,188	7.370
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wimington	DE	Harvest Partners, Inc.		12/18/2020	2		5,167,137		26,197,657	4.590
000000-00-0	HealthQuad Fund II	New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.		07/07/2020			152,081		4,057,527	20.492
000000-00-0	Hedosophia European Fintech Partners II, L.P.	St. Peter Port		Hedosophia		08/24/2022	1		112,956		3,351,991	2.110
000000-00-0	Hedosophia Partners V, L.P.	St. Peter Port		Hedosophia		08/16/2022	1		57,317			0.530
000000-00-0	HGGC Fund IV, LP	Wilmington	DE	HGGC Fund IV GP, LP		06/30/2022	3		744,831		7,863,605	0.730
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	ConnectEast Management Limited		10/18/2011			23,762			9.910
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	US	HPS Core Senior Lending II		03/29/2023			1,003,441		13,876,598	2.900
000000-00-0	HPS Strategic Investment Partners V Feeder (Equity)	Wilmington	US	HPS Strategic Investment Partners V Feeder		03/28/2023			1,916,331		14,033,404	0.530
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3		180,701		1,429,227	5.128
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015			76,144		1,671,916	6.689
000000-00-0	IKF Finance		IND	IKF Finance		08/18/2023	1	14,452,707			547,293	100.000
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners		10/21/2011	3		28,189		4,197,873	5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners		07/01/2016	3		187,500			3.750
000000-00-0	Industrial Growth Partners VI, LP	WILMINGTON	DE	IGP Capital Partners		05/20/2022	3		2,450,901		22,776,186	2.500
000000-00-0	Insignia Capital Partners II, LP	Wilmington	US	Insignia Capital Group, LLC		01/03/2023	3		2,522,057		10,889,507	5.000
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama		Investcorp Investment Advisers LLC		02/01/2022	3		3,801,469		14,214,753	3.200
000000-00-0	Juice Plus (Preferred Equity)	WILMINGTON	DE	Juice Plus		07/14/2023	1	486,415				1.087
000000-00-0	Kayne Anderson Energy Fund VI, LP	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020			7,700		14,785,716	0.940
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020			17,208		3,948,476	0.260
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Kayne Anderson Capital Advisors, L.P.		07/09/2020			6,604		3,985,193	0.900

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
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	Kedaara Capital I Limited	Ebene	MUS	Kedaara Capital Advisors LLP		07/21/2020	3		9,749		666,110	0.920
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company		11/23/2015	3		35,724		4,114,412	2.060
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company		12/13/2018	3		1,341,431		5,360,714	1.890
000000-00-0	Kelso Investment Associates XI, L.P.	WILMINGTON	DE	Kelso & Company		06/27/2022	3		2,975,801		31,421,760	2.220
000000-00-0	KELSO XI TAILWIND CO-INVESTMENT, L.P.	Wilmington	US	Pathstone		05/10/2023	3		2,284,155		2,334,092	2.300
000000-00-0	Khosla Ventures Opportunity II, L.P.	Wilmington	US	Kholsa Ventures		09/27/2023		385,000			6,615,000	1.020
000000-00-0	Khosla Ventures Seed F, L.P.	DOVER	US			07/06/2023	1	585,000			2,415,000	0.750
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.	Grand Cayman	CYM	Kinterra Capital Corp.		07/15/2022	1		3,345,827		61,231,970	1.900
000000-00-0	KKR Opportunities Fund II	Wilmington	DE	KKR Credit Advisors LLC		09/19/2023		7,500,000			42,500,000	1.670
000000-00-0	L'Attitude Partners II, LLC	WILMINGTON	US	L'attitude Ventures		09/01/2022	1		450,000		2,500,000	5.210
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Leeds Equity Associates VI, LP		05/30/2018	3		643,516		1,427,959	5.260
000000-00-0	Leeds Equity Partners VII, LP	Wilmington	DE	Leeds Equity Associates VII, LP		09/08/2021	3		5,332,711		18,172,436	2.830
000000-00-0	Leeds Illuminate I, LP	WILMINGTON	US	Leeds Illuminate		12/30/2022			335,600		2,477,721	2.000
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Levine Leichtman		05/12/2021	3		3,663,426		19,436,918	2.180
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Lightyear Fund V GP, L.P.		06/28/2021	3		2,346,298		13,452,320	3.200
000000-00-0	Linden Structured Capital Fund II, LP	Wilmington	DE	Linden Manager LLC		01/12/2023	2		5,497,331		14,476,481	333.000
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Linden Manager LLC		07/08/2020	2		1,004,559			8.000
000000-00-0	Lux Ventures VIII, L.P.	DOVER	US			07/24/2023	1	100,000	200,000		4,700,000	0.400
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3		104,810		4,861,943	0.902
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013			134,548			38.610
000000-00-0	Mandala FF SPV	Port Louis	MUS	Mandala		12/17/2015			122,308		3,546,543	23.077
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala		12/17/2015			91,395		7,475,613	21.320
000000-00-0	MDCP Insurance SPV L.P.	Wilmington	US	Madison Dearborn Partners, Inc.		05/05/2023			74,475		2,147,747	0.900
000000-00-0	MIDDLEGROUND FORCE CO-INVEST PARTNERS, L.P.	Wilmington	DE	Plasman Holdings		09/30/2021	3		16,133			10.094
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	MiddleGround Management, LP		03/22/2019	3		1,517,528			5.440
000000-00-0	MiddleGround Partners II, L.P.	Wilmington	DE	MiddleGround Management, LP		11/15/2021	3		4,569,465		1,172,571	4.020
000000-00-0	MidOcean Partners V, LP'	Wilmington	DE	MidOcean US Advisor, LP		04/26/2018	3		841,634		1,973,284	3.318
000000-00-0	MidOcean Partners VI, LP	WILMINGTON	DE	MidOcean US Advisor, LP		08/24/2022	3		3,342,975		38,949,038	3.550
000000-00-0	Mr Greens Class B	WILMINGTON	US	Mr Greens		08/28/2023	3	3,000,000				20.600
000000-00-0	MRI HP SCF Investor, LP	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		02/06/2020	3		75,000			80.001
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	Nautic Partners X, L.P.	Wilmington	DE	Nautic Partners		01/28/2022	3		437,980		26,519,413	1.333
000000-00-0	New Markets Education Partners III, L.P	WILMINGTON	US	New Markets Education Partners III, LLC (NMEP)		07/21/2022	1		1,280,000		14,487,778	10.000
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	New Mountain Investments VI, L.L.C.		03/10/2021			1,475,207		4,234,631	0.167
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		117,645		9,359,616	2.837
000000-00-0	NEXT LEVEL CLASS D	Wilmington	DE	Next Level		08/14/2023	2	1,376,068				4.425
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	NGP Energy Capital Management, LLC		01/27/2012			31,954		182,031	1.394
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Northlane Capital Partners, LLC		09/28/2020	3		96,974		8,232,916	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			5,393,001		3,958,896	53.190
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	OHCP GenPar V, L.P.		12/08/2020	3		140,220		1,948,651	1.650
000000-00-0	OceanSound Partners Fund II, LP	Wilmington	US	OceanSound Partners II (GP), LP		05/26/2023	3		1,817,126		17,972,296	3.000
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	OEP Capital Advisors, L.P.		04/17/2019	3		1,418,949		1,385,379	2.286
000000-00-0	One Equity Partners VIII, LP	WILMINGTON	DE	OEP Capital Advisors, L.P.		11/19/2021	3		1,765,639		2,250,051	2.000
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors		04/08/2015	1		20,162		5,622,638	1.667
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners		09/28/2018	3		2,439,722		7,039,441	2.570
000000-00-0	Palmetto - Common Equity		US	Palmetto		07/31/2023	1	4,117,120				3.600
000000-00-0	Parade Ventures Elephant Fund, L.P.	Wilmington	US	Parade Ventures Management, LLC		09/21/2023	1	750,000			2,250,000	14.000
000000-00-0	ParkerGale Capital LP	Dover	DE	ParkerGale Management, LP		05/27/2016	3		125,000			6.250
000000-00-0	Partech Africa Fund II L.P.		FRA	Partech Partners		08/07/2023	1	267,495	76,859		4,962,203	1.786
000000-00-0	Patamar Fund II Feeder LP	Grand Cayman	CYM	Patamar Capital LLC		12/08/2020			700,000		2,480,000	82.640
000000-00-0	Pen-Link Preferred Equity	Omaha	NE	Pen-Link Parent Corporation		03/01/2022			7,500,000			24.290
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Prudential Capital Partners		09/22/2021	2		1,779,627		27,133,478	3.016
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners		11/01/2013			41,498		3,465,126	1.030

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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	Platinum Equity Capital Partners II, LP	Wilmington	DE	Platinum Equity Advisors LLC		10/18/2007			120,005		24,691,287	5.455
000000-00-0	Platinum Equity Capital Partners, LP	Wilmington	DE	Platinum Equity Advisors LLC		07/23/2004			41,697		9,043,801	4.286
000000-00-0	Plexus Equity Fund-A L.P.	Wilmington	DE	Plexus Capital, LLC		04/28/2021	3		1,950,000		4,700,000	4.900
000000-00-0	Plexus Fund V-A, L.P.	Wilmington	DE	Plexus Capital, LLC		06/12/2020	2		500,000		2,865,534	5.714
000000-00-0	Plexus Fund VI-A, L.P.	Wilmington	DE	Plexus Capital, LLC		04/24/2023	2		2,250,000		9,750,000	12.500
000000-00-0	PPC Fund III, LP	Wilmington	DE	PPC Partners		03/24/2021			184,486		16,063,442	4.550
000000-00-0	PREFER SERIES A-2		US	Mobile Technologies		07/03/2023	1	2,491,561				7.070
000000-00-0	Preston Hollow Capital, LLC	Wilmington	DE	Preston Hollow		07/03/2023	1	250,000,000				0.000
000000-00-0	Project Copper (Equity Co-Invest)	WILMINGTON	US	Project Copper (PVI Holdings)		08/31/2022	3		4,210			4.580
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners		05/09/2012	3		33,825		3,305,665	0.990
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	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2		537,135			2.192
000000-00-0	PSN Group (Preferred Equity)	Wilmington	US	PSN Group		08/19/2022	3		4,349,084		4,350,277	2,120.000
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3		662,005		5,593,815	6.010
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Quad-C Management L.P.		04/26/2017	3		282,997		795,338	2.699
000000-00-0	Quad-C Partners X, L.P.	Wilmington	DE	Quad-C Management L.P.		12/27/2021	3		6,096,264		20,800,439	2.423
000000-00-0	Quadria Capital Fund III L.P.	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/23/2023			250,000		49,097,394	6.300
000000-00-0	Radial Equity I LP	Wilmington	DE	Radial Equity Partners		05/03/2021	3		226,613		31,323,589	8.000
000000-00-0	REGED2 PREFER	WILMINGTON	US	RegEd 2		07/21/2023	1	33,330				0.000
000000-00-0	REP HS Holdings LLC (Hemasource)	Wilmington	US	Turbine Engine Specialists		08/31/2023	3	2,125,000	5,637,000			6.100
000000-00-0	Revelstoke III	Wilmington	DE	Revelstoke Capital Management		12/29/2021			839,351		21,253,385	2.670
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Ridgemont Equity Partners		03/29/2012	3		309,001		1,697,764	12.464
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Ridgemont Equity Partners		11/30/2015	3		289,105		12,562,472	6.118
000000-00-0	Ridgemont Equity Partners IV, L.P.	Wilmington	US	Ridgemont Equity Partners		01/09/2023	3		13,274,622		42,069,940	3.000
000000-00-0	Ritual Capital I	Wilmington	US	Ritual Capital GP I, LLC		09/21/2023	1	175,000			3,325,000	10.000
000000-00-0	Riveron - Common Equity	Wilmington	US	Riveron (KRIV Co-Invest Holdings, L.P.)		07/17/2023	3	8,373,075				1.100
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Riverside Co.		10/20/2015	2		997,540			9.568
000000-00-0	RWB Common Equity	WILMINGTON	DE	Race Winning Brands		01/31/2022	3		4,568		29,628	5.340
000000-00-0	Safety Products Series C Preferred	WILMINGTON	US	Safety Products Holdings		08/30/2023		276,717				2,370.000
000000-00-0	SAFETY PRODUCTS SERIES C-2 PREFER	WILMINGTON	US	Safety Products Holdings		08/30/2023	3	226,405				2,370.000
000000-00-0	Sentinel Capital Partners VII, L.P.	WILMINGTON	US	Sentinel Capital Partners, LLC		07/14/2023	3	1,458,828			48,541,172	1.420
000000-00-0	Sentinel Junior Capital II, L.P.	WILMINGTON	US	Sentinel Capital Partners, LLC		08/09/2023	2	1,490,097			18,509,903	2.000
000000-00-0	Sierra Ventures XII, L.P.	Wilmington	DE	Sierra Ventures Associates XII, LLC		01/07/2020	1		1,000,000		2,500,000	4.610
000000-00-0	Sierra Ventures XIII, L.P.	Wilmington	US	Sierra Ventures Associates XIII, LLC		09/25/2023	1	500,000			9,500,000	4.000
000000-00-0	SignalFire Breakout Fund III, L.P.	WILMINGTON	US	SignalFire		10/03/2022	1		650,000		3,640,000	2.000
000000-00-0	SignalFire Fund IV, L.P.	WILMINGTON	US	SignalFire IV GP L.L.C		10/03/2022	1		175,000		1,152,500	2.000
000000-00-0	SignalFire Opportunities Fund, L.P. - Series 18	WILMINGTON	US	SignalFire		08/18/2023	1	1,021,206				10.600
000000-00-0	SixAxis - Common Equity	TOWNSEND	US	SixAxis		01/06/2023			32,111			454.000
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3		105,502		4,944,573	10.000
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Skynight Capital		04/29/2021	3		139,806		10,796,189	8.889
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Snow Phipps Group, LLC		08/23/2016	3		137,459		4,690,841	4.380
000000-00-0	Sterling Group Partners V, L..P.	Wilmington	DE	Sterling Group Partners V GP, L.P.		08/19/2021	3		3,633,601		16,458,349	2.286
000000-00-0	Sterling Investment Partners IV, L.P.	WILMINGTON	US	Sterling Partners		08/04/2022	3		4,513,639		22,632,705	3.330
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)	Grand Cayman	CYM	Stonepeak Infrastructure Partners		12/30/2021	1		7,484,087		114,593,795	3.333
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Stonepeak Infrastructure Partners		05/19/2020			1,189,880		23,065,133	1.820
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Stonepeak Associates II		02/12/2016			25,080		3,550,299	0.710
000000-00-0	Sugar Foods - Common Equity	WILMINGTON	US	Sugar Foods Corporation		09/29/2023	3	5,000,000				1.140
000000-00-0	Summit Park III, L.P.	Dover	DE	Summit Park, LLC		01/23/2019	3		238,306		692,708	6.120
000000-00-0	Summit Park IV, L.P.	Dover	US	Summit Park, LLC		01/05/2023	3		134,959		10,903,261	12.800
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3		212,400			7.036
000000-00-0	Synthesis Capital Fund I, LP	Senningerberg	GBR	Synthesis Capital Management Ltd		05/02/2022	1		743,162		5,394,443	3.330
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Tailwind Capital Partners		05/15/2015	3		76,084		4,373,464	3.158
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners		09/27/2018	3		1,255,112		4,137,348	2.834
000000-00-0	Tailwind Distinct Investor LP	Wilmington	DE	Tailwind Capital Partners		03/30/2016	3		5,542			6.928
000000-00-0	Techmer - Class B-1 Units	Wilmington	US	Techmer		09/01/2022			11,279,589			2.420

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
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	TerSera Therapeutics Common Equity - Secondary	Wilmington	US	TerSera Therapeutics		04/03/2023	3		(21,330,000)			4.500
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	The Jordan Company		09/07/2021	3		545,470		3,723,969	0.898
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners		08/31/2016	3		329,492		259,663	3.240
000000-00-0	Townsend - Common Equity	Wilmington	US	Townsend		08/14/2023	3	20,430,505			8,539,040	960.000
000000-00-0	Trident IX, L.P.	George Town	CYM	Stone Point Capital LLC		06/24/2022	3		4,820,822		18,758,957	0.990
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP		01/17/2018	3		970,500		3,857,004	8.571
000000-00-0	Tritium II, L.P.	Dover	DE	Tritium II Partners, L.P.		11/13/2019	3		1,607,567		1,448,085	8.200
000000-00-0	True Ventures VIII, L.P.	DOVER	US	True Ventures		10/18/2022	1		1,500,000		15,800,000	2.000
000000-00-0	True Wind Capital II, L.P.	Wilmington	DE	True Wind Capital GP II, LLC		06/17/2021	3		7,941,967		16,216,244	6.250
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3		558,885		3,771,264	7.170
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3		53,563		546,432	1.770
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3		21,265			5.710
000000-00-0	Valicor Add-on (Common Equity)	Wilmington	DE	Valicor		01/10/2022	3		(748,673)			4.348
000000-00-0	Valicor PPC FT Investor LLC	Wilmington	DE	PPC Partners		07/24/2019	3		748,673		10	1.434
000000-00-0	Vertical Venture Partners Growth Fund II, L.P.	Palo Alto	CA	Vertical Venture Partners, LLC		12/10/2021	1		1,500,000		2,500,000	23.770
000000-00-0	Vertical Ventures Partners III L.P	Wilmington	DE	Vertical Venture Partners, LLC		06/02/2021	1		1,000,000		5,000,000	10.000
000000-00-0	Vestar Capital Partners VII, L.P.	Grand Cayman	CYM	Vestar Capital Partners		04/02/2018	3		987,976		14,584,164	7.333
000000-00-0	Warren Equity Partners Fund IV, LP	WILMINGTON	US	Warren Equity Partners GP IV, LP		01/24/2023	3		3,686,780		15,185,437	208.000
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	WCAS XIII ASSOCIATES LLC		03/14/2019	3		1,180,704		3,145,822	0.750
000000-00-0	WCAS XIV, L.P.	Wilmington	DE	WCAS XIV Associates LLC		12/27/2022	3		63,958		17,255,969	0.400
000000-00-0	Webster Equity Partners V, L.P.	WILMINGTON	DE	Webster Equity Partners V GP, LLC		11/26/2021	3		1,860,000		6,669,482	1.760
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy		03/22/2013			95,765		1,894,534	1.797
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3		576,093		7,157,046	3.400
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners		01/03/2017	3		72,078		16,710,804	4.186
000000-00-0	Wind Point Partners X, L.P.	WILMINGTON	US	Wind Point Partners		11/16/2022	3		7,144,054		30,973,569	3.530
000000-00-0	Yellowknife Holdings I LP	WILMINGTON	US	WHLP GP 1 LLC		07/20/2023	1	19,139,559	700,779		6,659,662	3.570
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3		601,106		2,691,306	3.870
000000-00-0	ZMC IV, L.P.	WILMINGTON	US	ZM Capital Advisors, LLC		09/07/2023	3	291,899			39,708,101	4.500
1999999. Joint Venture Interests - Common Stock - Unaffiliated								495,098,768	340,631,727		2,734,865,908	XXX
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			1,009,685			100.000
000000-00-0	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-RAIF	London	GBR	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-R					30,803,332		62,152,728	0.000
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			191,516			100.000
000000-00-0	Nuveen Global Impact Fund LP	Wilmington	DE	Nuveen Alternatives Advisors LLC					30,441,478		38,510,420	97.960
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011			5,351,909			100.000
000000-00-0	TIAA Shared Services, LLC	Wilmington	DE	TIAA					163,200,000		313,100,000	100.000
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011			93,927			100.000
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Teachers Advisors, Inc.					10,000,000		2,180,683	100.000
000000-00-0	TEIC Holdings LLC	Wilmington	DE	TIAA		02/23/2023			204,663,718			100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA					100,000,000			100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			43,790			100.000
000000-00-0	TIAA-Cref Insurance Agency, LLC	Wilmington	DE	TIAA					1,000,000			100.000
000000-00-0	Renewable Power Fund Plus, LP	Wilmington	DE	TIAA		11/18/2020			2,599,582			99.000
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Winslow Capital Management, LLC			1		22,659,808		17,006,253	25.000
000000-00-0	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA		09/02/2021			30,957			100.000
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA		07/27/2020			300,180			100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			147,429			100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			132,148			100.000

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000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			287,178			100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			51,307			100.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC		08/02/2013			6,080			100.000
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Glennmont Clean Energy Fund		09/23/2021			10,154,824			100.000
000000-00-0	730 Fiber LLC	Wilmington	DE	Arcadian Infracom, LLC		09/22/2021			294,239			100.000
000000-00-0	730 Lighting LLC	Wilmington	DE	Freeway Lighting Partners LLC		03/30/2022			57,287			100.000
000000-00-0	730 Rail LLC	Columbus	OH	Cathcart Rail Holdco, LLC		07/08/2022			18,645			100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									583,539,019		432,950,084	XXX
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Activum SG		07/23/2020			164,759		1,325,243	1.740
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management		04/17/2017			137,066		1,621,062	15.724
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management		12/03/2019			151,579			27.966
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Bain Capital Partners, LLC		08/26/2020			465,000		2,409,662	0.980
000000-00-0	Domain Timber Opportunity Fund A, LP	WILMINGTON	DE	Domain		05/10/2022	1		295,191		6,450,569	15.000
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Enterprise Community Investments, Inc		08/10/2020			2,701,390		2,803,654	21.830
000000-00-0	Green Courte Real Estate Partners IV, LLC	Dover	DE	Green Courte Partners, LLC		08/26/2020			162,773		3,764,391	1.040
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Hudson Valley Property Group, LLC		10/02/2020			427,467		13,762,628	33.333
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC		07/31/2020			95,838		3,422,329	1.130
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC		08/26/2020			11,265		2,245,202	0.610
000000-00-0	Redcar Fund I LP	Dover	DE	Redcar Properties, Ltd.		08/26/2020			340,907			2.470
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	US	Peaceable Street Capital		08/01/2022			3,078,848		18,094,321	86.000
000000-00-0	TGA Peaceable Investor Member 2023 LLC	Wilmington	US	Peaceable Street Capital		03/17/2023	3		41,058,816		18,871,992	0.000
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Peaceable Street Capital		02/05/2021	3		630,000		25,828,582	14.200
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital		06/23/2016			3,703		1,141,497	3.185
2199999. Joint Venture Interests - Real Estate - Unaffiliated									49,724,602		101,741,132	XXX
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			5,780			100.000
000000-00-0	TGA UMH Properties Investor Member LLC	N/A	DE	TIAA		12/21/2021			573,594		7,437,626	100.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			9,101,608			100.000
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA		01/21/2022			67,443			100.000
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011			7,077,553			100.000
000000-00-0	TGA Sparrow II Investor LLC	N/A	DE	TIAA		03/31/2022			190,721		54,274,885	100.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			2,944,345			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	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.		06/03/2011			10,232,442			100.000
000000-00-0	TGA MOB Prescott Member LLC	N/A	DE	TIAA		06/03/2022			88,254		470,716	100.000
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA		11/15/1999			714,281			100.000
000000-00-0	TGA Specialty Shops Investor Member LLC	N/A	DE	TIAA		03/15/2023			56,030			100.000
000000-00-0	TIAA NBS LLC	Wilmington	DE	TIAA		12/09/2022			164,609			100.000
000000-00-0	ND Properties LLC	N/A	DE	TIAA		08/28/1990			41,122		26,907,971	100.000
000000-00-0	U.S. Cities Retail Fund LP	Various	DE	U.S. Cities Retail Fund GP LLC		06/28/2018					12,155,759	100.000
000000-00-0	New York City Property Fund LP	N/A	DE	New York City Property Fund LP		10/24/2019					31,710,328	88.893
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	Nuveen RE US Strategic Alternative Fund	N/A	DE	TIAA		03/23/2022			10,767,634		22,519,589	27.030
000000-00-0	NRE US Strategic Lab Vehicle LP	N/A	DE	TIAA		06/30/2023			6,250,000		42,500,000	62.500
000000-00-0	RAHF IV Shore Hill Member, LLC	N/A	DE	TIAA		07/01/2021			18,791			100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA		01/18/2007			43,920			100.000
000000-00-0	T-C SMA II LLC	N/A	DE	TIAA		07/19/2007			523,717			100.000
000000-00-0	T-C JK I LLC	N/A	DE	TIAA		01/13/2014			88			100.000
000000-00-0	T-C JK II LLC	N/A	DE	TIAA		01/13/2014			2,498			100.000

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

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		3	4									
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000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		04/29/2016		29,552,516	(1,149,611)		45,548,476	100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA		11/18/2014			51,326,275		13,336,979	100.000
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA		03/19/2015			6,181,332		59,781,764	100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			160,168			100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			761,582			100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			50,344			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 FC Investor Member LLC	N/A	DE	TIAA		10/12/2016			1,487,958			100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA		07/20/2017		8,183,641	232,565		60,000,000	100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA		06/04/2018			90,692			100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA		09/26/2018			1,249,182			100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA		09/14/2018			361,372			100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA		12/11/2018			3,166,567		207,499,305	100.000
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA		10/01/2019			38,032			100.000
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA		03/05/2020			16,923,983		116,646,134	100.000
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA		11/30/2020			595,000			100.000
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA		09/29/2020			1,230,616			100.000
000000-00-0	TGA TCA Durham Logistics Ctr Inv Mbr LLC	N/A	DE	TIAA		12/22/2020			1,357,925		5,633,939	100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA		02/03/2021			349,741			100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		07/27/2011			6,012,206		42,498,479	100.000
000000-00-0	TGA The Warehouse at CH II Inv Mbr LLC	N/A	DE	TIAA		02/05/2021			7,391,978		904,011	100.000
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA		03/01/2022			32,353			100.000
000000-00-0	TGA MH III Investor Member LLC	N/A	DE	TIAA		05/19/2021			230,888			100.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA		04/28/2021			132,303			100.000
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA		04/29/2021			118,977			100.000
000000-00-0	TGA MH Investor Member LLC	N/A	DE	TIAA		07/01/2021			585,428			100.000
000000-00-0	TGA JL II Investor Member LLC	N/A	DE	TIAA		07/01/2021			15,858			100.000
000000-00-0	TGA JL Investor Member LLC	N/A	DE	TIAA		07/01/2021			792,824			100.000
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA		07/01/2021			50,152			100.000
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA		07/01/2021			51,220			100.000
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A	DE	TIAA		07/01/2021			25,172			100.000
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DE	TIAA		07/01/2021			33,437			100.000
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA		07/01/2021			10,228			100.000
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA		07/01/2021			194,411			100.000
000000-00-0	TGA Lakes at Indian Creek Investor Member LLC	N/A	DE	TIAA		07/01/2021			16,877			100.000
000000-00-0	TGA JL III CT Investor Member LLC	N/A	DE	TIAA		07/01/2021			4,196			100.000
000000-00-0	TGA PC Charleston Club Investor Member LLC	N/A	DE	TIAA		10/14/2021			19,254			100.000
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE	TIAA		10/26/2021			20,153			100.000
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA		10/27/2021			65,985			100.000
000000-00-0	TGA Los Tres Investor Member LLC	N/A	DE	TIAA		11/12/2021			26,204			100.000
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA		12/08/2021			118,433			100.000
000000-00-0	TGA JL MCF II Investor Member LLC	N/A	DE	TIAA		01/18/2022			2,590,909			100.000
000000-00-0	TGA TMO IN Portfolio Investor Member LLC	N/A	DE	TIAA		02/28/2022			70,952			100.000
000000-00-0	TGA ASI Mission Trails Investor Member LLC	N/A	DE	TIAA		03/10/2022			110,069			100.000
000000-00-0	TGA ASI Sierra Vista Investor Member LLC	N/A	DE	TIAA		03/10/2022			12,551			100.000
000000-00-0	TGA TMO GP Portfolio JV Investor Member LLC	N/A	DE	TIAA		07/29/2022			32,581			100.000
000000-00-0	TGA GP Holdco Parent LLC	N/A	DE	TIAA		05/05/2023		(254,681)	27,470,985		9,000,000	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								37,481,476	179,514,737		874,924,649	XXX

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000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital		07/31/2016			24,624		837,359	18.220
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Impact Community Capital		04/15/2021			14,240,764		14,161,017	20.000
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	TCI Fund Management Limited		07/28/2020			2,724		1,085,099	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	TCI Fund Management Limited		07/28/2020			273,060		13,272,222	0.560
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									14,541,172		29,355,697	XXX
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA		12/02/2016			6,306,515		25,423,186	100.000
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA		08/28/2020					85,617,880	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									6,306,515		111,041,066	XXX
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Cyprium Investment Partners, LLC		08/15/2019	2		6,127,567		1,721,527	18.519
000000-00-0	Frontenac XI Private Capital (M) Limited Partnership	WILMINGTON	US	Frontenac XI GP, L.P.		07/31/2023	1	22,403,260			4,596,740	9.200
000000-00-0	Precursor Ventures V, L.P.	WILMINGTON	US	Precursor Ventures V GP, LLC		08/04/2023	1	1,000,000			4,000,000	0.000
2599999. Joint Venture Interests - Other - Unaffiliated								23,403,260	6,127,567		10,318,267	XXX
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			310			100.000
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.	Wilmington	DE	Churchill Asset Management		03/04/2021	2		3,393,811		14,531,159	10.000
000000-00-0	TIAA Global Timberlands, LLC	Wilmington	DE	TIAA		10/21/2020			8,275,621			100.000
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Churchill Asset Management		09/16/2020			4,665,837		12,801,208	31.380
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016			(2)			97.415
2699999. Joint Venture Interests - Other - Affiliated									16,335,577		27,332,367	XXX
87823#-AA-6	TC MT II Line of Credit	Wilmington	DE			01/19/2023			59,300,000			0.000
3299999. Non-collateral Loans - Affiliated									59,300,000			XXX
000000-00-0	TIAA Ventures LLC	TIAA Ventures LLC				08/10/2022			500,000			0.000
5099999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Preferred Stock - Unaffiliated									500,000			XXX
6099999. Total - Unaffiliated								518,502,028	411,525,068		2,876,281,004	XXX
6199999. Total - Affiliated								1,181,246,318	866,332,430		1,446,248,166	XXX
6299999 - Totals								1,699,748,346	1,277,857,498		4,322,529,170	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	Whole Loan Ownership Trust, LLC	New York	NY	Return of Capital Distributions	07/14/2023	09/25/2023								22,145,952	22,145,952				6,547,351
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated														22,145,952	22,145,952				6,547,351
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	Fund Distribution	11/25/2020	07/27/2023	8,935,614							8,935,614	8,935,614				
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							8,935,614							8,935,614	8,935,614				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	08/17/2023	1,400,000							1,400,000	1,400,000				

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	African Development Partners III, L.P.	London	GBR	Fund Distribution	09/10/2020	07/24/2023	77,544							77,544	77,544				
000000-00-0	Altas Partners Holdings III, LP	Grand Cayman	CYM	Fund Distribution	01/27/2023	08/25/2023	673							673	673				
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Fund Distribution	12/01/2015	09/18/2023	2,047,129							2,047,129	2,047,129				
000000-00-0	APH CUBS CO-INVEST LP	Grand Cayman	CYM	Fund Distribution	01/02/2019	09/15/2023	3,262,692							3,262,692	3,262,692				
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Fund Distribution	08/26/2020	09/18/2023	556,261							556,261	556,261				
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Fund Distribution	08/30/2019	08/24/2023	1,232,478							1,232,478	1,232,478				
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	DE	Fund Distribution	07/26/2021	09/05/2023	1,109,071							1,109,071	1,109,071				
000000-00-0	Audax Private Equity Junior Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/10/2023	07/10/2023	103,876							103,876	103,876				
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Fund Distribution	01/22/2018	09/08/2023	1,840,907							1,840,907	1,840,907				
000000-00-0	AxInfra US LP	Wilmington	DE	Fund Distribution	12/19/2018	09/15/2023	3,574,529							3,574,529	3,574,529				
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Fund Distribution	11/12/2021	09/15/2023	10,688,143							10,688,143	10,688,143				
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Fund Distribution	06/21/2011	07/25/2023	1,442,677							1,442,677	1,442,677				
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Fund Distribution	03/25/2022	09/15/2023	6,566,197							6,566,197	6,566,197				
000000-00-0	Blue Point Capital Partners V, L.P.	WILMINGTON	US	Fund Distribution	02/08/2023	09/07/2023	2,891							2,891	2,891				
000000-00-0	BPCP Speedstar Acquisition LLC	Wilmington	DE	Fund Distribution	01/20/2021	09/11/2023	74,473							74,473	74,473				
000000-00-0	BPOC Ventus Fund	Wilmington	DE	Fund Distribution	12/13/2013	07/19/2023	504,643							504,643	504,643				
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Fund Distribution	12/27/2017	09/08/2023	289,986							289,986	289,986				
000000-00-0	BroadcastMed Preferred Equity	Wilminton	US	Fund Distribution	10/04/2022	09/01/2023	42,585							42,585	42,585				
000000-00-0	Brookfield Infrastructure Debt III (Equity)	Wilmington	US	Fund Distribution	03/24/2023	07/18/2023	105,443							105,443	105,443				
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Fund Distribution	09/18/2019	09/18/2023	434,507							434,507	434,507				
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Fund Distribution	02/15/2017	07/28/2023	51,256							51,256	51,256				
000000-00-0	Casillas Petroleum Resource Partners, LLC	Wilmington	DE	Fund Distribution	08/26/2020	09/27/2023	40,432							40,432	40,432				
000000-00-0	Castlelake II Opportunities, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	08/31/2023	136,067							136,067	136,067				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	09/29/2023	446,526							446,526	446,526				
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	Fund Distribution	08/14/2014	08/22/2023	1,777,891							1,777,891	1,777,891				
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Fund Distribution	07/16/2020	07/21/2023	54,514							54,514	54,514				
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	George Town	CYM	Fund Distribution	07/06/2009	09/15/2023	103,175							103,175	103,175				
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Fund Distribution	03/27/2018	07/13/2023	274,062							274,062	274,062				
000000-00-0	Colony Valhalla Partners I-A, L.P.	Wilmington	DE	Fund Distribution	07/20/2020	08/07/2023	994,383							994,383	994,383				
000000-00-0	Core Innovation Capital I, L.P.	Wilmington	DE	Fund Distribution	05/03/2010	08/24/2023	1,212,579							1,212,579	1,212,579				
000000-00-0	Corrona Group Holdings, L.P.	Wilmington	DE	Fund Distribution	01/29/2020	08/14/2023	4,302,530							4,302,530	4,302,530				
000000-00-0	Corrona Group Holdings, L.P.	Wilmington	DE	Fund Distribution	12/13/2019	08/14/2023	13,727,295							13,727,295	13,727,295				
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/04/2019	08/17/2023	356,823							356,823	356,823				
000000-00-0	Creation Investments Social Ventures Fund III	Wilmington	DE	Fund Distribution	07/21/2015	08/21/2023	960,000							960,000	960,000				
000000-00-0	DC Capital Partners Fund III, L.P	Santa Clara	VA	Fund Distribution	06/23/2022	08/17/2023	40,402							40,402	40,402				
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	Fund Distribution	06/10/2021	08/29/2023	597,170						16,485	613,655	597,170	(16,485)		(16,485)	
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	Fund Distribution	03/31/2020	08/09/2023	367,436						1,596	369,033	367,436	(1,596)		(1,596)	
000000-00-0	DIF VI Co-Invest Project 2B C.V.	Amsterdam	US	Fund Distribution	12/23/2021	09/20/2023	2,682,118							2,682,118	2,682,118				
000000-00-0	DigitalBridge Partners II	WILMINGTON	DE	Fund Distribution	02/12/2021	09/29/2023	4,576,295							4,576,295	4,576,295				
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Fund Distribution	10/29/2020	09/28/2023	2,486,639							2,486,639	2,486,639				
000000-00-0	EagleTree Partners V, LP	Ugland House	CYM	Fund Distribution	12/18/2020	08/03/2023	10,511,084							10,511,084	10,511,084				
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Fund Distribution	07/16/2020	09/28/2023	12,500							12,500	12,500				
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	Fund Distribution	08/13/2021	08/28/2023	1,529,033						23,135	1,552,168	1,529,033	(23,135)		(23,135)	
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Fund Distribution	08/14/2020	07/14/2023	1,113,257							1,113,257	1,113,257				
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	08/22/2016	09/13/2023	1,642,944							1,642,944	1,642,944				
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fund Distribution	03/06/2020	09/26/2023	409							409	409				
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Fund Distribution	03/21/2018	08/16/2023	3,348,456							3,348,456	3,348,456				
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	10/31/2018	08/25/2023	1,554,511							1,554,511	1,554,511				
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/14/2018	07/24/2023	127,754							127,754	127,754				

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	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Fund Distribution	08/02/2021	08/01/2023	189,518							189,518	189,518				
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Fund Distribution	06/08/2016	07/19/2023	1,929,795							1,929,795	1,929,795				
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Fund Distribution	03/13/2019	07/28/2023	19,173							19,173	19,173				
000000-00-0	GTCR Evergreen Fund I/B LP	Wilmington	US	Fund Distribution	09/15/2023	09/15/2023	117,962							117,962	117,962				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	09/13/2023	47,017							47,017	47,017				
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	06/28/2018	07/21/2023	27,506							27,506	27,506				
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wimington	DE	Fund Distribution	12/18/2020	09/18/2023	1,104,623							1,104,623	1,104,623				
000000-00-0	Hedosophia European Fintech Partners II, L.P.	St. Peter Port		Fund Distribution	08/24/2022	09/29/2023	162,277						(3,228)	159,049	162,277	3,228		3,228	
000000-00-0	HGGC Fund IV, LP	Wilmington	DE	Fund Distribution	06/30/2022	07/28/2023	76,416							76,416	76,416				
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Fund Distribution	10/18/2011	08/24/2023	3,885,773						5,917,989	9,803,762	3,885,773	(5,917,989)		(5,917,989)	
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	US	Fund Distribution	03/29/2023	08/29/2023	130,419							130,419	130,419				
000000-00-0	Hunter Point Capital Investors LP	Wilmington	US	Fund Distribution	06/16/2023	07/20/2023	3,643,050							3,643,050	3,643,050				
000000-00-0	IC Partners Onshore Fund	Wilmington	DE	Fund Distribution	03/01/2020	07/21/2023	750,186							750,186	750,186				
000000-00-0	ICV Partners IV, LP	Wilmington	DE	Fund Distribution	05/31/2018	07/06/2023	81,777							81,777	81,777				
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	Fund Distribution	06/25/2015	09/05/2023	18,619							18,619	18,619				
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	Fund Distribution	10/21/2011	09/01/2023	1,141,788							1,141,788	1,141,788				
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	Fund Distribution	07/01/2016	09/01/2023	1,849,333							1,849,333	1,849,333				
000000-00-0	Insignia Capital Partners II, LP	Wilmington	US	Fund Distribution	01/03/2023	08/14/2023	622,992							622,992	622,992				
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Fund Distribution	03/23/2017	09/29/2023	29,014							29,014	29,014				
000000-00-0	Kayne Anderson Energy Fund VI, LP	Wilmington	DE	Fund Distribution	08/26/2020	07/17/2023	7,700							7,700	7,700				
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	07/17/2023	334							334	334				
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Fund Distribution	07/09/2020	07/17/2023	47,839							47,839	47,839				
000000-00-0	Kedaara Capital I Limited	Ebene	MUS	Fund Distribution	07/21/2020	09/01/2023	2,281							2,281	2,281				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	07/12/2023	730,721							730,721	730,721				
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Fund Distribution	12/13/2018	07/10/2023	1,788,608							1,788,608	1,788,608				
000000-00-0	Kelso Investment Associates XI, L.P.	WILMINGTON	DE	Fund Distribution	06/27/2022	08/21/2023	1,118,661							1,118,661	1,118,661				
000000-00-0	Khosla Ventures Seed C, L.P.	Dover	DE	Fund Distribution	08/26/2020	09/12/2023	1,145,291							1,145,291	1,145,291				
000000-00-0	Kinterra Battery Metals Mining Fund, L.P.	Grand Cayman	CYM	Fund Distribution	07/15/2022	08/08/2023	1,459,459							1,459,459	1,459,459				
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Fund Distribution	08/30/2017	09/01/2023	5,686,303							5,686,303	5,686,303				
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Fund Distribution	05/30/2018	09/15/2023	23,661							23,661	23,661				
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Fund Distribution	05/12/2021	09/29/2023	722,635							722,635	722,635				
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Fund Distribution	06/28/2021	07/21/2023	103,025							103,025	103,025				
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Fund Distribution	07/08/2020	09/07/2023	1,262,041							1,262,041	1,262,041				
000000-00-0	Mesa Acquisition Corp, LLC	Wilmington	DE	Fund Distribution	03/22/2019	09/27/2023	168,161							168,161	168,161				
000000-00-0	MiddleGround Partners II, L.P.	Wilmington	DE	Fund Distribution	11/15/2021	07/21/2023	1,368,635							1,368,635	1,368,635				
000000-00-0	Natla Holdings I LP	WILMINGTON	US	Fund Distribution	03/07/2023	09/29/2023	352,728							352,728	352,728				
000000-00-0	Nautic Partners X, L.P.	Wilmington	DE	Fund Distribution	01/28/2022	07/11/2023	202,177							202,177	202,177				
000000-00-0	New Markets Education Partners III, L.P	WILMINGTON	US	Fund Distribution	07/21/2022	09/06/2023	25,000							25,000	25,000				
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	Fund Distribution	03/10/2021	09/07/2023	41,785							41,785	41,785				
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	Fund Distribution	03/04/2021	09/22/2023	93,578							93,578	93,578				
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	Fund Distribution	01/27/2012	07/07/2023	614,611							614,611	614,611				
000000-00-0	NMSEF I Holdings V L.P	WILMINGTON	DE	Fund Distribution	11/10/2021	09/22/2023	244,840							244,840	244,840				
000000-00-0	NP/RCM Holdings, LLC	Wilmington	DE	Fund Distribution	03/02/2017	07/11/2023	203,498							203,498	203,498				
000000-00-0	Nutra-Med Equity	Newark	NJ	Fund Distribution	01/28/2022	07/27/2023	1,147,634							1,147,634	1,147,634				
000000-00-0	Nuveen Energy Transition Enhanced Credit Fund II SCA SICAV-RAIF	Grand Duchy	LUX	Fund Distribution	09/23/2022	08/09/2023	8,817,220						(1,038,144)	7,779,076	8,817,220	1,038,144		1,038,144	
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	Fund Distribution	04/17/2019	09/29/2023	390,656							390,656	390,656				
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Fund Distribution	02/13/2015	08/04/2023	187,891						13,429	201,320	187,891	(13,429)		(13,429)	
000000-00-0	ParkerGale Capital LP	Dover	DE	Fund Distribution	05/27/2016	09/05/2023	3,619,852							3,619,852	3,619,852				
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Fund Distribution	09/22/2021	07/25/2023	4,024							4,024	4,024				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	07/28/2023	74,759							74,759	74,759				
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Fund Distribution	10/18/2007	09/07/2023	1,210,291							1,210,291	1,210,291				
000000-00-0	Platinum Equity Capital Partners, LP	Wilmington	DE	Fund Distribution	07/23/2004	09/07/2023	536,876							536,876	536,876				
000000-00-0	Plexus Fund III, LP	Wilmington	DE	Fund Distribution	09/17/2013	07/17/2023	1,766,635							1,766,635	1,766,635				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	08/18/2023	423,570							423,570	423,570				

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	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	07/12/2023	458,959							458,959	458,959				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	09/20/2023	612,171							612,171	612,171				
000000-00-0	PSN Group (Preferred Equity)	Wilmington	US	Fund Distribution	08/19/2022	09/15/2023	34,681							34,681	34,681				
000000-00-0	REP HS TopCo Holdings, LLC	Dover	DE	Fund Distribution	07/19/2017	08/31/2023	10,000,000							10,000,000	10,000,000				
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/07/2018	09/12/2023	293,396							293,396	293,396				
000000-00-0	Revelstoke III	Wilmington	DE	Fund Distribution	12/29/2021	08/22/2023	770,411							770,411	770,411				
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Fund Distribution	03/29/2012	07/05/2023	4,890,347							4,890,347	4,890,347				
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Fund Distribution	11/30/2015	09/07/2023	8,040,201							8,040,201	8,040,201				
000000-00-0	Roark Capital Partners III, LP	Dover	DE	Fund Distribution	08/26/2020	07/24/2023	5,114,528							5,114,528	5,114,528				
000000-00-0	Russia Partners III, LP	George Town	CYM	Fund Distribution	08/14/2008	08/15/2023	4,065,300							4,065,300	4,065,300				
000000-00-0	SCF Cranberry (Co-Invest) Holdings LP	Wilmington	US	Fund Distribution	08/05/2022	09/29/2023	755,840							755,840	755,840				
000000-00-0	SixAxis - Common Equity	TOWNSEND	US	Fund Distribution	01/06/2023	09/11/2023	229,264							229,264	229,264				
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	04/29/2021	09/19/2023	1,052,270							1,052,270	1,052,270				
000000-00-0	Southern HVAC (Preferred Equity)	WILMINGTON	DE	Fund Distribution	10/01/2021	07/18/2023	1,305							1,305	1,305				
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Fund Distribution	06/23/2020	09/12/2023	1,557,652							1,557,652	1,557,652				
000000-00-0	Sterling Investment Partners IV, L.P.	WILMINGTON	US	Fund Distribution	08/04/2022	08/15/2023	4,704,879							4,704,879	4,704,879				
000000-00-0	Summit Park III, L.P.	Dover	DE	Fund Distribution	01/23/2019	07/06/2023	58,163							58,163	58,163				
000000-00-0	Summit Park IV, L.P.	Dover	US	Fund Distribution	01/05/2023	08/15/2023	1,055,191							1,055,191	1,055,191				
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	09/27/2018	09/28/2023	683,571							683,571	683,571				
000000-00-0	Townsend - Common Equity	Wilmington	US	Fund Distribution	08/14/2023	09/05/2023	549,546							549,546	549,546				
000000-00-0	Trinity Hunt Partners VI, LP	Worthington	DE	Fund Distribution	02/15/2022	07/31/2023	1,660,637							1,660,637	1,660,637				
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	09/05/2023	783,984							783,984	783,984				
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	07/06/2023	39,221							39,221	39,221				
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Fund Distribution	03/30/2012	09/05/2023	835,541							835,541	835,541				
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP	Grand Cayman	CYM	Fund Distribution	08/26/2020	09/11/2023	192,522							192,522	192,522				
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Fund Distribution	09/09/2019	09/28/2023	2,341,397							2,341,397	2,341,397				
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Fund Distribution	01/03/2017	09/25/2023	3,230,277							3,230,277	3,230,277				
000000-00-0	WLR Recovery Fund V, L.P.	Wilmington	DE	Fund Distribution	10/14/2011	08/31/2023	32,391							32,391	32,391				
000000-00-0	Yellowknife Holdings I LP		US	Fund Distribution	07/20/2023	09/29/2023	323,597							323,597	323,597				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							196,171,706						4,931,262	201,102,969	196,171,706	(4,931,262)		(4,931,262)	
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Fund Distribution	09/08/2011	07/24/2023	130,918							130,918	130,918				
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	08/01/2023	15,668							15,668	15,668				
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	07/14/2023	5,327,078							5,327,078	5,327,078				
000000-00-0	Landed Educator Retention Fund	Dover	DE	Fund Distribution	10/21/2019	07/17/2023	229,567							229,567	229,567				
000000-00-0	TEIC Holdings LLC	Wilmington	DE	Fund Distribution	02/23/2023	09/15/2023	253,301,330							253,301,330	253,301,330				
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Fund Distribution	09/21/2020	08/02/2023	1,894,697							1,894,697	1,894,697				
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Fund Distribution	09/23/2021	08/01/2023	2,276,616							2,276,616	2,276,616				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	08/08/2023	67,692,519							67,692,519	67,692,519				
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020	07/28/2023	10,921							10,921	10,921				
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Fund Distribution	10/11/2019	07/26/2023	38,537,910							38,537,910	38,537,910				
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA	07/18/2016	09/20/2023	11,873,913							11,873,913	11,873,913				
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014	07/14/2023	1,640,000							1,640,000	1,640,000				
2099999. Joint Venture Interests - Common Stock - Affiliated							382,931,137							382,931,137	382,931,137				
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Fund Distribution	07/23/2020	09/21/2023	271,644						3,768	275,411	271,644	(3,768)		(3,768)	
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	07/03/2023	164,479							164,479	164,479				
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Fund Distribution	08/26/2020	09/15/2023	46,801							46,801	46,801				
000000-00-0	Domain Timber Opportunity Fund A, LP	WILMINGTON	DE	Fund Distribution	05/10/2022	07/26/2023	3,616,208							3,616,208	3,616,208				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	09/12/2023	233,431							233,431	233,431				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	08/21/2023	192,631							192,631	192,631				
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Fund Distribution	08/10/2020	08/21/2023	173,029							173,029	173,029				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	09/26/2023	14,499,086							14,499,086	14,499,086				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	07/28/2023	51,770							51,770	51,770				
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Fund Distribution	10/02/2020	09/22/2023	162,910							162,910	162,910				
000000-00-0	Hudson Valley Preservation Fund LLC	Wilmington	DE	Fund Distribution	03/21/2019	09/07/2023	637,500							637,500	637,500				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	IMT Capital Fund III, LP	Dover	DE	Fund Distribution	08/26/2020	07/26/2023	20,538							20,538	20,538				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	07/26/2023	182,540							182,540	182,540				
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Fund Distribution	07/31/2020	09/25/2023	68,224							68,224	68,224				
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Fund Distribution	08/26/2020	09/25/2023	11,889							11,889	11,889				
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Fund Distribution	07/31/2016	09/27/2023	1,005,398							1,005,398	1,005,398				
000000-00-0	Rose Affordable Housing Preservation Fund IV	Dover	DE	Fund Distribution	07/12/2016	07/31/2023	(1,663,466)							(1,663,466)	(1,663,466)				
000000-00-0	Stonelake Opportunity Partners IV, LP	Dover	DE	Fund Distribution	08/26/2020	09/25/2023	386,450							386,450	386,450				
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	US	Fund Distribution	08/01/2022	08/03/2023	472,183							472,183	472,183				
000000-00-0	TGA Peaceable Investor Member 2023 LLC	Wilmington	US	Fund Distribution	03/17/2023	08/03/2023	251,886							251,886	251,886				
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Fund Distribution	02/05/2021	08/03/2023	760,835							760,835	760,835				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							21,545,966						3,768	21,549,733	21,545,966	(3,768)		(3,768)	
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	07/14/2023	28,285							28,285	28,285				
000000-00-0	TGA 601D Operating Member LLC	N/A	DE	TIAA	03/01/2022	09/30/2023	101,120							101,120	101,120				
000000-00-0	NGTF Holdco LLC	Wilmington	DE	Fund Distribution	08/29/2022	07/01/2023	1,214,655							1,214,655	1,214,655				
000000-00-0	TGA Specialty Shops Investor Member LLC	N/A	DE	TIAA	03/15/2023	09/30/2023	662,186							662,186	662,186				
000000-00-0	ND Properties LLC	N/A	DE	TIAA	08/28/1990	09/30/2023	4,707,041							4,707,041	4,707,041				
000000-00-0	U.S. Cities Office Fund LP	Various	DE	Various	01/04/2021	09/30/2023	1,227,562							1,227,562	1,227,562				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	09/30/2023	730,548							730,548	730,548				
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	09/30/2023	17,730,067							17,730,067	17,730,067				
000000-00-0	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA	10/08/2015	09/30/2023	10,000							10,000	10,000				
000000-00-0	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA	10/08/2015	09/30/2023	500,003							500,003	500,003				
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	09/30/2023	37,531,027							37,531,027	37,531,027				
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017	09/30/2023													
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA	10/08/2014	09/30/2023	209,224							209,224	209,224				
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA	06/04/2018	09/30/2023	10,652,470							10,652,470	10,652,470				
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018	09/30/2023	1,196,121							1,196,121	1,196,121				
000000-00-0	TGA Lending III LLC	N/A	DE	TIAA	01/01/2020	09/30/2023	469,186							469,186	469,186				
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA	02/25/2020	09/30/2023	293,886							293,886	293,886				
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA	03/05/2020	09/30/2023	143,084							143,084	143,084				
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA	09/29/2020	09/30/2023	1,361,924							1,361,924	1,361,924				
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA	02/03/2021	09/30/2023	932,973							932,973	932,973				
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	09/30/2023	18,386,348							18,386,348	18,386,348				
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA	03/01/2022	09/30/2023	47,546							47,546	47,546				
000000-00-0	TGA JL Investor Member LLC	N/A	DE	TIAA	07/01/2021	09/30/2023	9,291,000							9,291,000	9,291,000				
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA	07/01/2021	09/30/2023	1,296,307							1,296,307	1,296,307				
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A	DE	TIAA	07/01/2021	09/30/2023	11,980							11,980	11,980				
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DE	TIAA	07/01/2021	09/30/2023	1,488,355							1,488,355	1,488,355				
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021	09/30/2023	190,000							190,000	190,000				
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	09/30/2023	848,395							848,395	848,395				
000000-00-0	TGA Los Tres Investor Member LLC	N/A	DE	TIAA	11/12/2021	09/30/2023	65,635							65,635	65,635				
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA	12/08/2021	09/30/2023	23,750							23,750	23,750				
000000-00-0	TGA GP Holdco Parent LLC	N/A	DE	TIAA	05/05/2023	09/30/2023	804,289							804,289	804,289				
2299999. Joint Venture Interests - Real Estate - Affiliated							112,154,967							112,154,967	112,154,967				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	09/20/2023	75,064							75,064	75,064				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	09/20/2023	90,164							90,164	90,164				
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	Fund Distribution	07/28/2020	09/13/2023	318,322							318,322	318,322				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							483,550							483,550	483,550				
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	09/30/2023	3,973,816							3,973,816	3,973,816				

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	Global Real Estate Debt Partners - Fund II (UK) SCSp	Luxembourg	LUX	Fund Distribution	01/25/2018	07/28/2023	701,714						8,245	709,959	701,714	(8,245)		(8,245)	
000000-00-0	TGA MKP Member LLC	N/A	DE	TIAA	03/17/2017	09/30/2023	(219,762)							(219,762)	(219,762)				
000000-00-0	Global Real Estate Debt Partners - Fund III (UK)	Senningerberg	LUX	Fund Distribution	05/02/2022	08/04/2023	570,180						(570,180)		570,180	570,180		570,180	
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA	08/28/2020	09/30/2023	(779,595)							(779,595)	(779,595)				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							4,246,353						(561,935)	3,684,418	4,246,353	561,935		561,935	
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Fund Distribution	08/15/2019	08/23/2023	423,918							423,918	423,918				
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	07/21/2023	88,078							88,078	88,078				
2599999. Joint Venture Interests - Other - Unaffiliated							511,996							511,996	511,996				
000000-00-0	Nuveen, LLC	Dover	DE	TIAA											918,657				
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	08/08/2023	1,016,741							1,016,741	1,016,741				
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Fund Distribution	09/16/2020	08/17/2023	1,427,230							1,427,230	1,427,230				
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016	07/14/2023	26,304,299							26,304,299	26,304,299				
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	08/17/2023	432,562							432,562	432,562				
000000-00-0	Nuveen Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	08/01/2023	4,468							4,468	4,468				
2699999. Joint Venture Interests - Other - Affiliated							29,185,300							29,185,300	30,103,957				
87823#-AA-6	TC MT II Line of Credit	Wilmington	DE		01/19/2023	07/03/2023								84,300,000	84,300,000				
3299999. Non-collateral Loans - Affiliated														84,300,000	84,300,000				
87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO													1,220,643	1,220,643				
87271T-AC-9	TIA 2017 2A Adj % Due 1/16/2031 JAJ016													178,390	178,390				
87271Q-AC-5	TIA 2017 1A SUB SUB EXE CDO-CF-CLO													830,315	830,315				
61945L-AE-3	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS R 144A													156,511	156,511				
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO													1,141,474	1,141,474				
14687T-AJ-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2021-P2 CLASS R 144A																		
171510-AC-4	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB													1,278,421	1,278,421				
171518-AC-7	CHURCHILL MIDDLE MARKET CLO LT SERIES 2021-1A CLASS SUB 144A													763,164	763,164				
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1													809,631	809,631				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated														6,378,549	6,378,549				
6099999. Total - Unaffiliated							218,713,218						4,935,030	230,026,797	225,091,767	(4,935,030)		(4,935,030)	
6199999. Total - Affiliated							537,453,371						(561,935)	643,337,388	644,817,980	561,935		561,935	6,547,351
6299999 - Totals							756,166,589						4,373,095	873,364,185	869,909,747	(4,373,095)		(4,373,095)	6,547,351

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
3617WU-NK-8	GNMA POOL CH3094 3.025% 09/15/49		09/14/2023	WELLS FARGO		31,872,104	31,872,104	49,526	1.A
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		09/01/2023	Interest Capitalization		1,492	1,492		1.A
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		09/01/2023	Interest Capitalization		256,699	256,699		1.A
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		09/01/2023	Interest Capitalization		163,984	163,984		1.A
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		09/01/2023	Interest Capitalization		97,616	97,616		1.A
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		09/01/2023	Interest Capitalization		156,581	156,581		1.A
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		09/01/2023	Interest Capitalization		200,876	200,876		1.A
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		09/01/2023	Interest Capitalization		147,137	147,137		1.A
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		09/01/2023	Interest Capitalization		136,615	136,615		1.A
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		09/01/2023	Interest Capitalization		101,851	101,851		1.A
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		09/01/2023	Interest Capitalization		719,515	719,515		1.A
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		09/01/2023	Interest Capitalization		352,093	352,093		1.A
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		09/01/2023	Interest Capitalization		95,610	95,610		1.A
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		09/01/2023	Interest Capitalization		140,269	140,269		1.A
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		09/01/2023	Interest Capitalization		149,969	149,969		1.A
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		09/01/2023	Interest Capitalization		119,101	119,101		1.A
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		09/01/2023	Interest Capitalization		134,350	134,350		1.A
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		09/01/2023	Interest Capitalization		90,470	90,470		1.A
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		09/01/2023	Interest Capitalization		192,299	192,299		1.A
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		08/01/2023	Interest Capitalization		99,984	99,984		1.A
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		09/01/2023	Interest Capitalization		189,688	189,688		1.A
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		09/01/2023	Interest Capitalization		154,810	154,810		1.A
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		09/01/2023	Interest Capitalization		113,926	113,926		1.A
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		09/01/2023	Interest Capitalization		68,599	68,599		1.A
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		09/01/2023	Interest Capitalization		113,005	113,005		1.A
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		09/01/2023	Interest Capitalization		88,224	88,224		1.A
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		09/01/2023	Interest Capitalization		122,341	122,341		1.A
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		09/01/2023	Interest Capitalization		23,573	23,573		1.A
38383G-Y6-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS Z 3.000% 02/20/52		09/01/2023	Interest Capitalization		283,991	283,991		1.A
38383H-TP-4	GOVERNMENT NATIONAL MORTGAGE 3.000% 01/16/44		09/16/2023	Interest Capitalization		79,913	79,913		1.A
38383H-TR-0	GOVERNMENT NATIONAL MORTGAGE 3.000% 09/20/43		09/20/2023	Interest Capitalization		85,676	85,676		1.A
38383H-TT-6	GOVERNMENT NATIONAL MORTGAGE 4.000% 04/20/41		09/20/2023	Interest Capitalization		49,804	49,804		1.A
38383M-F7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS Z 2.500% 01/20/52		09/01/2023	Interest Capitalization		317,415	317,415		1.A
38383M-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS ZE 3.000% 12/20/51		09/01/2023	Interest Capitalization		118,528	118,528		1.A
38383V-BM-9	GOVERNMENT NATIONAL MORTGAGE 3.500% 07/20/43		09/20/2023	Interest Capitalization		77,277	77,277		1.A
38383V-BR-8	GOVERNMENT NATIONAL MORTGAGE 4.250% 12/20/54		09/20/2023	Interest Capitalization		69,579	69,579		1.A
38383Y-RE-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-160 CLASS BZ 3.000% 03/20/52		09/01/2023	Interest Capitalization		96,291	96,291		1.A
0109999999. Subtotal - Bonds - U.S. Governments						37,281,255	37,281,255	49,526	XXX
06738E-CL-7	BARCLAYS PLC 6.692% 09/13/34	D	09/06/2023	BARCLAYS BANK PLC		57,025,000	57,025,000		2.A FE
302154-DZ-9	EXPORT IMPORT BANK KOREA 5.125% 09/18/33	D	09/11/2023	BANK OF AMERICA		9,716,112	9,800,000		1.C FE
731011-AV-4	REPUBLIC OF POLAND 4.875% 10/04/33	D	09/07/2023	Various		14,083,875	14,750,000	313,591	1.G FE
0309999999. Subtotal - Bonds - All Other Governments						80,824,987	81,575,000	313,591	XXX
251093-6D-7	DETROIT MI SERIES B 6.844% 05/01/28		07/14/2023	BANK OF AMERICA		1,320,000	1,320,000		3.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,320,000	1,320,000		XXX
13080T-AU-6	THE CALIFORNIA STATEWIDE COMMU 8.000% 09/02/53		07/07/2023	KEYBANC CAPITAL MARKETS		75,000,000	75,000,000		5.B GI
20754E-AF-2	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B1 144A 9.215% 07/25/43		09/27/2023	Various		23,352,900	22,980,000	74,195	3.C FE
20754E-AJ-4	FANNIE MAE CAS SERIES 2023-R06 CLASS 1B2 144A 11.215% 07/25/43		08/24/2023	Various		20,169,392	20,045,000	15,461	4.C FE
20754M-AF-4	FANNIE MAE CAS SERIES 2022-R07 CLASS 1B1 144A 12.115% 06/25/42		08/08/2023	BANK OF AMERICA		4,190,625	3,750,000	19,782	3.C FE

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20754N-AQ-8	FANNIE MAE CAS SERIES 2022-R06 CLASS 1B1 144A 11.665% 05/25/42		08/30/2023	WELLS FARGO		1,093,125	1,000,000	2,263	3.C FE
20754Q-AF-5	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B1 144A 10.665% 05/25/43		08/03/2023	Various		12,866,289	12,073,600	27,120	3.C FE
20754Q-AJ-7	FANNIE MAE CAS SERIES 2023-R04 CLASS 1B2 144A 13.565% 05/25/43		09/07/2023	Various		6,585,000	6,000,000	50,268	4.C FE
20755A-AE-2	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B2 144A 13.215% 01/25/43		09/25/2023	Various		9,336,650	8,695,000	23,992	4.C FE
207932-AF-1	FANNIE MAE CAS SERIES 2023-R01 CLASS 1B1 144A 10.415% 12/25/42		08/15/2023	WELLS FARGO		21,175	20,000	130	3.A FE
207942-AC-7	FANNIE MAE CAS SERIES 2023-R05 CLASS 1B1 144A 10.065% 06/25/43		09/07/2023	Various		21,455,733	20,482,800	80,426	3.C FE
207942-AD-5	FANNIE MAE CAS SERIES 2023 CLASS 1B2 144A 12.165% 06/25/43		09/18/2023	Various		17,777,322	17,007,000	88,605	4.B FE
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		09/01/2023	Interest Capitalization		156,194	156,194		1.A
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		09/01/2023	Interest Capitalization		141,935	141,935		1.A
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		09/01/2023	Interest Capitalization		223,365	223,365		1.A
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		09/01/2023	Interest Capitalization		210,034	210,034		1.A
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		09/01/2023	Interest Capitalization		103,533	103,533		1.A
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		09/01/2023	Interest Capitalization		138,258	138,258		1.A
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		09/01/2023	Interest Capitalization		262,513	262,513		1.A
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		09/01/2023	Interest Capitalization		210,153	210,153		1.A
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN 3.000% 02/25/43		09/01/2023	Interest Capitalization		158,802	158,802		1.A
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		09/01/2023	Interest Capitalization		253,231	253,231		1.A
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		09/01/2023	Interest Capitalization		359,733	359,733		1.A
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		09/01/2023	Interest Capitalization		303,600	303,600		1.A
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		09/01/2023	Interest Capitalization		23,510	23,510		1.A
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		09/01/2023	Interest Capitalization		250,389	250,389		1.A
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		09/01/2023	Interest Capitalization		187,691	187,691		1.A
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		09/01/2023	Interest Capitalization		288,694	288,694		1.A
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		07/01/2023	Interest Capitalization		114,639	114,639		1.A
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		09/01/2023	Interest Capitalization		93,761	93,761		1.A
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		08/01/2023	Interest Capitalization		297,671	297,671		1.A
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		07/01/2023	Interest Capitalization		65,232	65,232		1.A
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		09/01/2023	Interest Capitalization		191,920	191,920		1.A
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		09/01/2023	Interest Capitalization		196,314	196,314		1.A
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		09/01/2023	Interest Capitalization		367,032	367,032		1.A
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		09/01/2023	Interest Capitalization		276,934	276,934		1.A
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		09/01/2023	Interest Capitalization		203,383	203,383		1.A
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		09/01/2023	Interest Capitalization		588,821	588,821		1.A
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		09/01/2023	Interest Capitalization		252,194	252,194		1.A
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		09/01/2023	Interest Capitalization		287,012	287,012		1.A
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		09/01/2023	Interest Capitalization		119,495	119,495		1.A
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		09/01/2023	Interest Capitalization		265,929	265,929		1.A
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		09/01/2023	Interest Capitalization		366,161	366,161		1.A
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		09/01/2023	Interest Capitalization		220,257	220,257		1.A
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		09/01/2023	Interest Capitalization		332,641	332,641		1.A
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		09/01/2023	Interest Capitalization		183,671	183,671		1.A
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		09/01/2023	Interest Capitalization		173,842	173,842		1.A
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		09/01/2023	Interest Capitalization		209,102	209,102		1.A
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		09/01/2023	Interest Capitalization		176,961	176,961		1.A
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		09/01/2023	Interest Capitalization		177,724	177,724		1.A
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		09/01/2023	Interest Capitalization		207,365	207,365		1.A
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		09/01/2023	Interest Capitalization		91,855	91,855		1.A
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		09/01/2023	Interest Capitalization		184,779	184,779		1.A

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3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		09/01/2023	Interest Capitalization		172,987	172,987		1.A
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		09/01/2023	Interest Capitalization		263,805	263,805		1.A
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		09/01/2023	Interest Capitalization		130,441	130,441		1.A
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		09/01/2023	Interest Capitalization		227,248	227,248		1.A
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		09/01/2023	Interest Capitalization		101,443	101,443		1.A
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		09/01/2023	Interest Capitalization		432,311	432,311		1.A
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		09/01/2023	Interest Capitalization		157,554	157,554		1.A
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		09/01/2023	Interest Capitalization		152,564	152,564		1.A
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		09/01/2023	Interest Capitalization		397,202	397,202		1.A
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		09/01/2023	Interest Capitalization		253,610	253,610		1.A
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		09/01/2023	Interest Capitalization		128,932	128,932		1.A
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		09/01/2023	Interest Capitalization		124,537	124,537		1.A
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		09/01/2023	Interest Capitalization		153,210	153,210		1.A
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ 3.500% 06/25/48		09/01/2023	Interest Capitalization		106,913	106,913		1.A
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		09/01/2023	Interest Capitalization		173,089	173,089		1.A
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		09/01/2023	Interest Capitalization		110,934	110,934		1.A
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		09/01/2023	Interest Capitalization		234,533	234,533		1.A
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		09/01/2023	Interest Capitalization		247,267	247,267		1.A
3136BM-ET-1	FANNIE MAE SERIES 2022-11 CLASS BZ 3.000% 02/25/51		09/01/2023	Interest Capitalization		100,084	100,084		1.A
3136BM-PM-4	FANNIE MAE SERIES 2022-17 CLASS ZH 3.000% 03/25/52		09/01/2023	Interest Capitalization		215,434	215,434		1.A
3136BP-R7-8	FANNIE MAE SERIES 2023-13 CLASS Z 3.000% 01/25/44		09/01/2023	Interest Capitalization		253,502	253,502		1.A
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		09/01/2023	Interest Capitalization		295,508	295,508		1.A
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		09/01/2023	Interest Capitalization		145,634	145,634		1.A
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		09/01/2023	Interest Capitalization		208,305	208,305		1.A
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		09/01/2023	Interest Capitalization		419,974	419,974		1.A
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		09/01/2023	Interest Capitalization		285,032	285,032		1.A
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		09/01/2023	Interest Capitalization		104,668	104,668		1.A
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		09/01/2023	Interest Capitalization		181,151	181,151		1.A
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		09/01/2023	Interest Capitalization		110,365	110,365		1.A
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		09/01/2023	Interest Capitalization		358,277	358,277		1.A
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		09/01/2023	Interest Capitalization		249,682	249,682		1.A
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		09/01/2023	Interest Capitalization		100,196	100,196		1.A
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		09/01/2023	Interest Capitalization		266,161	266,161		1.A
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		09/01/2023	Interest Capitalization		213,945	213,945		1.A
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		09/01/2023	Interest Capitalization		303,838	303,838		1.A
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		09/01/2023	Interest Capitalization		107,118	107,118		1.A
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		09/01/2023	Interest Capitalization		293,683	293,683		1.A
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		09/01/2023	Interest Capitalization		168,958	168,958		1.A
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		09/01/2023	Interest Capitalization		88,711	88,711		1.A
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		09/01/2023	Interest Capitalization		144,562	144,562		1.A
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		09/01/2023	Interest Capitalization		150,608	150,608		1.A
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		09/01/2023	Interest Capitalization		216,154	216,154		1.A
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		09/01/2023	Interest Capitalization		196,066	196,066		1.A
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		09/01/2023	Interest Capitalization		241,822	241,822		1.A
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		09/01/2023	Interest Capitalization		159,604	159,604		1.A
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		09/01/2023	Interest Capitalization		529,036	529,036		1.A
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		09/01/2023	Interest Capitalization		178,677	178,677		1.A
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		09/01/2023	Interest Capitalization		329,676	329,676		1.A

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

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3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		09/01/2023	Interest Capitalization		100,421	100,421		1.A
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		09/01/2023	Interest Capitalization		139,339	139,339		1.A
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		09/01/2023	Interest Capitalization		23,246	23,246		1.A
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		09/01/2023	Interest Capitalization		144,494	144,494		1.A
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		09/01/2023	Interest Capitalization		643,418	643,418		1.A
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		09/01/2023	Interest Capitalization		206,557	206,557		1.A
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		09/01/2023	Interest Capitalization		309,700	309,700		1.A
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		09/01/2023	Interest Capitalization		233,279	233,279		1.A
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX 4.150% 06/15/44		09/01/2023	Interest Capitalization		349,430	349,430		1.A
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		09/01/2023	Interest Capitalization		228,108	228,108		1.A
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		09/01/2023	Interest Capitalization		167,150	167,150		1.A
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		09/01/2023	Interest Capitalization		87,447	87,447		1.A
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		07/01/2023	Interest Capitalization		36,605	36,605		1.A
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		09/01/2023	Interest Capitalization		267,918	267,918		1.A
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		08/01/2023	Interest Capitalization		72,892	72,892		1.A
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		09/01/2023	Interest Capitalization		149,564	149,564		1.A
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		09/01/2023	Interest Capitalization		183,002	183,002		1.A
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		09/01/2023	Interest Capitalization		342,172	342,172		1.A
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		09/01/2023	Interest Capitalization		182,119	182,119		1.A
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		09/01/2023	Interest Capitalization		204,786	204,786		1.A
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		09/01/2023	Interest Capitalization		109,181	109,181		1.A
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		09/01/2023	Interest Capitalization		136,523	136,523		1.A
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		07/01/2023	Interest Capitalization		76,656	76,656		1.A
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		09/01/2023	Interest Capitalization		168,061	168,061		1.A
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		09/01/2023	Interest Capitalization		164,985	164,985		1.A
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		09/01/2023	Interest Capitalization		186,420	186,420		1.A
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		09/01/2023	Interest Capitalization		115,464	115,464		1.A
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		09/01/2023	Interest Capitalization		139,318	139,318		1.A
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		09/01/2023	Interest Capitalization		126,519	126,519		1.A
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		09/01/2023	Interest Capitalization		154,375	154,375		1.A
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		09/01/2023	Interest Capitalization		286,668	286,668		1.A
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		09/01/2023	Interest Capitalization		188,415	188,415		1.A
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		09/01/2023	Interest Capitalization		137,824	137,824		1.A
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		09/01/2023	Interest Capitalization		200,371	200,371		1.A
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		09/01/2023	Interest Capitalization		98,424	98,424		1.A
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		09/01/2023	Interest Capitalization		22,125	22,125		1.A
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z 2.500% 09/25/50		09/01/2023	Interest Capitalization		66,978	66,978		1.A
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z 2.500% 11/25/51		09/01/2023	Interest Capitalization		119,711	119,711		1.A
3137H6-AW-5	FREDDIE MAC SERIES 5199 CLASS NZ 3.000% 03/25/52		09/01/2023	Interest Capitalization		102,912	102,912		1.A
3137H6-UU-7	FREDDIE Mac 3.000% 04/25/52		09/01/2023	Interest Capitalization		132,768	132,768		1.A
35564K-H7-7	FREDDIE MAC STACR SERIES 2022-DNA6 CLASS M2 144A 11.065% 09/25/42		08/03/2023	StoneX Group Inc		2,512,750	2,300,000	8,986	2.C
35564K-JA-8	FREDDIE MAC STACR SERIES 2021-DNA5 CLASS B1 144A 8.365% 01/25/34		09/21/2023	Various		25,789,975	25,646,961	6,485	3.B FE
35564K-L7-2	FREDDIE MAC STACR SERIES 2022-DNA7 CLASS M2 144A 12.315% 03/25/52		08/03/2023	BANK OF AMERICA		4,099,500	3,600,000	15,690	3.C FE
35564K-TJ-8	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS M2 144A 10.565% 03/25/42		09/06/2023	BANK OF AMERICA		1,219,814	1,154,000	4,729	2.B
35564K-U3-1	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS M2 144A 11.015% 04/25/43		09/06/2023	BANK OF AMERICA		11,976,250	11,000,000	47,038	1.A
35564K-W7-0	FREDDIE MAC STACR SERIES 2023-DNA2 CLASS B1 144A 12.915% 04/25/43		08/17/2023	BANK OF AMERICA		6,289,180	5,825,000	55,348	4.B FE
35564K-YW-3	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS M2 144A 12.065% 06/25/42		09/08/2023	MORGAN STANLEY & CO. INC.		3,426,703	3,075,000	18,508	2.B FE
38122N-D4-1	GOLDEN ST TOBACCO SECURITIZATI SERIES A-1 3.487% 06/01/36		08/03/2023	U.S. BANCORP LIBRA		877,748	1,125,000	7,192	1.G FE

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57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A 3.997% 04/01/34		08/29/2023	U.S. BANCORP LIBRA		32,699,709	41,690,000	161,116	2.C FE
594654-VH-5	MICHIGAN ST HSG DEV AUTH SF MT SERIES C 5.961% 12/01/43		09/08/2023	BARCLAYS BANK PLC		4,000,000	4,000,000		1.C FE
594654-VJ-1	MICHIGAN ST HSG DEV AUTH SF MT SERIES C 6.011% 12/01/48		09/08/2023	BARCLAYS BANK PLC		5,750,000	5,750,000		1.C FE
594654-VK-8	MICHIGAN ST HSG DEV AUTH SF MT SERIES C 6.061% 12/01/53		09/08/2023	BARCLAYS BANK PLC		6,500,000	6,500,000		1.C FE
60416T-Z2-7	MINNESOTA ST HSG FIN AGY SERIES J 5.750% 01/01/48		07/28/2023	RBC DAIN RAUSCHER INC.		4,235,000	4,235,000		1.B FE
79770G-JX-5	SAN FRANCISCO CITY & CNTY CA R SERIES A 5.921% 08/01/41		08/31/2023	STIFEL NICOLAUS & COMPANY INC		2,000,000	2,000,000		1.C FE
88046K-FQ-4	TENNESSEE HSG DEV AGY RSDL FIN SERIES 2B 5.495% 07/01/48		07/25/2023	WELLS FARGO		4,990,000	4,990,000	1,523	1.B FE
917437-CK-9	UTAH HSG CORP SF MTGE REVENUE SERIES B-1 6.047% 07/01/53		09/05/2023	U.S. BANCORP LIBRA		9,846,023	9,830,000		1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						343,967,549	345,681,047	708,857	XXX
000000-00-0	HERCULES PRIVATE CREDIT FUND 1 7.410% 07/15/31		07/01/2023	DIRECT		2,100,000	2,100,000		1.F Z
000000-00-0	JG WENTWORTH XLIV LLC 6.330% 12/31/77		07/01/2023	DIRECT		5,458,703	5,458,703		1.F Z
000000-00-0	JG WENTWORTH XLIV LLC 6.370% 12/31/77		07/01/2023	DIRECT		3,545,545	3,545,545		1.F Z
000000-00-0	JG WENTWORTH XLIV LLC 6.390% 12/31/77		07/01/2023	DIRECT		2,794,452	2,794,452		1.F Z
000000-00-0	JG WENTWORTH XLIV LLC 6.400% 12/31/77		07/01/2023	DIRECT		2,550,894	2,550,894		1.F Z
000000-00-0	JG WENTWORTH XLIV LLC 6.580% 12/31/77		07/01/2023	DIRECT		2,417,404	2,417,404		1.F Z
000000-00-0	JG WENTWORTH XLIV LLC 6.750% 12/31/77		07/01/2023	DIRECT		4,418,092	4,418,092		1.F Z
000000-00-0	JG WENTWORTH XLIV LLC 6.820% 12/31/77		07/01/2023	DIRECT		1,872,468	1,872,468		1.F Z
000000-00-0	JG WENTWORTH XLIV LLC 6.940% 12/31/77		07/01/2023	DIRECT		3,416,265	3,416,265		1.F Z
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		09/15/2023	Interest Capitalization		18,356	18,356		5.B FE
006346-AW-0	ADAMS OUTDOOR ADVERTISING SERIES 2023-1 CLASS A2 144A 6.967% 07/15/53		07/19/2023	BARCLAYS BANK PLC		25,698,969	25,700,000		1.G FE
00792F-AC-2	AFFIRM INC SERIES 2023-B CLASS C 144A 7.810% 09/15/28		09/12/2023	BARCLAYS BANK PLC		999,855	1,000,000		1.F FE
00792F-AE-8	AFFIRM INC SERIES 2023-B CLASS E 144A 11.320% 09/15/28		09/12/2023	BARCLAYS BANK PLC		1,499,807	1,500,000		3.B FE
032654-BA-2	ANALOG DEVICES INC 3.450% 06/15/27		09/18/2023	Tax Free Exchange		29,657,808	31,200,000	278,070	1.G FE
04010L-BE-2	ARES CAPITAL CORP 7.000% 01/15/27		07/27/2023	Various		12,113,854	12,200,000		2.C FE
04288B-AB-6	ARSENAL AIC PARENT LLC SERIES 144A 8.000% 10/01/30		07/27/2023	WELLS FARGO		12,045,000	12,045,000		3.C FE
055729-AG-2	BSOF SRT I LP 8.580% 06/30/30		07/01/2023	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000		2.B PL
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC 5.240% 02/28/34		09/30/2023	Interest Capitalization		2,259,671	2,259,671		2.B PL
06540A-AG-6	BANK SERIES 2019-BN20 CLASS AS 3.243% 09/15/61		08/15/2023	SG AMERICAS SECURITIES LLC		1,647,266	2,000,000	2,883	1.A
06540A-AH-4	BANK SERIES 2019-BN20 CLASS B 3.395% 09/15/61		08/17/2023	WELLS FARGO		2,211,328	3,000,000	5,658	1.D
073685-AK-5	BEACON ROOFING SUPPLY IN SERIES 144A 6.500% 08/01/30		07/17/2023	JP MORGAN SECURITIES		3,515,000	3,515,000		3.C FE
09581#-AA-2	BLUE OWL GP STAKES V ISSUER (A 7.110% 08/22/43		08/23/2023	GOLDMAN SACHS CAPITAL MARKETS		24,950,000	24,950,000		1.D PL
09581@-AA-4	BLUE OWL GP STAKES V ISSUER (B 7.110% 08/22/43		08/23/2023	GOLDMAN SACHS CAPITAL MARKETS		25,050,000	25,050,000		1.D PL
12510H-AS-9	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A1 144A 5.750% 09/15/53		09/14/2023	SMBC NIKKO SECURITIES AMERICA		6,570,727	6,750,000		1.A FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023-1A CLASS A2 144A 6.500% 09/15/53		09/14/2023	SMBC NIKKO SECURITIES AMERICA		30,457,892	31,500,000		1.E FE
12514M-BE-4	CD 2016-CD1 AM SUB 2.926% 08/10/49		09/22/2023	BREAN MURRAY CARRET & CO. LLC.		8,923,250	10,526,483	21,389	1.A
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		08/10/2023	Interest Capitalization		145,708	145,708		2.A
126650-CN-8	CVS HEALTH CORP 5.125% 07/20/45		09/28/2023	BARCLAYS BANK PLC		4,653,880	5,500,000	56,375	2.B FE
12763#-AA-6	Healthcare Properties LLC 5.920% 10/31/44		07/01/2023	GRANDBRIDGE REAL ESTATE CAPITL		10,873,404	10,873,404		1.D
15189W-AR-1	CENTERPOINT ENERGY RES 6.100% 12/01/35		08/22/2023	Tax Free Exchange		1,997,459	2,000,000	27,450	2.A FE
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		07/01/2023	Interest Capitalization		66	66		1.A FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		08/01/2023	Interest Capitalization		328	328		1.A FM
20270#-AA-5	CommonSpirit Gilbert 4.190% 06/01/53		07/01/2023	GANTRY		10,011,253	10,011,253		2.A
22207A-AA-0	COTY HFC PRESTIGE INT US SERIES 144A 6.625% 07/15/30		07/19/2023	JP MORGAN SECURITIES		3,895,000	3,895,000		3.B FE
22572#-AA-6	LOUISIANA CHILDREN'S MEDICAL C 6.390% 09/25/38		09/15/2023	DIRECT		42,675,358	42,675,358		1.E Z
24618#-BB-5	DELAWARE NORTH COS-INC 5.700% 07/31/33		07/01/2023	DIRECT		25,000,000	25,000,000		2.C Z
25161C-AA-3	DEVCO ISSUER 2023-1 LLC 7.691% 05/15/53		09/14/2023	JEFFERIES & CO. INC.		106,000,000	106,000,000		1.E Z
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.883% 07/25/34		09/01/2023	Interest Capitalization		15,704	15,704		1.A FM
29667#-AA-7	ESPRESSP SECURitIZATION I LP 8.219% 07/15/31		07/01/2023	KEYBANC CAPITAL MARKETS		40,000,000	40,000,000		1.F PL

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30225V-AP-2	EXTRA SPACE STORAGE LP 2.200% 10/15/30		07/21/2023	Taxable Exchange		11,843,688	15,000,000	91,667	2.B FE
30225V-AQ-0	EXTRA SPACE STORAGE LP 2.400% 10/15/31		07/21/2023	Taxable Exchange		35,749,182	45,000,000	300,000	2.B FE
316773-DK-3	FIFTH THIRD BANCORP 6.339% 07/27/29		07/24/2023	RBC DAIN RAUSCHER INC.		4,800,000	4,800,000		2.A FE
337925-CA-7	FPLUS 1997-3 M1 MEZ 7.320% 11/10/23		08/01/2023	Interest Capitalization					6. *
345397-C6-8	FORD MOTOR CREDIT CO LLC 7.350% 03/06/30		09/05/2023	CITIGROUP GLOBAL MARKETS INC		5,090,000	5,000,000	72,071	3.A FE
35910E-AA-2	FRONTIER ISSUER LLC 6.600% 08/20/53		08/01/2023	GOLDMAN SACHS & COMPANY		72,158,301	75,050,000		1.F FE
35910E-AB-0	FRONTIER ISSUER LLC 8.300% 08/20/53		08/01/2023	GOLDMAN SACHS & COMPANY		32,262,145	33,750,000		2.B FE
35910E-AC-8	FRONTIER ISSUER LLC 11.500% 08/20/53		08/01/2023	GOLDMAN SACHS & COMPANY		16,906,119	17,350,000		3.C FE
36268N-AA-8	GTCR W 2 MERGER SUB LLC SERIES 144A 7.500% 01/15/31		09/20/2023	JP MORGAN SECURITIES		30,242,025	30,000,000		2.C FE
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		07/01/2023	Interest Capitalization		61,453	61,453		5.B GI
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		07/27/2023	No Broker		1,250,000	1,250,000		3.A PL
378272-BQ-0	GLENCORE FUNDING LLC SERIES 144A 6.500% 10/06/33		09/27/2023	BANK OF AMERICA		33,869,440	34,000,000		2.A FE
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25		07/01/2023	Interest Capitalization		155,070	155,070		2.C Z
42709T-AB-8	HERCULES PRIVATE CREDIT FUND L 4.125% 07/15/31		07/01/2023	Interest Capitalization		(152,969)	(152,969)		1.F PL
42709T-AD-4	HERCULES PRIVATE CREDIT FUND 1 4.325% 07/15/31		07/01/2023	Interest Capitalization		(106,175)	(106,175)		1.F PL
42709T-AI-X	HERCULES PRIVATE CREDIT FUND 1 7.910% 07/15/31		07/01/2023	DIRECT		10,500,000	10,500,000		3.A Z
446150-BC-7	HUNTINGTON BANCSHARES 6.208% 08/21/29		08/14/2023	MORGAN STANLEY & CO. INC.		20,325,000	20,325,000		2.A FE
44691#-AA-6	HUNTRESS ONE LLC 6.130% 07/31/30		09/05/2023	LARGO CAPITAL		70,498,010	70,498,010		1.C Z
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		08/11/2023	DIRECT		4,731,650	4,731,650		1.G FE
46590T-AJ-4	JPMDB 2017-C5 AS SUB AFC 3.858% 03/15/50		08/18/2023	CITIGROUP GLOBAL MARKETS INC		1,020,005	1,265,000	2,847	1.A
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36		08/01/2023	Interest Capitalization		9,831	9,831		1.A FM
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		09/01/2023	Interest Capitalization		507,955	507,955		1.A FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		09/01/2023	Interest Capitalization		1,085	1,085		3.C FM
46648K-AY-2	JPMDB 2017-C7 AS SUB 3.713% 10/15/50		09/28/2023	BMO CAPITAL MARKETS		9,290,073	10,648,601	1,098	1.A
46676@-S6-7	JG WENTWORTH XLIV LLC 6.720% 12/31/77		07/01/2023	DIRECT		2,455,147	2,455,147		1.F Z
46676@-YZ-1	JG WENTWORTH XLIV LLC 6.490% 12/31/77		07/01/2023	DIRECT		3,271,510	3,271,510		1.F Z
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 03/31/25		07/01/2023	Interest Capitalization		131,049	131,049		3.C Z
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK 14.000% 03/22/26		07/01/2023	Interest Capitalization		53,887	53,887		3.C Z
48280#-AA-4	KGK RECEIVABLES 6.970% 03/20/33		07/01/2023	GUGGENHEIM SECURITIES		7,126,000	7,126,000		1.A PL
48280#-AD-8	KGK RECEIVABLES 7.455% 03/20/33		07/01/2023	GUGGENHEIM SECURITIES		942,000	942,000		1.F PL
48280#-AG-1	KGK RECEIVABLES 8.423% 03/20/33		07/01/2023	GUGGENHEIM SECURITIES		933,000	933,000		2.C PL
50190E-AC-8	LCM INVESTMENTS HOLDINGS SERIES 144A 8.250% 08/01/31		07/19/2023	BANK OF AMERICA		1,330,000	1,330,000		4.B FE
50228*-AA-9	LSU Energy Concessionaire LLC 3.730% 05/30/49		07/01/2023	BANK OF AMERICA SECURITIES LLC		2,050,672	2,050,672		1.G
50547V-AE-6	LAC FUNDING LLC 0.000% 12/31/39		09/21/2023	WESTWOOD CAPITAL		117,419,099	117,419,099		2.B Z
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 8.734% 06/25/37		08/25/2023	Interest Capitalization		1	1		1.A FM
53117*-AA-7	LIBERTY RESOURCES II,LLC 11.510% 03/26/27		07/01/2023	DIRECT		48,875,000	50,000,000		3.B PL
531968-AA-3	LIGHT & WONDER INTER SERIES 144A 7.500% 09/01/31		08/09/2023	JP MORGAN SECURITIES		2,620,000	2,620,000		4.A FE
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A 5.437% 06/15/46		09/15/2023	Interest Capitalization		17,103	17,103		3.B FE
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/26		08/05/2023	Interest Capitalization		3,300,699	3,300,699		6. *
57763#-AA-1	MAURY SUSTAINABLE ENERGY PART 6.460% 08/25/48		08/29/2023	DIRECT		22,303,971	22,303,971		2.B Z
63910@-AA-3	NAUTILUS COMMUNITY SOLAR 6.890% 03/31/48		09/01/2023	RBC CAPITAL MARKETS		55,000,000	55,000,000		2.C PL
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK 11.000% 06/05/25		09/29/2023	Interest Capitalization		138,540	138,540		5.C
64943*-AA-4	1374 Blondell LLC 3.922% 06/15/54		07/01/2023	BELLWEATHER		2,876,872	2,876,872		1.C
65342R-AG-5	NFP CORP SERIES 144A 8.500% 10/01/31		09/12/2023	BANK OF AMERICA		14,000,000	13,975,000		4.B FE
67080#-AA-6	RN FEEDER FUND I LLC CLASS A NOTES 0.000% 12/31/24		07/28/2023	DIRECT		61,070,596	61,070,596		5.B GI
67080#-AB-4	RN FEEDER FUND I LLC SUBORDINATED NOTES 0.000% 12/31/24		07/28/2023	DIRECT		3,214,242	3,214,242		5.B GI
68295*-AA-9	1298 INWOOD AVE CONTRACT-BKD P 5.970% 02/15/56		07/01/2023	LAREW		138,735,676	141,299,445		1.D Z
68371Y-AP-8	OPEN TEXT CORP TERM B 01/31/30		08/14/2023	Tax Free Exchange		33,963,165	34,825,000		2.C FE

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
69318F-AL-2	PBF HOLDING CO LLC SERIES 144A 7.875% 09/15/30		08/14/2023	BANK OF AMERICA		7,335,077	7,385,000		3.B FE
69418*-AL-5	PACE LOAN GROUP 2019-1 LLC 6.699% 12/15/51		07/01/2023	STIFEL NICOLAUS & CO.		10,200,000	10,200,000		1.C PL
69418*-AM-3	PACE LOAN GROUP 2019-1 LLC 7.557% 12/15/51		09/25/2023	DIRECT		2,400,000	2,400,000		1.C Z
69421*-AH-9	PACE EQUITY 2020-1 6.958% 06/30/53		07/01/2023	STIFEL NICOLAUS & CO.		9,581,100	9,581,100		1.E Z
71424V-AA-8	PERMIAN RESOURC OPTG LLC 7.000% 01/15/32		09/07/2023	Various		10,265,000	10,265,000		4.B FE
71680@-BP-0	PETROS PACE FINANCE 2020-2 SUB 5.153% 09/30/53		07/01/2023	Interest Capitalization		(13,172)	(13,172)		1.C PL
72435*-AA-2	PISTOS POWER HOLDINGS,LLC 12.804% 06/30/28		07/01/2023	DIRECT		126,750,000	130,000,000		3.B PL
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26		07/01/2023	Interest Capitalization		147,133	147,133		5.A
741011-AA-8	PRESIDIO FINANCE LLC 7.806% 12/25/38		07/11/2023	CANTOR FITZGERALD & CO.		4,000,000	4,000,000		1.G PL
741011-AB-6	PRESIDIO FINANCE LLC 8.418% 12/25/38		07/11/2023	CANTOR FITZGERALD & CO.		33,750,000	33,750,000		2.C PL
75606D-AS-0	ANYWHERE REAL EST CO ISS SERIES 144A 7.000% 04/15/30		08/24/2023	Tax Free Exchange		14,644,000	11,715,200		4.A FE
78486*-AL-3	STONEHILL PACE 2020-1 LLC 6.930% 09/15/53		07/01/2023	DIRECT		3,959,000	3,959,000		1.C Z
78486*-AM-1	STONEHILL PACE 2020-1 LLC 7.273% 09/15/53		07/01/2023	DIRECT		6,368,000	6,368,000		1.C Z
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		07/01/2023	Interest Capitalization		13,586	13,586		5.B GI
80257*-AB-8	LEGACY VA CHESAPEAKE LLC 3.160% 05/15/44		07/01/2023	GANTRY		9,707,726	9,707,726		1.D PL
808513-CH-6	CHARLES SCHWAB CORP 6.136% 08/24/34		08/22/2023	CITIGROUP GLOBAL MARKETS INC		19,150,000	19,150,000		1.F FE
82650B-AC-0	SIERRA RECEIVABLES FUNDING CO SERIES 2023-2A CLASS C 144A 7.300% 04/20/40		07/11/2023	DEUTSCHE BANK SECURITIES INCOR		1,749,566	1,750,000		2.B FE
832696-AP-3	JM SMUCKER CO SERIES WI 4.375% 03/15/45		09/26/2023	BARCLAYS BANK PLC		5,419,190	7,000,000	11,059	2.B FE
832696-AV-0	JM SMUCKER CO 2.750% 09/15/41		09/26/2023	BARCLAYS BANK PLC		9,561,150	15,000,000	14,896	2.B FE
83417@-AF-8	SOLAREIT ISSUER LLC 4.450% 01/15/52		08/31/2023	DIRECT		11,000,000	11,000,000		1.F Z
85170#-AA-9	INFIRMARY HEALTH SYSTEM INC. 6.381% 07/01/50		07/01/2023	STIFEL NICOLAUS & CO.		2,575	2,575		1.B Z
85170#-AA-9	INFIRMARY HEALTH SYSTEM INC. 6.381% 07/01/50		07/01/2023	STIFEL NICOLAUS & CO.		20,690,949	20,690,949		1.G Z
86745Y-AA-2	HELIOS ISSUER LLC SERIES 2023-B CLASS A 144A 5.300% 08/22/50		08/18/2023	SMBC NIKKO SECURITIES AMERICA		14,365,401	15,000,000		1.D FE
86745Y-AB-0	HELIOS ISSUER LLC SERIES 2023-B CLASS B 144A 5.600% 08/22/50		08/18/2023	SMBC NIKKO SECURITIES AMERICA		4,433,153	4,750,000		1.G FE
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SERIES 2023-2A CLASS A1 144A 6.600% 01/30/59		09/14/2023	DEUTSCHE BANK SECURITIES INCOR		6,260,894	6,300,000		1.F Z
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		07/01/2023	Interest Capitalization		219,683	219,683		5.B GI
87264A-DD-4	T MOBILE US INC 6.000% 06/15/54		09/11/2023	MORGAN STANLEY & CO. INC.		4,517,308	4,525,000		2.B FE
87320*-AJ-9	TWAIN FDG I LLC 7.310% 03/31/46		07/01/2023	DIRECT		3,230,100	3,230,100		1.F Z
88651C-AB-6	TIERPOINT ISSUER LLC SERIES 2023-2A CLASS A2 144A 6.500% 06/25/53		07/01/2023	GUGGENHEIM SECURITIES		55,185,869	59,500,000		1.G FE
893647-BS-5	TRANSDIGM INC SERIES 144A 6.875% 12/15/30		08/09/2023	MORGAN STANLEY & CO. INC.		7,865,000	7,865,000		4.A FE
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		07/31/2023	DIRECT		2,167,271	2,211,501		5.A
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		07/01/2023	Interest Capitalization		92,193	92,193		5.A
90276R-BH-0	UBSCM 2017-C4 AS SUB AFC 3.836% 10/15/50		08/22/2023	BANK OF AMERICA		10,093,711	11,375,000	27,878	1.A
90290M-AG-6	US FOODS INC SERIES 144A 6.875% 09/15/28		09/11/2023	BANK OF AMERICA		3,915,000	3,915,000		4.B FE
90290M-AH-4	US FOODS INC SERIES 144A 7.250% 01/15/32		09/11/2023	BANK OF AMERICA		9,520,000	9,520,000		4.B FE
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 04/15/57		08/15/2023	Interest Capitalization		33,051	33,051		2.C Z
924922-AD-9	VERUS SECURITIZATION TRUST SERIES 2022-8 CLASS M1 144A 6.159% 09/25/67		07/01/2023	WELLS FARGO				(4)	2.C FE
95109#-AA-4	THE CITY OF NEW YORK (NYC) 4.000% 01/15/60		07/01/2023	LAREW		5,629,280	5,629,280		1.C
N7334#-AW-3	WERELDHAVE N.V. 6.900% 07/26/28		07/03/2023	ABN AMRO BANK N.V.		25,000,000	25,000,000		2.C Z
Z00001-B0-8	REP HS ACQUISITION CORP 0.000% 08/31/30		08/31/2023	DIRECT		18,965,199	19,501,490		5.B GI
Z00004-3B-7	Zone Climate Services Inc 0.000% 03/09/29		07/10/2023	Interest Capitalization		4,712	4,712		3.C Z
Z00029-8D-5	North Haven Stallone Buyer LLC 0.000% 05/24/28		07/01/2023	Interest Capitalization		196,345	196,345		3.B Z
Z0003C-E3-2	HASA Acquisition LLC NA-SR-SEC 0.000% 01/04/29		07/10/2023	Interest Capitalization		329,083	329,083		5.B Z
Z00045-C3-8	PEGASUS TRANSTECH HOLDING LLC 0.000% 09/05/30		09/26/2023	DIRECT		12,125,000	12,500,000		5.B GI
Z00064-98-2	JGW IX LLC SR-UNSEC 0.000% 05/15/34		07/31/2023	DIRECT		2,983,256	3,067,614		1.G Z
Z00065-E7-5	TURBINE ENGINE SPECIALIST INC 0.000% 03/01/29		09/12/2023	DIRECT		33,456,438	34,442,500		5.B GI
Z00072-66-2	KOFILE-INC. SUB-UNSEC 10.000% 07/24/26		09/15/2023	DIRECT		9,700,000	10,000,000		4.C Z
Z00073-44-7	PG BUYER-LLC SUB-UNSEC 10.000% 09/02/26		07/01/2023	Interest Capitalization		13,902	13,902		4.C Z

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

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000000-00-0	QUEBEC INC. 9.500% 03/14/28		07/01/2023	Interest Capitalization		219,341	219,341		4.A Z
775109-CH-2	ROGERS COMMUNICATIONS IN 3.800% 03/15/32	A	07/25/2023	Tax Free Exchange		28,834,418	29,000,000	397,944	2.C FE
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 08/15/23		07/01/2023	DIRECT			26,306		5.B GI
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 08/15/23		07/01/2023	Interest Capitalization		(1,049,234)	(1,049,234)		5.B GI
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 11.250% 07/16/23		07/01/2023	Interest Capitalization		(106,361)	(106,361)		5.B GI
C0237#-AC-2	ALTIMA DENTAL CANADA HLDGS-INC 2ND AMENDED DDTL 11.250% 07/16/23		07/01/2023	Interest Capitalization		(24,469)	(24,469)		5.B GI
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/16/23		07/01/2023	Interest Capitalization		(53,561)	(53,561)		5.B GI
00092D-AA-8	AGL CLO LTD SERIES 2023-27A CLASS A 144A 7.064% 10/21/36	D	08/18/2023	BARCLAYS BANK PLC		15,000,000	15,000,000		1.A FE
00092D-AC-4	AGL CLO LTD SERIES 2023-27A CLASS B 144A 7.834% 10/21/36	D	08/18/2023	BARCLAYS BANK PLC		18,160,000	18,160,000		1.B FE
00135T-AD-6	AIB GROUP PLC SERIES 144A 6.608% 09/13/29	D	09/21/2023	Various		24,231,450	24,250,000	11,013	2.B FE
008511-AN-7	AGL CLO 7 LTD SERIES 2020-7A CLASS BR 144A 7.270% 07/15/34	D	07/26/2023	MITSUBISHI UFJ SECURITIES USA		982,500	1,000,000	2,221	1.C FE
01882D-AC-4	ALLIANZ SE SERIES 144A 6.350% 09/06/53	D	08/31/2023	Various		27,003,000	27,000,000		1.E FE
12575R-AA-8	CIFC FUNDING LTD SERIES 2023-1A CLASS A 144A 7.008% 10/15/36	D	09/14/2023	BANK OF AMERICA		20,000,000	20,000,000		1.C Z
12575R-AB-6	CIFC FUNDING LTD SERIES 2023-1A CLASS B 144A 7.608% 10/15/37	D	09/14/2023	BANK OF AMERICA		30,000,000	30,000,000		1.C Z
12803R-AC-8	CAIXABANK SA SERIES 144A 6.840% 09/13/34	D	09/06/2023	BARCLAYS BANK PLC		70,000,000	70,000,000		2.B FE
168829-AA-7	CHILE ELECTRICITY LUX SERIES 144A 6.010% 01/20/33	D	08/14/2023	GOLDMAN SACHS & COMPANY		7,000,560	7,000,000		1.F FE
21987B-BG-2	CODELCO INC SERIES 144A 5.950% 01/08/34	D	09/05/2023	BNP PARIBAS		18,803,728	18,825,000		1.G FE
25160P-AN-7	DEUTSCHE BANK NY 7.146% 07/13/27	D	07/06/2023	DEUTSCHE BANK SECURITIES INCOR		48,800,000	48,800,000		2.A FE
29082H-AD-4	EMBRAER NETHERLANDS FINA SERIES 144A 7.000% 07/28/30	D	07/25/2023	MORGAN STANLEY & CO. INC.		5,263,960	5,300,000		3.A FE
29247B-AG-2	EMPOWER CLO LTD SERIES 2023-2A CLASS B 144A 8.058% 07/15/36	D	07/18/2023	CITIGROUP GLOBAL MARKETS INC		4,000,000	4,000,000		1.C FE
362943-AA-0	GALAXY CLO LTD SERIES 2023-32A CLASS AN 144A 7.056% 10/20/36	D	09/22/2023	BARCLAYS BANK PLC		5,000,000	5,000,000		1.A Z
362943-AC-6	GALAXY CLO LTD SERIES 2023-32A CLASS B 144A 7.626% 10/20/36	D	09/22/2023	BARCLAYS BANK PLC		10,600,000	10,600,000		1.A Z
38179M-AA-4	GOLUB CAPITAL PARTNERS CLO LTD SERIES 2023-66A CLASS A 144A 7.301% 04/25/36	D	07/20/2023	BANK OF AMERICA		20,000,000	20,000,000	392,469	1.A FE
456837-BH-5	ING GROEP NV 6.114% 09/11/34	D	09/05/2023	MORGAN STANLEY & CO. INC.		8,800,000	8,800,000		1.G FE
47216F-AA-5	JAZZ SECURITIES DAC SERIES 144A 4.375% 01/15/29	D	08/10/2023	Various		7,170,000	8,000,000	26,979	3.B FE
55952A-AA-7	MAGNETITE CLO LTD SERIES 2023-37A CLASS A 144A 6.976% 10/20/36	D	08/31/2023	NOMURA SECURITIES INTL INC.		20,000,000	20,000,000		1.A Z
55952A-AC-3	MAGNETITE CLO LTD SERIES 2023-37A CLASS B 144A 7.626% 10/20/36	D	08/31/2023	NOMURA SECURITIES INTL INC.		26,200,000	26,200,000		1.A Z
603051-AE-3	MINERAL RESOURCES LTD SERIES 144A 9.250% 10/01/28	D	09/28/2023	JP MORGAN SECURITIES		13,230,000	13,230,000		3.C FE
67117E-AA-6	OI SA SERIES 144A 14.000% 09/07/24	D	07/01/2023	CREDIT SUISSE SECURITIES US LL		677,392	704,074		5.B GI
69377F-AB-2	FREEPORT INDONESIA PT SERIES 144A 5.315% 04/14/32	D	08/30/2023	Various		2,803,313	3,000,000	60,347	2.C FE
75888T-AE-5	REGATTA XVI FUNDING LTD SERIES 2019-2A CLASS B 144A 7.620% 01/15/33	D	07/27/2023	MITSUBISHI UFJ SECURITIES USA		14,887,500	15,000,000	44,447	1.C FE
86562M-CY-4	SUMITOMO MITSUI FINL GRP 6.184% 07/13/43	D	07/06/2023	CITIGROUP GLOBAL MARKETS INC		24,400,000	24,400,000		2.A FE
87020P-AX-5	SWEDBANK AB SERIES 144A 6.136% 09/12/26	D	09/05/2023	BARCLAYS BANK PLC		25,000,000	25,000,000		1.G FE
87251P-AA-5	TCW GEM LTD SERIES 2023-2A CLASS A1 144A 7.176% 10/20/36	D	08/14/2023	JEFFERIES & CO. INC.		13,000,000	13,000,000		1.A FE
87251P-AE-7	TCW GEM LTD SERIES 2023-2A CLASS B 144A 7.976% 10/20/36	D	08/14/2023	JEFFERIES & CO. INC.		13,000,000	13,000,000		1.C FE
G3663#-AK-7	FORTH PORTS FINANCE PLC 5.610% 08/22/33	B	07/01/2023	NATWEST BANK NA		19,305,600	19,305,600		2.B PL
G5001@-AA-7	ISAVIA OHF 4.910% 08/21/30	B	07/01/2023	DNB BANK		81,836,250	81,836,250		2.A Z
N8438J-AB-4	SUZANO INTL FINANCE BV 5.500% 01/17/27	D	09/05/2023	Tax Free Exchange		8,051,043	8,100,000	59,400	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,522,310,042	2,569,719,995	1,908,157	XXX
000000-00-0	AE EUROPE HLDGS INC Super Senior Priority Initial 10/21/23		09/05/2023	Interest Capitalization		622,376	622,376		4.B PL
000000-00-0	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK 04/29/24		07/01/2023	Interest Capitalization		225,886	225,886		6. *
000000-00-0	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/24		07/01/2023	Interest Capitalization		31,302	31,302		3.B PL
000000-00-0	HEARTLAND LLC Revolver 08/30/24		07/06/2023	No Broker		122,176	122,449		3.A PL
000000-00-0	VPET USA LLC Revolver 12/31/24		08/25/2023	No Broker		175,956	176,019		3.A PL
000000-00-0	MOBILE COMMUNICATIONS AMERICA SEPTEMBER 2023 INCRE TERM LOAN 03/04/25		09/29/2023	DIRECT		2,476,993	2,502,013		3.A Z
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		07/01/2023	Interest Capitalization		(269,961)	(269,961)		3.C PL
000000-00-0	HEARTLAND LLC Seventh Amendment Delayed Draw 08/30/25		09/25/2023	No Broker		719,717	726,987		3.A PL
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		08/03/2023	DIRECT		2,887,500	2,887,500		2.B PL
000000-00-0	AIM ACQUISITION LLC Revolver 12/02/25		08/29/2023	No Broker		228,571	228,571		3.B PL
000000-00-0	SUMMIT BUYER LLC Incremental Revolver A-2 Loan 01/14/26		09/20/2023	No Broker		1,819,840	1,827,141		6. *
000000-00-0	XIFIN INC Initial Revolver 02/06/26		09/29/2023	No Broker		2,386,560	2,400,000		3.A PL
000000-00-0	NSPC INTERMEDIATE CORP 2023- B INCREMENTAL TERM LOAN 02/13/26		08/15/2023	DIRECT		1,026,396	1,026,396		5.B GI
000000-00-0	NSPC INTERMEDIATE CORP 2023 INCREMENTAL TERM LOAN 02/13/26		07/01/2023	Interest Capitalization		27,201	27,201		5.B GI

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	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		08/31/2023	No Broker		1,293,890	1,300,000		2.C PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		07/01/2023	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		07/01/2023	No Broker		262,918	262,918		3.A PL
000000-00-0	BAYSIDE OPCO LLC REVOLVER 05/31/26		07/01/2023	Interest Capitalization		7,986	7,986		5.B GI
000000-00-0	BAYSIDE PARENT LLC INITAIL TERM LOAN 06/01/26		07/01/2023	Interest Capitalization		34,849	34,849		5.B GI
000000-00-0	GABRIEL PATNERS LLC Revolver 09/21/26		07/28/2023	No Broker		647,262	648,559		2.C PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		07/31/2023	No Broker		2,185,885	2,187,266		2.C PL
000000-00-0	AROTECH CORPORATION Revolver 10/22/26		07/06/2023	No Broker		1,986,051	2,000,000		3.B PL
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		07/05/2023	No Broker		270,130	275,643		3.B PL
000000-00-0	NYX HOLDCO INC 2023 INCREMENTAL TERM LOAN 11/30/26		09/20/2023	DIRECT		3,070,327	3,132,987		3.A Z
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		08/24/2023	No Broker		500,000	500,000		3.A PL
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		09/26/2023	No Broker		3,314,818	3,315,790		4.A PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		08/31/2023	No Broker		733,353	740,761		3.B PL
000000-00-0	PRIME BUYER LLC Amendment No1 Incremental Term 12/22/26		09/19/2023	DIRECT		3,508,840	3,553,256		2.B PL
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		09/01/2023	No Broker		5,945,019	5,977,358		2.B PL
000000-00-0	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		09/27/2023	No Broker		5,106,533	5,148,297		3.A PL
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		07/28/2023	No Broker		1,237,244	1,250,000		3.A PL
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		09/19/2023	DIRECT		3,901,728	3,933,580		3.B PL
000000-00-0	REVALIZE INC REVOLVER 04/15/27		09/25/2023	No Broker		106,375	106,375		3.A Z
000000-00-0	MBS HOLDINGS INC 2023 INCREMENTAL TERM LOAN 04/16/27		08/18/2023	DIRECT		1,550,875	1,582,526		3.A Z
000000-00-0	QHR HEALTH LLC 2023 INCREMENTAL TERM LOAN 05/28/27		07/01/2023	DIRECT		3,861,200	3,920,000		3.A Z
000000-00-0	QHR HEALTH LLC SPECIFIED DELAYED DRAW TERM L 05/28/27		07/06/2023	No Broker		3,861,200	3,920,000		3.A Z
000000-00-0	VRC COMPANIES LLC Revolver 06/29/27		08/02/2023	No Broker		83,045	83,333		3.B Z
000000-00-0	VRC COMPANIES LLC Revolver 06/29/27		08/02/2023	No Broker		207,613	208,333		3.C Z
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		09/15/2023	No Broker		58,784	59,679		4.B PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		07/31/2023	No Broker		186,350	187,500		3.B PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		08/14/2023	No Broker		121,962	123,194		3.B PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		08/30/2023	No Broker		248,467	250,000		3.B PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		09/29/2023	No Broker		1,368,478	1,382,301		3.B PL
000000-00-0	BOUNTEOUS INC Revolver 08/02/27		08/30/2023	No Broker		1,181,696	1,190,000		2.B PL
000000-00-0	CVI PARENT INC Revolver 08/12/27		09/29/2023	No Broker		1,269,055	1,277,955		3.A PL
000000-00-0	WHITSONS HOLDING GROUP LLC Revolver 08/27/27		09/29/2023	No Broker		10,040,000	10,040,000		2.C Z
000000-00-0	LONG TERM CARE GROUP INC TERM 09/08/27		09/19/2023	DIRECT		2,291,707	2,314,856		3.A PL
000000-00-0	LONG TERM CARE GROUP INC TERM 09/08/27		07/20/2023	Interest Capitalization		198,338	198,338		3.A PL
000000-00-0	NONNI'S FOODS-LLC REVOLVER 09/15/27		09/29/2023	No Broker		1,035,000	1,035,000		4.B FE
000000-00-0	BOARDWALK BUYER LLC REVOLVER 09/28/27		09/27/2023	No Broker		2,970,000	3,000,000		3.A Z
000000-00-0	GENESEE SCIENTIFIC LLC DELAYED DRAW TERM LOAN 09/30/27		09/25/2023	No Broker		341,663	345,114		3.B PL
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS 2023 INCREMENTAL DDTL 10/01/27		09/22/2023	No Broker		1,653,673	1,678,856		3.A Z
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		09/27/2023	No Broker		16,508,346	16,511,057		3.A PL
000000-00-0	BCM ONE INC Revolver 11/17/27		09/28/2023	No Broker		536,842	536,842		3.A PL
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC Revolver 11/30/27		09/28/2023	No Broker		1,677,465	1,690,141		3.B Z
000000-00-0	SNOWBALL HOLDINGS LP Revolver 11/30/27		09/29/2023	No Broker		7,084,177	7,109,606		6. *
000000-00-0	ELEMENT 78 PARTNERS LLC Revolver 12/01/27		09/28/2023	No Broker		2,239,438	2,250,000		3.B PL
000000-00-0	RESA HOLDINGS COMPANY Revolver 12/15/27		09/29/2023	No Broker		954,409	960,000		2.B PL
000000-00-0	ITI INTERMODAL INC Revolver 12/21/27		08/01/2023	No Broker		79,246	80,000		2.C PL
000000-00-0	ECKHART BIDCO LLC REVOLVER 01/10/28		09/29/2023	No Broker		1,409,859	1,425,000		3.A PL
000000-00-0	NMP HOLDINGS LLC REVOLVER 01/28/28		08/04/2023	No Broker		1,980,000	2,000,000		3.A Z
000000-00-0	ACP HYPERDRIVE INC Initial Revolver 03/08/28		09/29/2023	No Broker		659,824	665,000		3.A PL

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000000-00-0	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		09/27/2023	No Broker		2,243,792	2,250,000		3.B PL
000000-00-0	VISION INNOVATION PARTNERS BOR REVOLVER 04/07/28		09/27/2023	No Broker		1,167,817	1,177,963		3.B Z
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		09/29/2023	No Broker		1,557,742	1,573,477		4.A PL
000000-00-0	CODING SOLUTIONS ACQUISITION AMENDMENT N01 TERM LOAN 05/11/28		09/29/2023	DIRECT		3,053,500	3,100,000		2.C Z
000000-00-0	CODING SOLUTIONS ACQUISITION DELAYED DRAW TEM LOAN 05/11/28		09/29/2023	No Broker		2,260,762	2,260,762		2.C Z
000000-00-0	ADPD HOLDINGS TRANCHE B-1 DELAYED DRAW TL 08/16/28		07/01/2023	No Broker		878,132	887,270		3.B PL
000000-00-0	CMG HOLDCO LLC Revolver 08/18/28		08/28/2023	No Broker		1,019,095	1,020,000		3.A PL
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		09/29/2023	No Broker		542,583	542,583		3.A PL
000000-00-0	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		09/28/2023	No Broker		1,733,333	1,733,333		3.C PL
000000-00-0	NUTRITION 101 BUYER LLC REVOLVING CREDIT 08/31/28		07/12/2023	No Broker		743,000	750,000		3.B PL
000000-00-0	AB CENTERS ACQUISITION CORPORA FIRST AMENDMENT TERM LOAN 09/06/28		07/01/2023	DIRECT		2,537,590	2,589,378		3.A Z
000000-00-0	AB CENTERS ACQUISITION CORPORA TRANCHE 2 DELAYED DRAW TERM LO 09/06/28		09/25/2023	No Broker		3,607,003	3,625,129		3.A Z
000000-00-0	DH UNITED HOLDINGS LLC 2ND AMENDMENT INCREMENTAL TL 09/16/28		07/01/2023	DIRECT		6,648,255	6,783,934		3.B Z
000000-00-0	SANDLOT INTERMEDIATE LLC 2023 INCREMENTAL TERM LOAN 09/19/28		08/11/2023	DIRECT		13,113,963	13,381,595		2.B Z
000000-00-0	GANNETT FLEMING INC REVOLVING LOAN 12/20/28		07/31/2023	No Broker		1,202,727	1,227,273		3.A Z
000000-00-0	LEGACY SERVICE PARTNERS LLC REVOLVING LOAN 01/09/29		07/21/2023	No Broker		1,535,821	1,567,164		2.B PL
000000-00-0	OVATION HOLDINGS INC INITIAL TERM LOAN 02/05/29		09/19/2023	DIRECT		3,157,545	3,230,225		3.A PL
000000-00-0	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN 02/05/29		09/19/2023	DIRECT		250,720	253,893		3.A PL
000000-00-0	OVATION HOLDINGS INC DELAYED DRAW TERM LOAN 02/05/29		07/31/2023	No Broker		930,677	952,100		3.A PL
000000-00-0	IQN HOLDINGS CORP Term Loan 05/02/29		08/24/2023	Tax Free Exchange		1,011,377	1,016,627		5.A PL
000000-00-0	IQN HOLDINGS CORP Delayed Draw Term Loan 05/02/29		07/13/2023	No Broker		1,011,544	1,016,627		3.C Z
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		08/31/2023	No Broker		11,049,013	11,050,000		3.A PL
000000-00-0	TSS BUYER LLC Delayed Draw Term Loan 06/22/29		08/25/2023	No Broker		358,952	362,578		3.B PL
000000-00-0	ORION GROUP FM HOLDINGS LLC INITIAL TERM LOAN 07/03/29		07/01/2023	DIRECT		5,998,872	6,090,226		3.C PL
000000-00-0	ORION GROUP FM HOLDINGS LLC REVOLVER 07/03/29		09/22/2023	No Broker		1,119,789	1,136,842		3.C PL
000000-00-0	DMC HOLDCO LLC CLOSING DATE TERM LOAN 07/13/29		07/13/2023	DIRECT		5,910,000	6,000,000		3.B PL
000000-00-0	DMC HOLDCO LLC REVOLVER 07/13/29		07/13/2023	No Broker		493,133	500,642		3.B PL
000000-00-0	KENG ACQUISITION INC INTIAL DELAYED DRAW TERM LOAN 08/01/29		08/30/2023	No Broker		1,543,012	1,566,509		5.B GI
000000-00-0	THE TOWNSEND COMPANY LLC INITIAL TERM LOAN 08/15/29		08/14/2023	DIRECT		17,155,417	17,416,667		3.A Z
000000-00-0	THE TOWNSEND COMPANY LLC REVOLVING LOAN 08/15/29		08/15/2023	No Broker		5,280,107	5,360,515		3.A Z
000000-00-0	WSB ENGINEERING INTERMEDIATE TERM LOAN 08/31/29		08/31/2023	DIRECT		7,731,556	7,849,295		5.B GI
000000-00-0	WSB ENGINEERING INTERMEDIATE REVOLVER 08/31/29		08/31/2023	No Broker		295,500	300,000		5.B GI
000000-00-0	PERENNIAL SERVICES TERM LOAN 09/07/29		09/08/2023	DIRECT		7,984,526	8,106,118		5.B GI
000000-00-0	PERENNIAL SERVICES DELAYED DRAW TERM LOAN 09/07/29		09/28/2023	No Broker		926,328	940,434		5.B GI
000000-00-0	PALMETTO ACQUISITIONCO INC TERM LOAN 09/17/29		09/18/2023	DIRECT		15,710,206	15,990,032		5.B GI
000000-00-0	BAKEOVATIONS INTERMEDIATE LLC INITIAL TERM LOAN 09/25/29		09/25/2023	DIRECT		15,209,632	15,520,033		5.B GI
000000-00-0	AWP GROUP HOLDINGS INC 2023 DELAYED DRAW TERM LOAN 12/24/29		08/01/2023	No Broker		77,647	78,431		3.A Z
000000-00-0	HPS SIP V JUNIOR NOTE 0.000% 01/27/33		07/01/2023	DIRECT		373,133	373,133		2.B Z
000000-00-0	HPS SIP V SENIOR NOTE 0.000% 01/27/33		08/04/2023	DIRECT		1,231,568	1,231,568		2.B Z
000000-00-0	HPS SIP V JUNIOR NOTE 0.000% 01/27/33		08/04/2023	DIRECT		242,651	242,651		2.B Z
000000-00-0	TRILON GROUP LLC 4th AMENDMENT INCRE TERM LOAN 01/01/40		09/08/2023	DIRECT		3,341,713	3,409,911		3.A Z
000000-00-0	NUTRA-MED PACKAGING LLC AMENDMENT NO2 INCREMENTAL TL 01/02/40		07/27/2023	DIRECT		2,643,270	2,683,523		3.A Z
000000-00-0	IMPACT PARENT CORPORATION INCREMENTAL TERM LOAN 01/02/40		08/14/2023	DIRECT		2,048,156	2,089,955		3.A Z
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		08/01/2023	DIRECT		5,489,079	5,519,667		3.A PL
04287K-AB-7	ARSENA AIC PARENT LLC TERM B 07/27/30		07/27/2023	JP MORGAN SECURITIES		2,123,550	2,145,000		3.C FE
05988H-AE-7	BOXER PARENT CO INC TERM B 10/02/25		07/01/2023	Various		(13,923)	(14,011)		4.C FE
08891*-AA-3	BID III NOTE ISSUER L.P. CLASS A NOTES 0.000% 12/15/29		07/01/2023	DIRECT		2,076,708	2,076,708		1.G PL
08891*-AB-1	BID III NOTE ISSUER L.P. CLASS B NOTES 0.000% 12/15/29		07/01/2023	DIRECT		623,013	623,013		2.B PL

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08891*-AC-9	BID III NOTE ISSUER L.P. CLASS C NOTES 0.000% 12/15/29		07/01/2023	DIRECT		1,038,354	1,038,354		3.B PL
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		07/01/2023	RBC DAIN RAUSCHER INC.		724,759	746,212		4.B FE
11565H-AA-4	SIGNATURE AVIATION TERM B2 07/01/29		07/01/2023	RBC DAIN RAUSCHER INC.		(2,475,000)	(2,500,000)		4.B FE
12541H-AU-7	CHG HEALTHCARE SERVICE INC TERM B 09/30/28		08/17/2023	GOLDMAN SACHS & COMPANY		3,960,000	4,000,000		4.B FE
12546F-AF-9	CHG PPC PARENT LLC TERM B 11/17/28		07/19/2023	JP MORGAN SECURITIES		1,997,500	2,000,000		4.B FE
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		07/01/2023	WELLS FARGO		(14,165)	(14,272)		4.A FE
17304Y-AD-4	CITGO HOLDING INC TERM B 08/01/23		07/01/2023	DIRECT		361,138	361,138		5.A FE
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver 11/15/45		07/01/2023	Interest Capitalization		16,002	16,002		3.C PL
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan 06/18/24		07/01/2023	Interest Capitalization		30,859	30,859		3.B PL
20007*-AD-3	COMAR HOLDING COMPANY LLC First Amendment Term Loan 06/18/24		07/01/2023	Interest Capitalization		2,458	2,458		3.B PL
20007*-AE-1	COMAR HOLDING COMPANY LLC First Amendment Delayed Draw T 06/18/24		07/01/2023	Interest Capitalization		3,390	3,390		3.B PL
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		09/28/2023	No Broker		275,000	275,000		3.A PL
21718@-AA-5	COP GNAP HOLLDINGS INC SUB-UNSEC 05/01/25		07/03/2023	Interest Capitalization		65,507	65,507		4.B Z
21720@-AA-1	COP Hometown Acquisitions Inc 0.000% 11/02/27		07/01/2023	Interest Capitalization		8,567	8,567		5.C Z
21720@-AB-9	COP HOMETOWN ACQUISITIONS INC NA-SUB-SEC 0.000% 11/02/27		07/01/2023	Interest Capitalization		40,649	40,649		4.C Z
22289V-AA-5	COVERCRAFT MERGER SUB INC NA-SUB-UNSEC 10.750% 02/20/28		07/01/2023	Interest Capitalization		42,927	42,927		4.A Z
22704N-AE-2	CROCS INC TERM B 02/19/29		08/08/2023	Tax Free Exchange		11,973,488	12,027,150		3.B FE
23340D-AR-3	CUSHMAN & WAKEFELD TERM B 01/31/30		08/11/2023	MORGAN J.P. SECURITIES INC.		9,750,000	10,000,000		3.C FE
23345U-AC-3	DISA HOLDINGS CORP Revolver 09/09/28		09/11/2023	No Broker		2,069,108	2,108,108		3.A PL
24780D-AE-7	DELTA TOPCO INC TERM B 12/01/28		07/01/2023	Morgan Stanley Bank N.A.		253,125	250,000		5.B FE
26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES I TERM B 05/05/30		07/01/2023	RBC DAIN RAUSCHER INC.		(2,402,917)	(2,426,147)		3.C FE
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		07/18/2023	BANK OF AMERICA		2,000,000	2,000,000		3.A FE
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		07/01/2023	Interest Capitalization		4,696	4,696		3.B PL
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		07/01/2023	JEFFERIES & CO. INC.		2,882	2,963		3.A FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		07/01/2023	JEFFERIES & CO. INC.		(6,837)	(7,030)		3.B FE
46269K-AM-6	IRIDIUM SATELLITE INC TERM B 09/15/30		09/21/2023	DEUTSCHE BANK SECURITIES INCOR		8,013,750	8,000,000		3.C FE
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		09/21/2023	No Broker		5,294,118	5,294,118		3.A PL
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER 03/04/25		08/23/2023	No Broker		930,000	930,000		4.A PL
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		09/20/2023	No Broker		1,750,000	1,750,000		3.A PL
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 10/31/24		09/18/2023	No Broker		1,083,067	1,085,714		3.B PL
62974C-AB-1	NSPC INTERMEDIATE CORP EXISTING TERM LOAN 02/13/26		07/01/2023	Interest Capitalization		(209,927)	(209,927)		5.B GI
63736@-AA-5	NATIONAL RENOVATIONS LLC 11.000% 03/18/29		07/01/2023	Interest Capitalization		9,334	9,334		4.C Z
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		09/27/2023	No Broker		2,439,997	2,440,678		4.A PL
65960@-AA-7	NORTH HAVEN STALLONE BUYER LLC NA-SUB-UNSEC 05/24/28		07/01/2023	Interest Capitalization		214,593	214,593		5.B
66877A-AD-0	NORTON LIFE LOCK INC TERM B 01/28/29		07/18/2023	MORGAN STANLEY & CO. INC.		1,995,000	2,000,000		2.C FE
68621X-AE-3	ORGANON & CO TERM B 04/08/28		07/20/2023	Various		48,500	48,500		3.B FE
69396@-AB-1	PPT MGMT HLDGS LLC TERM LOAN 08/30/23		07/01/2023	Interest Capitalization		444,774	444,774		4.B Z
74923@-AA-5	R1 Holdings LLC 0.000% 12/28/29		07/01/2023	Interest Capitalization		228,471	228,471		5.B
74982C-AG-5	RACE WINNING BRANDS INC Term Loan A 11/16/27		09/19/2023	DIRECT		2,124,618	2,146,078		4.B PL
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		07/01/2023	JP MORGAN SECURITIES		10,373	10,373		4.A FE
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TERM B 02/24/28		07/18/2023	BANK OF AMERICA		2,000,000	2,000,000		4.B FE
816194-AX-2	SELECT MEDICAL CORP TERM B 03/06/27		07/27/2023	JP MORGAN SECURITIES		5,012,500	5,000,000		3.C FE
816194-AX-2	SELECT MEDICAL CORP TERM B 03/06/27		07/31/2023	Tax Free Exchange		37,848,822	38,350,159		3.C FE
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		07/01/2023	Interest Capitalization		1,378,701	1,378,701		5.C PL
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		07/01/2023	Interest Capitalization		66,318	66,318		5.C PL
84218*-AA-0	SOUTHERN HVAC (SECOND LEIN) TERM LOAN 0.000% 10/01/28		07/01/2023	Interest Capitalization		33,663	33,663		4.C Z
84218*-AB-8	SOUTHERN HVAC (SECOND LEIN DDT DDTL 0.000% 10/01/28		07/01/2023	Interest Capitalization		19,999	19,999		4.C Z
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		08/03/2023	DIRECT		973,950	973,950		2.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
87422L-AU-4	TALEN ENERGY SUPPLY LLC TERM TLC-EXIT 05/27/30		07/05/2023	Various		403,014	403,526		3.B FE
87422L-AV-2	TALEN ENERGY SUPPLY LLC TERM TLB-EXIT 05/27/30		07/06/2023	Various		1,770,248	1,783,740		3.B FE
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B 02/02/27		07/01/2023	Tax Free Exchange		(7,716,976)	(7,733,646)		5.A FE
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B 02/02/27		07/01/2023	Tax Free Exchange		87,255	87,278		5.C FE
88023H-AG-5	TEMPO ACQUISTION LLC TERM B 08/31/28		09/20/2023	Tax Free Exchange		31,891,643	31,991,014		3.C FE
89705D-AL-6	TRONOX FINACE LLC TERM B 08/11/28		08/10/2023	GOLDMAN SACHS & COMPANY		3,712,500	3,750,000		3.B FE
90347B-AK-4	AXALTA COATING SYSTEM US HOLDI TERM B 12/20/29		08/18/2023	Tax Free Exchange		18,282,329	18,450,000		3.A FE
90351H-AA-6	US FOODS INC 11/22/28		08/22/2023	Tax Free Exchange		29,856,644	30,035,556		3.C Z
92276A-AP-6	VENSURE EMPLOYER SERVICES INC 2022 Delayed Draw Term B Loan 04/01/27		09/29/2023	No Broker		100,429	100,429		2.B PL
92943E-AB-2	GTCR W MERGER SUB LLC TERM B 09/20/30		09/20/2023	JP MORGAN SECURITIES		18,089,100	18,180,000		3.C FE
97360B-AB-1	WINDSOR HOLDINGS III LLC TERM B 06/22/30		07/18/2023	Various		1,992,500	2,000,000		4.A FE
98149H-A*-9	COMAR HOLDING COMPANY LLC Delayed Draw Term Loan 06/18/24		07/01/2023	Interest Capitalization		7,055	7,055		3.B PL
98310C-AE-2	WYNDHAM HOTELS & RESORTS Inc TERM B 05/25/30		07/01/2023	Tax Free Exchange		4,808,375	4,808,375		2.C FE
98932T-AD-5	ZELIS TERM B 09/30/26		07/01/2023	Tax Free Exchange		42,025	42,301		4. FE
98932T-AD-5	ZELIS TERM B 09/30/26		07/01/2023	Tax Free Exchange		(42,025)	(42,301)		4.B FE
99AAL4-69-3	TECHMER BB BIDCO LLC REVOLVING LOAN 09/01/28		09/29/2023	No Broker		1,347,012	1,356,185		2.C PL
99AAL5-15-3	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 09/06/28		07/01/2023	DIRECT		(2,537,590)	(2,589,378)		3.A PL
99AAL5-17-9	AB CENTERS ACQUISITION CORPORA Revolving Loan 09/06/28		09/14/2023	No Broker		1,778,017	1,810,345		3.A Z
99AAM6-08-5	INFOBASE MERGER SUB INC. REVOLVING CREDIT 06/14/28		09/27/2023	No Broker		540,761	543,478		3.A Z
99AAM9-27-9	LIBERTY BUYER INC REVOLVING LOAN 06/15/28		09/14/2023	No Broker		545,600	550,000		3.B Z
99AAN0-25-1	KL BRONCO ACQUISITION INC Revolver 06/30/28		07/28/2023	No Broker		1,263,889	1,263,889		4.B PL
99AAN1-56-4	SUMMIT BUYER LLC Incremental DDTL Tranche A-3 07/15/28		09/15/2023	No Broker		1,252,364	1,265,014		3.A PL
99AAN1-75-4	TSS BUYER LLC Revolver 06/22/29		09/29/2023	No Broker		3,123,217	3,125,000		3.B PL
99AAN2-76-0	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Increment DDTL 12/30/26		08/29/2023	No Broker		22,856,799	23,087,675		3.A PL
99AAN5-08-6	WELLSPRING PHARMACEUTICAL CORP REVOLVER 08/22/28		07/07/2023	No Broker		2,940,000	3,000,000		3.C Z
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		07/01/2023	Tax Free Exchange		878,132	887,270		3.B PL
99AAN5-80-5	HEIGHTS BUYER LLC INITIAL REVOLVING LOAN 08/25/28		08/30/2023	No Broker		973,121	984,615		5.B GI
99AAN6-77-9	DH UNITED HOLDINGS LLC Initial Term Loan 09/16/28		07/01/2023	DIRECT		(6,632,992)	(6,632,992)		3.B PL
99AAN6-79-5	DH UNITED HOLDINGS LLC Revolving Loan 09/16/28		09/14/2023	No Broker		883,946	900,000		3.B PL
99AAN6-90-2	SURGENT CONSOLIDATED Revolving Loan 09/20/27		09/20/2023	No Broker		980,000	1,000,000		3.C Z
99AAN8-31-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN 10/05/29		08/31/2023	No Broker		759,965	763,784		3.B Z
99AAN9-40-1	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT 11/01/28		09/29/2023	No Broker		891,934	909,091		3.B PL
99AAP2-06-5	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28		07/07/2023	No Broker		491,143	500,000		3.B PL
99AAP2-08-1	ISG ENTERPRISES LLC DELAYED DRAW TERM LOAN 12/07/28		09/07/2023	No Broker		6,795,000	6,863,636		3.B Z
99AAP4-35-0	INS INTERMEDIATE II LLC Revolving Loan 01/19/29		09/20/2023	No Broker		986,500	1,000,000		6. *
99AAP4-75-6	LJ AVALON HOLDINGS LLC DELAYED DRAW TERM LOAN 02/01/30		09/29/2023	No Broker		406,611	408,654		3.B Z
99AAP6-27-2	TRANSIT BUYER LLC TERM B LOAN 01/31/29		09/19/2023	DIRECT		1,344,131	1,371,563		3.A PL
99AAP7-98-1	CLARUS GLASSBOARDS LLC TERM LOAN B 01/01/30		07/17/2023	Interest Capitalization		35,504	35,504		4.B Z
99AAP8-12-0	CLARUS GLASSBOARDS LLC TERM LOAN A 01/01/30		07/17/2023	Interest Capitalization		40,951	40,951		4.B Z
99AAP9-55-7	IMPACT PARENT CORPORATION DELAYED DRAW TERM LOAN 03/24/25		08/31/2023	No Broker		4,274,739	4,361,978		3.A Z
99AAQ0-62-1	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		07/19/2023	No Broker		2,063,158	2,105,263		3.A Z
99AAQ0-62-1	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		07/19/2023	No Broker		1,031,579	1,052,632		3.B Z
99AAQ0-66-2	RHINO INTERMEDIATE HOLDINGS CO DELAYED DRAW TERM LOAN 04/04/29		09/15/2023	No Broker		1,724,204	1,759,392		3.A Z
99AAQ4-84-7	BAYSIDE OPCO LLC A-2 TERM LOAN 06/01/26		07/01/2023	Interest Capitalization		28,566	28,566		5.B GI
99AAQ5-18-2	BAYSIDE OPCO LLC A-1 TERM LOAN 06/01/26		07/01/2023	Interest Capitalization		80,754	80,754		5.B GI
99AAQ6-75-0	COMPEX LEGAL SERVICES INC 5TH AMENDMENT INC TERM LOAN 02/07/26		07/24/2023	DIRECT		2,956,007	2,985,866		3.A Z
99AAQ7-27-9	KENG ACQUISITION INC INITIAL TERM LOAN 08/01/29		08/01/2023	DIRECT		12,419,363	12,608,491		5.B GI
99AAQ7-29-5	KENG ACQUISITION INC REVOLVING LOAN 08/01/29		08/01/2023	No Broker		2,216,250	2,250,000		5.B GI

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
BL4114-22-1	GFL ENVIRONMENTAL INC TERM B 05/31/27		07/01/2023	Tax Free Exchange		42,427,181	42,628,880		3.C FE
BL4277-17-6	NOURYON USA LLC TERM B 09/23/28		07/01/2023	GOLDMAN SACHS & COMPANY		(6,583,500)	(6,650,000)		1.D Z
BL4277-41-6	NOURYON USA LLC TERM B 04/03/28		07/01/2023	Tax Free Exchange		29,766,495	29,913,573		4.A FE
BL4369-78-3	VT TOPCO INC VT TOPCO INC 08/03/30		08/03/2023	GOLDMAN SACHS & COMPANY		1,123,650	1,135,000		4.B FE
BL4372-26-6	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 05/17/30		08/03/2023	CIT POWER ENERGY & INFRA GRP		17,342,850	17,430,000		3.B Z
BL4373-22-3	CARNIVAL CORP TERM B 08/08/27		08/01/2023	JP MORGAN SECURITIES		8,358,000	8,400,000		3.C FE
BL4376-21-8	ASGN INC TERM B 08/15/30		08/15/2023	WELLS FARGO		9,975,000	10,000,000		3.A FE
BL4429-17-3	DELTA 2 LUX SARL TERM B 01/15/30		09/27/2023	GOLDMAN SACHS & COMPANY		13,105,000	13,105,000		3.A FE
C6901L-AJ-6	1011778 BC ULC TERM B 09/21/30		09/21/2023	Tax Free Exchange		48,287,111	48,318,789		3.B FE
G2530#-AA-2	HPS CSL II SENIOR NOTE 0.000% 01/27/33		08/14/2023	DIRECT		1,750,000	1,750,000		2.B PL
G2530#-AB-0	HPS CSL II JUNIOR NOTE 0.000% 01/27/33		08/14/2023	DIRECT		875,000	875,000		2.C PL
Z00012-E9-3	SOLV E INDUSTRIAL DDTL NA-SUB-SEC 0.000% 06/30/28		07/01/2023	Interest Capitalization		59,385	59,385		4.C Z
Z00013-39-3	Anne Arundel Dermatology NA-SUB-UNSEC 11.500% 04/16/26		07/01/2023	Interest Capitalization		33,129	33,129		3.C Z
Z00013-5F-7	Arrow Management Acquisition L NA-SUB-UNSEC 0.000% 10/14/28		07/11/2023	DIRECT		1,522,162	1,522,162		5.B GI
Z00016-E0-3	Anne Arundel Dermatology NA-SUB-UNSEC 11.500% 04/16/26		07/01/2023	Interest Capitalization		61,552	61,552		3.C Z
Z00025-0A-7	NUTRA-MED PACKAGING, LLC 0.000% 12/31/27		07/27/2023	Interest Capitalization		23,474	23,474		4.C Z
Z00025-F2-9	NUTRA-MED PACKAGING, LLC NA-SUB-SEC 10.750% 06/30/28		07/01/2023	Interest Capitalization		79,449	79,449		3.A Z
Z0002B-AB-1	ZONE CLIMATE 0.000% 03/09/29		07/10/2023	Interest Capitalization		108,822	108,822		3.C Z
Z0002C-88-9	Metz Culinary Management LLC 10.750% 06/23/28		07/01/2023	Interest Capitalization		25,450	25,450		4.B Z
Z0002E-B7-3	QAS MIDCO LLC 0.000% 07/20/28		07/20/2023	DIRECT		24,251,301	25,001,341		5.B GI
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		07/01/2023	Interest Capitalization		32,250	32,250		4.C Z
Z00033-F9-8	LAPMASTER CO INVEST 0.000% 04/26/30		08/24/2023	DIRECT		5,841,893	5,930,856		3.C Z
Z00034-CA-6	LAPMASTER CO INVEST 0.000% 06/30/29		08/28/2023	DIRECT		2,850,663	2,850,663		3.C Z
Z00036-0E-6	Thrive SuperHoldCo Inc. 0.000% 09/01/27		07/01/2023	Interest Capitalization		526,652	526,652		3.C Z
Z00037-BD-4	DISA Holdings Corp. 0.000% 12/09/28		09/11/2023	Interest Capitalization		41,046	41,046		3.C Z
Z00043-B3-4	TPC NA-SUB-UNSEC 0.000% 02/16/28		07/01/2023	Interest Capitalization		26,031	26,031		5.B GI
Z0004A-36-0	BEACON 0.000% 10/07/28		08/14/2023	DIRECT		1,379,000	1,400,000		4.A Z
Z0004B-C6-8	REP TEC TRAINING NA-SUB-UNSEC 0.000% 06/30/28		07/03/2023	DIRECT		1,640,622	1,764,110		5.B GI
Z0004D-D8-9	CITY LINE DISTRIBUTORS LLC 0.000% 02/28/29		08/31/2023	DIRECT		9,847,712	10,152,280		5.B GI
Z00050-F1-9	North Haven Fairway Buyer LLC 05/17/29		07/01/2023	Interest Capitalization		313,365	313,365		4.A Z
Z0006F-A2-8	COP COLLISIONRIGHT HOLDINGS IN NA-SUB-UNSEC 0.000% 02/28/25		07/01/2023	Interest Capitalization		35,177	35,177		2.C Z
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		08/03/2023	Interest Capitalization		21,095	21,095		3.B PL
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		07/01/2023	No Broker		1,700,000	1,700,000		3.B PL
Z00071-DF-6	HP SCF VECTOR AGGREGATOR LP 0.000% 08/31/30		08/18/2023	DIRECT		8,045,121	8,293,939		3.A Z
Z00075-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 12/19/25		07/01/2023	REP TEC INTERMEDIATE PARENT HO		(1,640,622)	(1,764,110)		3.C Z
Z0007C-39-7	AMERICAN STUDENT TRANSPORTATIO 0.000% 09/07/29		09/11/2023	DIRECT		7,458,137	7,669,036		5.B GI
Z00092-4B-1	COP COLLISIONRIGHT HOLDINGS IN 0.000% 10/14/28		07/01/2023	Interest Capitalization		49,819	49,819		2.C Z
Z0009B-E8-7	SEKO 15.377% 06/30/27		07/24/2023	DIRECT		6,124,219	6,124,219		5.B GI
Z0009D-12-0	NORTH HAVEN FAIRWAY BUYER LLC NA-SUB-UNSEC 0.000% 05/17/29		09/12/2023	DIRECT		7,499,863	7,731,818		4.B Z
25471N-AC-0	BAYER ENVIRONMENTAL SCIENCE TERM B 08/04/29	C	07/01/2023	DIRECT		379,000	400,000		4.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						797,436,517	805,211,823		XXX
2509999997. Total - Bonds - Part 3						3,783,140,350	3,840,789,120	2,980,131	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						3,783,140,350	3,840,789,120	2,980,131	XXX
Z39242-G#-6	TIAA FSB HOLDINGS INC		07/31/2023	DIRECT	675,000.000	550,806,750	0.00		4.A Z
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						550,806,750	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						550,806,750	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX

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
4509999999. Total - Preferred Stocks						550,806,750	XXX		XXX
30250#-FM-7	TIAA FSB HOLDINGS INC CLASS B COMMON STOCK		07/31/2023	DIRECT	966,682.990	96,769,873			
37637K-10-8	GITLAB INC CL A		09/12/2023	DISTRIBUTION	32,738.000	1,635,158			
67073H-50-9	NUVEEN EMRG MRKT DB ACC		07/01/2023	BFDS BROKER	40,689.680	424,393			
67073H-60-8	NUVEEN HI YLD MGD ACC		07/31/2023	BFDS BROKER	19,207.630	194,023			
67073H-80-6	NUVEEN SEC CRDT MGD ACC		07/31/2023	BFDS BROKER	17,374.570	179,132			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		09/28/2023	FEDERAL HOME LOAN BANK	1,090,440.000	109,044,000			
000000-00-0	SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY	C	07/01/2023	DIRECT	(1.200)	(156)			
M70700-10-5	NANO X IMAGING LTD	D	08/08/2023	DISTRIBUTION	2,741.000	29,368			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						208,275,791	XXX		XXX
35744#-SW-4	TIAA FSB HOLDINGS INC CLASS A COMMON STOCK		07/31/2023	DIRECT	1,033,306.950	103,439,270			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						103,439,270	XXX		XXX
67073H-40-0	NUVEEN INVESTMENTS Nuveen Core Impact Bd Mng Acc		07/31/2023	BFDS BROKER	8,243.540	63,928			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						63,928	XXX		XXX
87226@-10-3	T-C Europe Holding, Inc.		09/30/2023	Issuer	1.000	518,447			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						518,447	XXX		XXX
62869#-10-6	MYVEST CORPORATION		09/30/2023	CAPITAL CONTRIBUTION	0.000	4,290,897			
87293#-10-9	TIAA FSB HOLDINGS, INC.		09/30/2023	TIAA	0.000	571,263,175			
88637@-10-4	TIAA-CREF Tuition Financing, LLC		09/01/2023	CAPITAL CONTRIBUTION	0.000	10,000,000			
	TIAA Trust, N.A.		09/30/2023	CAPITAL CONTRIBUTION	0.000	5,951,822			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						591,505,894	XXX		XXX
5989999997. Total - Common Stocks - Part 3						903,803,330	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						903,803,330	XXX		XXX
5999999999. Total - Preferred and Common Stocks						1,454,610,080	XXX		XXX
6009999999 - Totals						5,237,750,430	XXX	2,980,131	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
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36		08/15/2023	Call 100.0000		89,000	89,000	89,000	89,000						89,000				3,054	08/15/2036	1.A
36177N-5L-0	GN 794450 2.710% 12/15/29		09/01/2023	Paydown		1,166,277	1,166,277	1,166,277	1,166,277						1,166,277				21,075	12/15/2029	1.A
36179A-SR-8	GN AC1428 2.690% 06/15/33		09/01/2023	Paydown		1,032,407	1,032,407	995,063	1,008,810				23,598		1,032,407				18,518	06/15/2033	1.A
3617AC-CP-3	GNMA POOL BA0078 4.010% 03/15/44		09/01/2023	Paydown		439,136	439,136	495,930	489,563				(50,427)		439,136				11,743	03/15/2044	1.A
3617BU-DK-2	GN BE1006 3.625% 01/15/43		09/01/2023	Paydown		134,713	134,713	138,081	137,465				(2,752)		134,713				3,256	01/15/2043	1.A
3617JF-MB-7	GNMA POOL BL3054 4.330% 05/15/35		09/01/2023	Paydown		605,855	605,855	617,720	616,936				(11,081)		605,855				27,554	05/15/2035	1.A
36170S-L5-9	GNMA POOL BX3948 3.000% 08/15/45		09/01/2023	Paydown		679,495	679,495	736,776	731,702				(52,208)		679,495				13,593	08/15/2045	1.A
36170U-LJ-0	GNMA POOL BZ0329 1.650% 07/15/42		09/01/2023	Paydown		68,953	68,953	68,974	68,968				(16)		68,953				759	07/15/2042	1.A
3617UV-P7-5	GNMA POOL CB9446 2.820% 06/15/46		09/01/2023	Paydown		2,599,876	2,599,876	2,655,124	2,651,985				(52,109)		2,599,876				48,888	06/15/2046	1.A
3617X4-6B-4	GNMA POOL CI0866 2.580% 06/15/40		09/01/2023	Paydown		513,421	513,421	517,011	516,855				(3,434)		513,421				8,833	06/15/2040	1.A
36180K-2K-6	GN AD7978 3.920% 05/15/33		09/01/2023	Paydown		162,684	162,684	162,347	162,381				303		162,684				4,253	05/15/2033	1.A
36180U-Q4-4	GN AE2275 3.500% 01/15/32		09/01/2023	Paydown		295,827	295,827	285,312	289,964				5,864		295,827				6,904	01/15/2032	1.A
36180W-E6-8	GN AE3757 4.250% 01/15/39		09/01/2023	Paydown		176,706	176,706	177,259	177,000				(294)		176,706				5,008	01/15/2039	1.A
36180W-EZ-4	GN AE3752 4.400% 09/15/50		09/01/2023	Paydown		39,205	39,205	40,788	40,571				(1,366)		39,205				1,150	09/15/2050	1.A
36181R-5Z-4	GN AF9864 4.250% 09/15/38		09/01/2023	Paydown		2,143,133	2,143,133	2,146,256	2,145,851				(2,718)		2,143,133				60,741	09/15/2038	1.A
36181R-6A-8	GN AF9865 4.000% 03/15/34		09/01/2023	Paydown		593,785	593,785	605,660	600,451				(6,666)		593,785				15,839	03/15/2034	1.A
36194T-4T-0	GN AU6234 4.000% 04/15/37		09/01/2023	Paydown		536,644	536,644	577,815	566,179				(29,535)		536,644				14,315	04/15/2037	1.A
36195W-XJ-2	GN AW7881 3.970% 02/15/37		09/01/2023	Paydown		909,528	909,528	968,647	951,834				(42,306)		909,528				24,079	02/15/2037	1.A
36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44		09/01/2023	Paydown		2,260,055	2,260,055	2,260,055	2,260,055						2,260,055				50,336	07/15/2044	1.A
36202F-W3-6	G2 5166 3.000% 09/20/26		09/01/2023	Paydown		492	492	519	504				(13)		492				10	09/20/2026	1.A
3620AS-VD-8	GN 738712 3.000% 09/15/26		09/01/2023	Paydown		4,650	4,650	4,871	4,755				(105)		4,650				94	09/15/2026	1.A
3620C1-JZ-0	GN 745580 3.280% 06/15/39		09/01/2023	Paydown		232,730	232,730	213,343	218,601				14,129		232,730				5,090	06/15/2039	1.A
36230M-ER-4	GN 752844 4.310% 05/15/29		09/01/2023	Paydown		147,946	147,946	147,946	147,946						147,946				4,252	05/15/2029	1.A
36230M-ET-0	GN 752846 5.850% 07/15/38		09/01/2023	Paydown		2,053,924	2,053,924	2,053,924	2,053,259				665		2,053,924				77,730	07/15/2038	1.A
36241K-WE-4	G2 782445 4.500% 10/20/38		09/01/2023	Paydown		70,363	70,363	66,713	67,017				3,346		70,363				2,046	10/20/2038	1.A
36290W-J6-0	GN 619585 4.500% 09/15/33		09/01/2023	Paydown		37,019	37,019	36,053	36,233				786		37,019				1,231	09/15/2033	1.A
36290Y-U3-0	GN 621702 4.500% 10/15/33		09/01/2023	Paydown		3,724	3,724	3,627	3,644				80		3,724				113	10/15/2033	1.A
36296K-DL-3	GN 693207 6.400% 01/15/37		09/01/2023	Paydown		7,523,076	7,523,076	7,523,076	7,460,855				62,221		7,523,076				269,647	01/15/2037	1.A
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.779% 09/16/46		09/01/2023	Paydown		22,040	22,040	21,423	21,748				292		22,040				849	09/16/2046	1.A
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.875% 12/16/44		09/01/2023	Paydown		4,809	4,809	4,664	4,669				139		4,809				156	12/16/2044	1.A
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		09/01/2023	Paydown		24,790	24,790	24,038	24,552				237		24,790				843	05/16/2046	1.A
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.743% 12/16/47		09/01/2023	Paydown		20,736	20,736	15,204	18,164				2,571		20,736				518	12/16/2047	1.A
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		09/01/2023	Paydown		20,232	20,232	17,804	19,495				737		20,232				705	12/16/2045	1.A
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.480% 11/16/45		09/01/2023	Paydown		24,677	24,677	23,786	24,015				662		24,677				902	11/16/2045	1.A
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		09/01/2023	Paydown		10,713	10,713	6,934	9,173				1,540		10,713				243	05/16/2046	1.A
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		09/01/2023	Paydown		128,256	128,256	118,504	125,242				3,014		128,256				4,327	04/16/2046	1.A
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		09/01/2023	Paydown		87,527	87,527	76,681	81,372				6,155		87,527				2,710	08/16/2046	1.A
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		09/01/2023	Paydown		123,852	123,852	109,934	113,906				9,947		123,852				3,764	02/16/2047	1.A
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		08/01/2023	Paydown		1,063,314	1,063,314	1,054,674	1,058,092				5,222		1,063,314				45,723	06/20/2032	1.A
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		09/01/2023	Paydown		145,276	145,276	141,417	144,304				973		145,276				5,293	09/16/2033	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-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		09/01/2023	Paydown		214,149	214,149	223,384	215,590		(1,441)		(1,441)		214,149				8,483	04/20/2038	1.A
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		09/01/2023	Paydown		32,750	32,750	33,604	32,923		(173)		(173)		32,750				1,188	04/20/2038	1.A
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		09/01/2023	Paydown		25,244	25,244	25,244	25,244						25,244				870	03/16/2046	1.A
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		09/01/2023	Paydown		112,035	112,035	113,623	112,238		(203)		(203)		112,035				4,112	05/20/2035	1.A
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		09/01/2023	Paydown		74,133	74,133	74,379	74,133						74,133				2,667	09/20/2035	1.A
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 5.140% 12/16/47		09/01/2023	Paydown		21,951	21,951	21,951	21,951						21,951				752	12/16/2047	1.A
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		09/01/2023	Paydown		61,665	61,665	54,877	57,979		3,686		3,686		61,665				1,727	09/16/2045	1.A
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		09/01/2023	Paydown		3,165,148	3,165,148	3,142,349	3,144,640		20,508		20,508		3,165,148				127,821	11/16/2046	1.A
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		09/01/2023	Paydown		147,737	147,737	133,490	140,789		6,948		6,948		147,737				4,596	10/16/2046	1.A
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		09/01/2023	Paydown		13,639	13,639	13,562	13,588		51		51		13,639				410	02/16/2039	1.A
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		09/01/2023	Paydown		185,317	185,317	191,340	187,261		(1,944)		(1,944)		185,317				6,775	02/20/2039	1.A
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39		09/01/2023	Paydown		105,009	105,009	107,093	105,181		(172)		(172)		105,009				3,420	02/20/2039	1.A
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		09/01/2023	Paydown		301,424	301,424	306,887	303,775		(2,351)		(2,351)		301,424				9,016	03/20/2039	1.A
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39		09/01/2023	Paydown		262,568	262,568	264,209	262,563		5		5		262,568				7,832	03/20/2039	1.A
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		09/01/2023	Paydown		106,277	106,277	110,727	107,758		(1,481)		(1,481)		106,277				3,373	07/20/2040	1.A
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 08/16/23		07/01/2023	Paydown		818	818	838	817		1		1		818				24	08/16/2023	1.A
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		09/01/2023	Paydown		84,122	84,122	83,911	83,902		220		220		84,122				2,783	10/20/2038	1.A
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38		09/01/2023	Paydown		74,070	74,070	76,431	74,524		(453)		(453)		74,070				2,681	07/20/2038	1.A
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		09/01/2023	Paydown		1,536,489	1,536,489	1,596,604	1,556,468		(19,979)		(19,979)		1,536,489				13,509	07/20/2042	1.A
38375J-CX-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		09/01/2023	Paydown		55,945	55,945	53,711	54,682		1,263		1,263		55,945				2,035	05/16/2046	1.A
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		09/01/2023	Paydown		126,261	126,261	108,813	117,475		8,785		8,785		126,261				3,652	01/16/2047	1.A
38375P-MQ-1	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37		09/01/2023	Paydown		33,394	33,394	33,081	33,289		105		105		33,394				952	12/20/2037	1.A
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		09/01/2023	Paydown		114,794	114,794	119,942	115,815		(1,021)		(1,021)		114,794				4,553	08/20/2038	1.A
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38		09/01/2023	Paydown		49,771	49,771	49,522	49,542		228		228		49,771				1,679	10/20/2038	1.A
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38		09/01/2023	Paydown		53,737	53,737	53,469	53,482		255		255		53,737				1,791	09/20/2038	1.A
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		09/01/2023	Paydown		175,866	175,866	181,361	176,099		(233)		(233)		175,866				5,778	08/20/2038	1.A
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		09/01/2023	Paydown		237,479	237,479	237,120	236,986		493		493		237,479				6,444	09/16/2039	1.A
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39		09/01/2023	Paydown		199,447	199,447	200,315	199,298		150		150		199,447				7,324	10/16/2039	1.A
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		09/01/2023	Paydown		420,708	420,708	420,206	419,969		739		739		420,708				12,748	09/16/2040	1.A
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		09/01/2023	Paydown		559,457	559,457	617,291	578,358		(18,901)		(18,901)		559,457				16,819	06/20/2040	1.A
38377R-UY-9	GNR 2010-166 DB AD PAC-11 4.250% 12/20/40		09/01/2023	Paydown		95,316	95,316	104,550	97,760		(2,443)		(2,443)		95,316				3,038	12/20/2040	1.A
38377T-2W-0	GNR 2011-23 KB EXCH AD PAC-11 4.500% 02/16/41		09/01/2023	Paydown		215,597	215,597	219,909	216,475		(878)		(878)		215,597				6,539	02/16/2041	1.A
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		09/01/2023	Paydown		88,003	88,003	84,923	86,839		1,164		1,164		88,003				2,615	02/20/2041	1.A
38377T-NW-7	GNR 2011-3 PL EXCH PAC-11 4.000% 01/20/41		09/01/2023	Paydown		15,740	15,740	14,230	15,287		453		453		15,740				472	01/20/2041	1.A
38377T-QJ-3	GNR 2011-5 LW PAC-1-11 4.000% 01/20/41		09/01/2023	Paydown		258,057	258,057	275,355	262,734		(4,677)		(4,677)		258,057				7,742	01/20/2041	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
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		09/01/2023	Paydown		5,113	5,113	4,947	4,967		146		146		5,113				153	04/20/2041	1.A
38377V-ZP-4	GNR 2011-66 KN EXCH PAC-1-11 4.000% 05/16/41		09/01/2023	Paydown		124,960	124,960	118,253	122,441		2,518		2,518		124,960				3,594	05/16/2041	1.A
38377W-BA-1	GNR 2011-73 LB PAC-11 4.000% 05/20/41		09/01/2023	Paydown		1,123,775	1,123,775	1,080,580	1,110,066		13,708		13,708		1,123,775				31,780	05/20/2041	1.A
38377Y-AP-5	GNR 2011-128 PE PAC-1-11 3.500% 09/20/41		09/01/2023	Paydown		226,503	226,503	226,344	226,193		310		310		226,503				5,694	09/20/2041	1.A
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		09/01/2023	Paydown		3,973	3,973	4,086	4,019		(46)		(46)		3,973				65	09/16/2026	1.A
38377Y-UK-4	GNR 2011-140 PE PAC-1-11 3.500% 10/16/41		09/01/2023	Paydown		445,962	445,962	445,928	445,563		399		399		445,962				10,351	10/16/2041	1.A
38378A-HL-8	GNR 2011-154 LK EXCH SC PT 4.000% 07/20/41		09/01/2023	Paydown		340,537	340,537	358,415	344,735		(4,198)		(4,198)		340,537				9,158	07/20/2041	1.A
38378C-ET-0	GNR 2012-10 PB AD PAC-11 4.000% 01/20/42		09/01/2023	Paydown		38,852	38,852	40,917	39,401		(550)		(550)		38,852				1,029	01/20/2042	1.A
38378C-EY-9	GNR 2012-10 LB AD PAC-1-11 3.500% 01/20/42		09/01/2023	Paydown		354,172	354,172	357,050	354,347		(174)		(174)		354,172				8,185	01/20/2042	1.A
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11 3.500% 03/20/42		09/01/2023	Paydown		362,524	362,524	384,275	368,198		(5,674)		(5,674)		362,524				8,626	03/20/2042	1.A
38378D-U4-5	GNR 2012-30 CL SC SEQ 3.500% 11/20/39		09/01/2023	Paydown		282,379	282,379	285,202	282,801		(423)		(423)		282,379				6,596	11/20/2039	1.A
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		09/01/2023	Paydown		837,400	837,400	821,182	830,637		6,763		6,763		837,400				16,693	02/20/2042	1.A
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		09/01/2023	Paydown		1,109	1,109	1,104	1,104		5		5		1,109				11	08/16/2042	1.A
38378U-TL-1	GNR 2013-151 EJ SC SEQ 4.250% 07/20/40		09/01/2023	Paydown		315,167	315,167	308,075	311,835		3,331		3,331		315,167				9,446	07/20/2040	1.A
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		09/01/2023	Paydown		212,741	212,741	183,340	200,328		11,579		11,579		212,741				1,858	08/20/2043	1.A
38378V-VB-8	GNR 2013-99 EH EXCH PAC-1-11 3.500% 07/16/43		09/01/2023	Paydown		197,388	197,388	190,086	194,876		2,512		2,512		197,388				4,479	07/16/2043	1.A
38378W-VE-0	GNR 2013-124 PC PAC-1-11 3.500% 08/20/43		09/01/2023	Paydown		301,117	301,117	291,331	297,217		3,900		3,900		301,117				6,892	08/20/2043	1.A
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		09/01/2023	Paydown		1,413,373	1,413,373	1,266,750	1,353,796		59,576		59,576		1,413,373				12,196	08/20/2043	1.A
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		09/01/2023	Paydown		27,310	27,310	24,939	26,917		393		393		27,310				1,286	08/20/2029	1.A
38380F-D8-6	GNMA II SERIES 2017-104 CLASS LT 3.000% 07/20/47		09/01/2023	Paydown		140,815	140,815	148,252	146,411		(5,596)		(5,596)		140,815				2,793	07/20/2047	1.A
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 0.811% 03/20/41		09/20/2023	Paydown				63,325	51,574		(51,574)		(51,574)						3,992	03/20/2041	1.A
38382E-T4-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-61 CLASS SA 5.550% 01/20/46		09/20/2023	Paydown				103,749			(3,331)		(3,331)		100,418		(100,418)	(100,418)	1,744	01/20/2046	1.A
38382P-ZZ-8	GOVERNMENT NATIONAL MORTGAGE 3.500% 05/20/42		09/01/2023	Paydown				460,019	474,842		(16,810)		(16,810)		458,032		(458,032)	(458,032)	67,343	05/20/2042	1.A
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1 4.000% 12/20/40		09/01/2023	Paydown				488,174	371,628		(371,628)		(371,628)						83,904	12/20/2040	1.A
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI 4.000% 12/20/40		09/01/2023	Paydown				431,146	460,829		(16,929)		(16,929)		443,900		(443,900)	(443,900)	71,416	12/20/2040	1.A
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI 3.500% 04/20/42		09/01/2023	Paydown				329,122	248,926		(248,926)		(248,926)						59,172	04/20/2042	1.A
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI 4.000% 06/20/41		09/01/2023	Paydown				323,180	256,911		(256,911)		(256,911)						62,440	06/20/2041	1.A
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI 3.000% 01/20/44		09/01/2023	Paydown				110,655	88,848		(88,848)		(88,848)						21,709	01/20/2044	1.A
38383F-2B-8	GOVERNMENT NATIONAL MORTGAGE 5.500% 02/20/30		09/19/2023	Paydown				509,659	471,605		(32,450)		(32,450)		439,155		(439,155)	(439,155)	116,711	02/20/2030	1.A
38383G-6U-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS AI 5.500% 06/20/38		09/01/2023	Paydown				798,159	744,744		(744,744)		(744,744)						188,137	06/20/2038	1.A
38383G-UC-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS AI 4.500% 12/20/40		09/01/2023	Paydown				424,468	356,436		(18,793)		(18,793)		337,643		(337,643)	(337,643)	86,958	12/20/2040	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
38383G-VA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS BI 4.500% 05/20/41		09/01/2023	Paydown				525,684	440,601		(440,601)		(440,601)						105,518	05/20/2041	1.A
38383M-E5-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS AI 5.000% 03/20/40		09/01/2023	Paydown				440,919	409,895		(409,895)		(409,895)						98,269	03/20/2040	1.A
38383M-R2-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS IQ 4.500% 04/20/41		09/01/2023	Paydown				189,608	176,494		(176,494)		(176,494)						41,507	04/20/2041	1.A
38383M-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-28 CLASS DI 5.000% 09/20/35		09/01/2023	Paydown				325,122	300,876		(300,876)		(300,876)						78,687	09/20/2035	1.A
38383U-SX-9	GOVERNMENT NATIONAL MORTGAGE 11.364% 04/20/41		09/20/2023	Paydown				205,253	206,425		(7,277)		(7,277)		199,148		(199,148)	(199,148)	22,115	04/20/2041	1.A
38383V-NX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-3 CLASS IO 4.500% 12/16/40		09/01/2023	Paydown				39,121			(39,121)		(39,121)						6,067	12/16/2040	1.A
38383Y-TT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS SA 0.737% 05/16/41		09/15/2023	Paydown				190,200	186,187		(15,141)		(15,141)		171,047		(171,047)	(171,047)	17,777	05/16/2041	1.A
38383Y-XT-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MS 0.736% 03/20/41		09/20/2023	Paydown				200,603	196,697		(18,411)		(18,411)		178,286		(178,286)	(178,286)	18,083	03/20/2041	1.A
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		09/15/2023	Redemption 100.0000		28,571	28,571	28,571	28,571						28,571				769	12/15/2030	1.A
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		09/15/2023	Redemption 100.0000		147,055	147,055	147,055	147,055						147,055				3,904	06/15/2030	1.A
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		08/01/2023	Redemption 100.0000		121,817	121,817	121,817	121,817						121,817				2,499	08/01/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						42,473,576	42,473,576	48,714,196	47,951,620		(3,294,126)		(3,294,126)		44,801,205		(2,327,629)	(2,327,629)	2,351,970	XXX	XXX
221625-AK-2	IVORY COAST SR UNSEC 5.750% 12/31/32	D	07/01/2023	Redemption 100.0000		360,000	360,000	321,906	321,542		38,458		38,458		360,000				10,350	12/31/2032	3.C FE
50064F-AK-0	REPUBLIC OF KOREA SR UNSEC 3.875% 09/11/23	D	09/07/2023	JP MORGAN SECURITIES		14,497,100	14,500,000	14,324,695	14,485,547		14,282		14,282		14,499,828		(2,728)	(2,728)	557,193	09/11/2023	1.C FE
65412A-CD-2	REPUBLIC OF NIGERIA SR UNSEC 6.375% 07/12/23	D	07/12/2023	Maturity		5,900,000	5,900,000	5,707,259	5,884,994		15,006		15,006		5,900,000				376,125	07/12/2023	4.C FE
718286-BC-0	REPUBLIC OF PHILIPPINES SR UNSEC 7.500% 09/25/24	D	09/25/2023	Redemption 100.0000		8,730,000	8,730,000	8,583,802	8,710,380		19,620		19,620		8,730,000				654,750	09/25/2024	2.B FE
760942-AZ-5	REPUBLICA ORIENT URUGUAY SR UNSEC 4.500% 08/14/24	D	08/14/2023	Redemption 100.0000		11,742,109	11,742,109	11,722,500	11,738,926		3,183		3,183		11,742,109				528,395	08/14/2024	2.B FE
78307A-DE-0	RUSSIAN FEDERATION SR UNSEC 5.625% 04/04/42	D	07/11/2023	JP MORGAN SECURITIES		2,144,000	3,200,000										2,144,000	2,144,000		04/04/2042	6. *
78307A-DG-5	RUSSIAN FEDERATION SR UNSEC 4.875% 09/16/23	D	09/05/2023	VTB CAPITAL INC		2,282,000	2,800,000										2,282,000	2,282,000		09/16/2023	6. *
896292-AH-2	TRINIDAD & TOBAGO UNSEC 4.375% 01/16/24	D	09/14/2023	Call 99.6500		6,975,500	7,000,000	7,000,000	7,000,000						7,000,000				331,090	01/16/2024	3.B FE
AR7898-94-3	RUSSIAN FEDERATION SR UNSEC 4.375% 03/21/29	D	07/20/2023	BARCLAYS BANK PLC		4,200,000	10,000,000										4,200,000	4,200,000		03/21/2029	6. *
LW2131-24-8	RUSSIAN FEDERATION SR UNSEC 4.750% 05/27/26	D	07/12/2023	Various		6,016,000	12,400,000										6,016,000	6,016,000		05/27/2026	6. *
X74344-DM-5	RUSSIAN FEDERATION SR UNSEC 7.500% 03/31/30	D	09/30/2023	Redemption 100.0000		88,696	88,696										88,696	88,696	3,326	03/31/2030	6. *
0309999999. Subtotal - Bonds - All Other Governments						62,935,405	76,720,805	47,660,162	48,141,389		90,549		90,549		48,231,937		14,727,968	14,727,968	2,461,229	XXX	XXX
024838-AH-7	AMERICAN CAMPUS PROPERTIES TX 7.760% 09/01/23		09/01/2023	Maturity		3,365,000	3,365,000	3,365,000	3,365,000						3,365,000				261,124	09/01/2023	2.B FE
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660% 08/25/45		09/25/2023	Redemption 100.0000		22,614	22,614	22,839	22,812		(199)		(199)		22,614				558	08/25/2045	1.D
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,387,614	3,387,614	3,387,839	3,387,812		(199)		(199)		3,387,614				261,682	XXX	XXX

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
13049G-AA-8	CALIFORNIA MUNI FIN AUTH FED I 2.519% 10/01/35		07/01/2023	Redemption 100.0000		10,000	10,000	7,301	7,310		2,690		2,690		10,000				189	10/01/2035	2.A FE
13049G-AB-6	CALIFORNIA MUNI FIN AUTH FED I 3.637% 07/01/30		07/01/2023	Redemption 100.0000		40,000	40,000	33,900	34,078		5,922		5,922		40,000				1,091	07/01/2030	2.B FE
13080T-AU-6	THE CALIFORNIA STATEWIDE COMMU 8.000% 09/02/53		08/23/2023	KEYBANC CAPITAL MARKETS		50,000,000	50,000,000	50,000,000							50,000,000				466,667	09/02/2053	5.B GI
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC 3.000% 12/10/31		09/12/2023	Redemption 100.0000		1,116,717	1,116,717	1,115,179	1,115,196		1,522		1,522		1,116,717				22,238	12/10/2031	1.F PL
3128JD-AA-5	FH 138788 7.078% 11/01/31		09/01/2023	Paydown		2,132	2,132	2,183	2,156		(25)		(25)		2,132				101	11/01/2031	1.A
3128JR-RX-6	FH 847702 3.047% 09/01/36		09/01/2023	Paydown		447	447	451	447						447				9	09/01/2036	1.A
3128JR-SP-2	FH 847726 4.262% 03/01/37		09/01/2023	Paydown		422	422	434	431		(9)		(9)		422				10	03/01/2037	1.A
31280G-KU-5	FH 1N0307 4.061% 09/01/36		09/01/2023	Paydown		72	72	74	72						72				1	09/01/2036	1.A
31280L-RD-5	FH 1H2584 2.380% 02/01/36		09/01/2023	Paydown		1,400	1,400	1,390	1,391		10		10		1,400				22	02/01/2036	1.A
31280L-SL-6	FH 1H2623 2.638% 07/01/36		09/01/2023	Paydown		252	252	254	252						252				21	07/01/2036	1.A
3128S4-ER-4	FH 100144 2.099% 09/01/36		09/01/2023	Paydown		40	42	42	42						42		(2)	(2)	1	09/01/2036	1.A
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		07/01/2023	Paydown		820	820	808	817		3		3		820				33	07/15/2023	1.A
31292H-YA-6	FG C01605 4.500% 07/01/33		09/01/2023	Paydown		114	114	109	110		4		4		114				3	07/01/2033	1.A
3132FC-F2-6	FHLMC POOL Z40185 5.500% 01/01/52		09/01/2023	Paydown		15,519	15,519	17,258	17,237		(1,718)		(1,718)		15,519				569	01/01/2052	1.A
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		09/01/2023	Paydown		13,164	13,164	12,338	12,986		178		178		13,164				621	07/15/2031	1.A
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		09/01/2023	Paydown		25,437	25,437	24,259	25,159		278		278		25,437				1,185	07/15/2031	1.A
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		09/01/2023	Paydown		24,597	24,597	24,105	24,453		144		144		24,597				1,157	02/15/2031	1.A
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		09/01/2023	Paydown		21,192	21,192	21,033	21,108		84		84		21,192				1,019	10/15/2031	1.A
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		09/01/2023	Paydown		13,944	13,944	13,902	13,903		40		40		13,944				666	01/15/2032	1.A
3133T0-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		07/01/2023	Paydown		558	558	552	556		2		2		558				23	07/15/2023	1.A
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		08/01/2023	Paydown		9,390	9,390	9,323	9,359		32		32		9,390				400	08/15/2023	1.A
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		08/01/2023	Paydown		2,660	2,660	2,627	2,646		14		14		2,660				111	08/25/2023	1.A
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		08/01/2023	Paydown		18,529	18,529	18,395	18,467		63		63		18,529				792	08/15/2023	1.A
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		09/01/2023	Paydown		9,242	9,242	8,910	9,208		34		34		9,242				428	10/15/2023	1.A
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		09/01/2023	Paydown		52,449	52,449	45,639	51,988		461		461		52,449				2,229	12/25/2023	1.A
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		09/01/2023	Paydown		13,127	13,127	13,069	13,086		41		41		13,127				610	02/15/2024	1.A
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		09/01/2023	Paydown		31,064	31,064	29,438	30,927		137		137		31,064				1,422	01/15/2024	1.A
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		09/01/2023	Paydown		17,798	17,798	17,667	17,742		57		57		17,798				829	02/15/2024	1.A
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		09/01/2023	Paydown		4,915	4,915	4,815	4,882		33		33		4,915				212	03/15/2024	1.A
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		09/01/2023	Paydown		22,736	22,736	22,117	22,538		197		197		22,736				905	03/15/2024	1.A
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		09/01/2023	Paydown		50,612	50,612	46,666	49,447		1,164		1,164		50,612				1,993	07/17/2024	1.A
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		09/01/2023	Paydown		25,498	25,498	25,140	25,354		145		145		25,498				1,186	04/15/2024	1.A
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		09/01/2023	Paydown		41,045	41,045	40,287	40,694		350		350		41,045				2,027	04/25/2024	1.A
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		08/01/2023	Paydown		6,814	6,814	6,821	6,814						6,814				357	11/15/2024	1.A FE
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		09/01/2023	Paydown		2,786	2,786	2,789	2,786						2,786				178	11/15/2024	1.A
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		09/01/2023	Paydown		11,077	11,077	11,015	11,032		45		45		11,077				619	02/15/2025	1.A
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		09/01/2023	Paydown		17,334	17,334	17,064	17,200		134		134		17,334				805	03/15/2026	1.A
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		09/01/2023	Paydown		9,702	9,702	9,573	9,630		72		72		9,702				454	03/15/2026	1.A
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		09/01/2023	Paydown		3,450	3,450	3,430	3,436		15		15		3,450				194	03/15/2025	1.A
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		09/01/2023	Paydown		7,477	7,477	7,477	7,477						7,477				391	05/15/2025	1.A
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		09/01/2023	Paydown		7,162	7,162	7,099	7,123		40		40		7,162				360	08/15/2026	1.A
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		09/01/2023	Paydown		7,934	7,934	7,185	7,846		88		88		7,934				373	08/15/2026	1.A

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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
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		09/01/2023	Paydown		3,792	3,792	3,780	3,780		12		12		3,792				203	09/15/2026	1.A
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		09/01/2023	Paydown		8,970	8,970	8,934	8,938		32		32		8,970				456	09/15/2026	1.A
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		09/25/2023	Paydown		102,037	102,037	100,188	101,839		198		198		102,037				5,277	09/25/2026	1.A
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		09/01/2023	Paydown		4,938	4,938	4,856	4,894		45		45		4,938				243	10/15/2026	1.A
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		09/01/2023	Paydown		8,856	8,856	8,609	8,806		50		50		8,856				472	02/15/2027	1.A
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		09/01/2023	Paydown		1,161	1,161	1,120	1,152		9		9		1,161				57	02/15/2027	1.A
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		09/01/2023	Paydown		16,743	16,743	16,311	16,657		86		86		16,743				876	02/15/2027	1.A
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		09/01/2023	Paydown		7,182	7,182	7,101	7,131		51		51		7,182				335	02/15/2027	1.A
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		09/01/2023	Paydown		17,721	17,721	16,474	17,561		160		160		17,721				870	02/17/2027	1.A
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		09/01/2023	Paydown		27,652	27,652	24,610	27,321		330		330		27,652				1,503	02/15/2027	1.A
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		09/01/2023	Paydown		12,954	12,954	11,661	12,812		141		141		12,954				652	02/15/2027	1.A
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		09/01/2023	Paydown		10,226	10,226	9,679	10,150		76		76		10,226				542	02/15/2027	1.A
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		09/01/2023	Paydown		22,516	22,516	21,735	22,380		136		136		22,516				1,213	02/15/2027	1.A
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		09/01/2023	Paydown		6,976	6,976	6,415	6,909		67		67		6,976				351	03/15/2027	1.A
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		09/01/2023	Paydown		5,123	5,123	4,746	5,068		56		56		5,123				254	03/15/2027	1.A
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		09/01/2023	Paydown		3,571	3,571	3,515	3,535		36		36		3,571				179	12/15/2026	1.A
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		09/01/2023	Paydown		22,745	22,745	21,329	22,540		205		205		22,745				1,187	06/17/2027	1.A
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		09/01/2023	Paydown		21,870	21,870	21,735	21,773		97		97		21,870				1,091	07/20/2027	1.A
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		09/01/2023	Paydown		4,417	4,417	4,385	4,392		24		24		4,417				216	07/15/2027	1.A
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		09/01/2023	Paydown		25,894	25,894	25,661	25,739		154		154		25,894				1,202	08/15/2027	1.A
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		09/01/2023	Paydown		9,278	9,278	9,092	9,230		48		48		9,278				402	08/15/2027	1.A
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		09/01/2023	Paydown		27,037	27,037	27,031	26,987		50		50		27,037				1,263	01/20/2028	1.A
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 6.113% 01/15/28		09/01/2023	Paydown		15,034	15,034	15,037	15,034						15,034				535	01/15/2028	1.A
3133TC-JP-4	FHR 2026 S INV DLY SEQ 1.167% 01/15/28		09/01/2023	Paydown		951	951	582	778		173		173		951				75	01/15/2028	1.A
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 8.457% 01/15/28		09/01/2023	Paydown		3,675	3,675	3,801	3,722		(47)		(47)		3,675				213	01/15/2028	1.A
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		09/01/2023	Paydown		14,762	14,762	14,750	14,737		25		25		14,762				683	04/15/2028	1.A
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		09/01/2023	Paydown		111,797	111,797	108,900	111,797						111,797				4,887	01/25/2028	1.A
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		09/01/2023	Paydown		8,663	8,663	8,823	8,667		(4)		(4)		8,663				409	05/15/2028	1.A
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		09/01/2023	Paydown		14,929	14,929	14,780	14,866		63		63		14,929				652	08/15/2028	1.A
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		09/01/2023	Paydown		15,980	15,980	14,147	15,562		418		418		15,980				637	02/15/2029	1.A
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		09/01/2023	Paydown		18,980	18,980	18,266	18,839		141		141		18,980				890	05/15/2029	1.A
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		09/01/2023	Paydown		5,256	5,256	4,727	5,157		100		100		5,256				241	07/15/2029	1.A
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		09/01/2023	Paydown		21,980	21,980	19,833	21,593		387		387		21,980				1,021	08/15/2029	1.A
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		09/01/2023	Paydown		37,115	37,115	36,770	36,956		159		159		37,115				1,977	09/15/2029	1.A
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		09/01/2023	Paydown		115,965	115,965	112,652	115,188		777		777		115,965				6,082	09/15/2029	1.A
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		09/01/2023	Paydown		64,628	64,628	65,542	64,628						64,628				3,587	10/15/2029	1.A
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		09/01/2023	Paydown		34,006	34,006	32,638	33,714		292		292		34,006				1,694	10/20/2029	1.A
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		09/01/2023	Paydown		30,159	30,159	30,319	30,159						30,159				1,612	10/17/2029	1.A
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		09/01/2023	Paydown		25,311	25,311	22,899	24,893		418		418		25,311				1,229	10/15/2029	1.A
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		09/01/2023	Paydown		41,869	41,869	42,298	41,869						41,869				2,094	11/20/2029	1.A
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		09/01/2023	Paydown		50,378	50,378	48,575	50,007		371		371		50,378				2,946	01/15/2030	1.A
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		09/01/2023	Paydown		10,434	10,434	9,986	10,336		98		98		10,434				546	01/20/2030	1.A
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		09/01/2023	Paydown		30,378	30,378	29,491	30,174		204		204		30,378				1,739	01/15/2030	1.A
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		09/01/2023	Paydown		6,944	6,944	6,977	6,944						6,944				343	03/15/2030	1.A
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		09/01/2023	Paydown		3,318	3,318	3,193	3,292		26		26		3,318				177	03/15/2030	1.A
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		09/01/2023	Paydown		5,437	5,437	5,434	5,429		8		8		5,437				303	05/15/2030	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
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		09/01/2023	Paydown		7,236	7,236	6,935	7,177		59		59		7,236				340	08/15/2030	1.A
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		09/01/2023	Paydown		7,505	7,505	7,224	7,453		52		52		7,505				332	09/15/2030	1.A
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		09/01/2023	Paydown		3,807	3,807	3,666	3,777		30		30		3,807				179	09/15/2030	1.A
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		09/01/2023	Paydown		6,365	6,365	6,397	6,365						6,365				317	09/15/2030	1.A
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		09/01/2023	Paydown		20,318	20,318	20,514	20,318						20,318				1,033	10/15/2030	1.A
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		09/01/2023	Paydown		40,573	40,573	39,343	40,297		276		276		40,573				1,957	10/15/2030	1.A
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		09/01/2023	Paydown		19,706	19,706	18,970	19,541		165		165		19,706				934	10/15/2030	1.A
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		09/01/2023	Paydown		9,798	9,798	9,405	9,708		90		90		9,798				455	02/15/2031	1.A
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		09/01/2023	Paydown		5,386	5,386	4,966	5,318		69		69		5,386				232	03/15/2031	1.A
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		09/01/2023	Paydown		9,819	9,819	9,279	9,703		116		116		9,819				464	05/15/2031	1.A
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		09/01/2023	Paydown		5,558	5,558	5,180	5,466		92		92		5,558				259	05/15/2031	1.A
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		09/01/2023	Paydown		22,972	22,972	21,982	22,742		230		230		22,972				1,068	06/15/2031	1.A
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		09/01/2023	Paydown		5,476	5,476	5,481	5,476						5,476				253	06/15/2031	1.A
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		09/01/2023	Paydown		12,549	12,549	12,384	12,487		62		62		12,549				606	06/15/2031	1.A
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		09/01/2023	Paydown		4,641	4,641	4,371	4,584		57		57		4,641				207	06/15/2031	1.A
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		09/01/2023	Paydown		17,830	17,830	16,760	17,587		243		243		17,830				837	03/15/2031	1.A
3133US-HA-2	FHLMC POOL SI2025 5.000% 01/01/52		09/01/2023	Paydown		29,785	29,785	32,795	32,756		(2,971)		(2,971)		29,785				990	01/01/2052	1.A
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		07/01/2023	Paydown		861	861	845	855		6		6		861				35	07/25/2023	1.A
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		07/01/2023	Paydown		318	318	313	316		2		2		318				13	07/25/2023	1.A
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		07/01/2023	Paydown		969	969	956	963		6		6		969				40	07/25/2023	1.A
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		07/01/2023	Paydown		219	219	201	217		1		1		219				9	07/25/2023	1.A
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		07/01/2023	Paydown															2	07/25/2023	1.A
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		08/01/2023	Paydown		4,493	4,493	4,414	4,469		24		24		4,493				189	08/25/2023	1.A
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		09/01/2023	Paydown		14,350	14,350	13,699	14,265		84		84		14,350				634	09/25/2023	1.A
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		09/01/2023	Paydown		10,798	10,798	10,040	10,729		69		69		10,798				470	09/25/2023	1.A
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		09/01/2023	Paydown		2,384	2,384	2,384	2,384						2,384				105	09/25/2023	1.A
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		09/01/2023	Paydown		15,673	21,294	20,026	21,172		93		93		21,265		(5,593)	(5,593)	980	12/25/2023	1.A
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		09/01/2023	Paydown		30,045	30,045	30,017	29,926		119		119		30,045				1,351	01/25/2024	1.A
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		09/01/2023	Paydown		70,619	70,619	70,141	70,252		367		367		70,619				3,277	03/25/2024	1.A
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		09/01/2023	Paydown		28,231	28,231	27,491	27,951		280		280		28,231				1,215	03/25/2024	1.A
31359H-JN-5	FNR 1994-55 N W CPT 50.244% 12/25/23		09/01/2023	Paydown		748	748	744	748						748				51	12/25/2023	1.A
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		09/01/2023	Paydown		13,604	13,604	13,370	13,499		105		105		13,604				620	03/25/2024	1.A
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		09/01/2023	Paydown		25,795	25,795	25,108	25,545		250		250		25,795				1,270	06/17/2024	1.A
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		09/01/2023	Paydown		17,648	17,648	16,692	17,485		163		163		17,648				874	11/25/2026	1.A
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		09/01/2023	Paydown		4,638	4,638	4,528	4,605		33		33		4,638				218	12/25/2026	1.A
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		09/01/2023	Paydown		15,647	15,647	15,351	15,552		94		94		15,647				799	07/22/2026	1.A
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		09/01/2023	Paydown		13,653	13,653	13,155	13,563		90		90		13,653				727	12/18/2026	1.A
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		09/01/2023	Paydown		10,916	10,916	10,741	10,865		51		51		10,916				509	03/18/2027	1.A
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		09/01/2023	Paydown		6,667	6,667	6,654	6,650		17		17		6,667				310	04/18/2027	1.A
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		09/01/2023	Paydown		9,085	9,085	8,320	8,975		110		110		9,085				455	04/18/2027	1.A
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		09/01/2023	Paydown		24,139	24,139	20,822	23,755		383		383		24,139				1,238	01/20/2027	1.A
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		09/01/2023	Paydown		7,657	7,657	7,562	7,596		62		62		7,657				357	03/18/2027	1.A
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		09/01/2023	Paydown		11,006	11,006	10,129	10,886		120		120		11,006				551	03/18/2027	1.A
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		09/01/2023	Paydown		78,172	78,172	73,916	77,328		845		845		78,172				4,201	06/17/2027	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
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		09/01/2023	Paydown		4,502	4,502	4,257	4,453		49		49		4,502				242	06/17/2027	1.A
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		09/01/2023	Paydown		12,969	12,969	12,771	12,847		123		123		12,969				561	09/18/2027	1.A
31359P-7M-2	FNGT 1998-T3 B PT 8.984% 09/25/23		09/01/2023	Paydown		2,587	2,587	2,771	2,576		11		11		2,587				147	09/25/2023	1.A
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		09/01/2023	Paydown		12,090	12,090	11,331	11,987		102		102		12,090				525	05/18/2027	1.A
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		09/01/2023	Paydown		19,640	19,640	18,840	19,502		138		138		19,640				868	05/18/2027	1.A
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		09/01/2023	Paydown		22,942	22,942	20,611	22,702		240		240		22,942				1,064	04/17/2027	1.A
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		09/01/2023	Paydown		8,943	8,943	8,770	8,895		48		48		8,943				477	06/18/2027	1.A
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		09/01/2023	Paydown		9,524	9,524	9,008	9,437		87		87		9,524				504	06/18/2027	1.A
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		09/01/2023	Paydown		7,903	7,903	7,841	7,862		40		40		7,903				363	06/18/2027	1.A
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		09/01/2023	Paydown		13,182	13,182	12,325	13,055		127		127		13,182				584	07/18/2027	1.A
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		09/01/2023	Paydown		10,362	10,362	9,328	10,228		133		133		10,362				520	07/18/2027	1.A
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		09/01/2023	Paydown		16,602	16,602	16,538	16,535		67		67		16,602				914	07/20/2027	1.A
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		09/01/2023	Paydown		16,151	16,151	16,023	16,063		87		87		16,151				754	09/18/2027	1.A
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		09/01/2023	Paydown		23,787	23,787	23,307	23,550		237		237		23,787				1,033	11/18/2027	1.A
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		09/01/2023	Paydown		10,010	10,010	9,749	9,853		157		157		10,010				438	11/18/2027	1.A
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		09/01/2023	Paydown		4,766	4,766	4,721	4,745		21		21		4,766				222	11/18/2027	1.A
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		09/01/2023	Paydown		16,655	16,655	16,421	16,515		140		140		16,655				722	01/18/2028	1.A
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		09/01/2023	Paydown		2,673	2,673	2,584	2,651		22		22		2,673				116	01/18/2028	1.A
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		09/01/2023	Paydown		14,731	14,731	14,512	14,658		73		73		14,731				638	02/18/2028	1.A
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		09/01/2023	Paydown		18,548	18,548	18,549	18,548						18,548				866	01/20/2028	1.A
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		09/01/2023	Paydown		23,201	23,201	23,027	23,068		134		134		23,201				1,051	05/25/2031	1.A
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		09/01/2023	Paydown		2,652	2,652	2,590	2,626		25		25		2,652				124	04/25/2031	1.A
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		09/01/2023	Paydown		25,779	25,779	25,725	25,705		73		73		25,779				1,199	04/20/2028	1.A
31359U-PG-4	FNW 1998-W2 B1 SUB 13.000% 06/25/28		09/01/2023	Paydown		71,510	71,510	69,072	69,998		1,511		1,511		71,510				3,022	06/25/2028	1.A
31359U-PH-2	FNW 1998-W2 B2 SUB 12.020% 06/25/28		09/01/2023	Paydown		66,589	66,589	63,539	64,749		1,841		1,841		66,589				2,816	06/25/2028	1.A
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		08/01/2023	Paydown			5,672	5,166	5,350		22		22		5,373		(5,373)	(5,373)	74	06/25/2028	1.A
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		09/01/2023	Paydown		24,371	24,371	22,372	23,961		409		409		24,371				1,127	08/25/2029	1.A
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		09/01/2023	Paydown		978	978	952	971		7		7		978				49	10/25/2029	1.A
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		09/01/2023	Paydown		7,434	7,434	7,248	7,361		73		73		7,434				348	10/25/2029	1.A
31359X-MB-2	FANNIEMAE-ACES 1999-M6 Z Z SEQ 6.700% 11/17/39		09/01/2023	Paydown		13,850	13,850	13,873	13,846		4		4		13,850				619	11/17/2039	1.A
313637-FB-1	FNMA 109162 6.640% 03/01/28		09/01/2023	Paydown		1,666	1,666	1,666	1,666						1,666				74	03/01/2028	1.A
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		09/01/2023	Paydown		322,333	322,333	311,533	318,007		4,327		4,327		322,333				9,475	09/25/2041	1.A
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		09/01/2023	Paydown		494,350	494,350	542,037	518,117		(23,768)		(23,768)		494,350				14,913	10/25/2041	1.A
3136A3-S6-9	FNR 2012-3 PE PAC-11 4.000% 02/25/42		09/01/2023	Paydown		213,557	213,557	230,775	218,952		(5,395)		(5,395)		213,557				6,057	02/25/2042	1.A
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		09/01/2023	Paydown		145,959	145,959	146,991	146,080		(121)		(121)		145,959				3,270	04/25/2042	1.A
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		09/01/2023	Paydown		173,956	173,956	170,452	171,940		2,016		2,016		173,956				4,064	04/25/2042	1.A
3136A5-MB-9	FNR 2012-35 DB PAC-11 3.500% 04/25/42		09/01/2023	Paydown		1,075,039	1,075,039	1,069,076	1,071,545		3,495		3,495		1,075,039				24,022	04/25/2042	1.A
3136A5-RC-2	FNR 2012-33 MW PAC-11 3.500% 04/25/42		09/01/2023	Paydown		216,002	216,002	216,407	215,964		38		38		216,002				5,154	04/25/2042	1.A
3136A5-UK-0	FNR 2012-30 HE AD PAC-11 4.000% 04/25/42		09/01/2023	Paydown		937,093	937,093	1,047,201	970,520		(33,427)		(33,427)		937,093				26,441	04/25/2042	1.A
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		09/01/2023	Paydown		95,018	95,018	93,409	94,312		706		706		95,018				2,214	05/25/2042	1.A
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		09/01/2023	Paydown		74,844	74,844	72,646	73,922		923		923		74,844				1,746	06/25/2042	1.A
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		09/01/2023	Paydown		287,356	287,356	308,518	294,203		(6,847)		(6,847)		287,356				7,124	07/25/2042	1.A
3136A6-Q7-2	FNR 2012-75 PE AD PAC-11 3.500% 07/25/42		09/01/2023	Paydown		532,561	532,561	547,206	536,545		(3,984)		(3,984)		532,561				11,229	07/25/2042	1.A
3136A6-R3-0	FNR 2012-75 CE PAC-11 3.000% 07/25/42		09/01/2023	Paydown		944,943	944,943	919,843	936,241		8,702		8,702		944,943				18,402	07/25/2042	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
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		09/01/2023	Paydown		407,094	407,094	401,132	403,973		3,121		3,121		407,094				10,047	06/25/2042	1.A
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		09/01/2023	Paydown		795,939	795,939	852,761	816,195		(20,256)		(20,256)		795,939				20,249	06/25/2042	1.A
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		09/01/2023	Paydown		722,329	722,329	756,312	732,620		(10,291)		(10,291)		722,329				17,403	09/25/2042	1.A
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		09/01/2023	Paydown		408,911	408,911	425,803	414,543		(5,631)		(5,631)		408,911				9,112	07/25/2042	1.A
3136A7-ET-5	FNR 2012-70 YB PAC-11 3.000% 07/25/42		09/01/2023	Paydown		415,428	415,428	415,299	414,911		517		517		415,428				8,485	07/25/2042	1.A
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		09/01/2023	Paydown		1,064,476	1,064,476	1,024,337	1,047,537		16,939		16,939		1,064,476				21,123	08/25/2042	1.A
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		09/01/2023	Paydown		355,458	355,458	350,024	352,708		2,749		2,749		355,458				6,966	08/25/2042	1.A
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		09/01/2023	Paydown		265,236	265,236	260,150	262,173		3,063		3,063		265,236				6,203	08/25/2042	1.A
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		09/01/2023	Paydown		823,010	823,010	824,710	822,328		682		682		823,010				19,405	09/25/2042	1.A
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		09/01/2023	Paydown		1,525,851	1,525,851	1,473,082	1,503,369		22,483		22,483		1,525,851				15,201	11/25/2042	1.A
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		09/01/2023	Paydown		1,600,225	1,600,225	1,599,456	1,597,474		2,751		2,751		1,600,225				36,654	10/25/2042	1.A
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		09/01/2023	Paydown		628,837	628,837	648,715	635,330		(6,493)		(6,493)		628,837				7,371	11/25/2042	1.A
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		09/01/2023	Paydown		305,323	305,323	303,081	304,048		1,275		1,275		305,323				6,113	12/25/2042	1.A
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		09/01/2023	Paydown		893,574	893,574	842,642	871,303		22,271		22,271		893,574				15,538	02/25/2043	1.A
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		09/01/2023	Paydown		601,692	601,692	608,908	603,599		(1,907)		(1,907)		601,692				8,116	01/25/2043	1.A
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		09/01/2023	Paydown		609,284	609,284	583,078	597,348		11,936		11,936		609,284				11,995	03/25/2043	1.A
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		09/01/2023	Paydown		346,073	346,073	343,757	344,608		1,465		1,465		346,073				7,642	04/25/2043	1.A
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		09/01/2023	Paydown		600,191	600,191	536,955	566,851		31,843		31,843		600,191				4,044	06/25/2043	1.A
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		09/01/2023	Paydown		397,593	397,593	408,071	399,615		(4,660)		(4,660)		397,593				3,963	08/25/2043	1.A
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		09/01/2023	Paydown		786,629	786,629	678,853	737,356		49,273		49,273		786,629				17,265	09/25/2043	1.A
3136AG-M8-2	FNR 2013-111 AE PAC-11 4.000% 11/25/43		09/01/2023	Paydown		313,755	313,755	305,911	310,188		3,567		3,567		313,755				8,355	11/25/2043	1.A
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		09/01/2023	Paydown		968,668	968,668	985,858	975,024		(6,356)		(6,356)		968,668				15,985	10/25/2043	1.A
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		09/01/2023	Paydown		1,574,147	1,574,147	1,476,697	1,525,416		48,731		48,731		1,574,147				14,979	02/25/2044	1.A
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		09/01/2023	Paydown		175,778	175,778	180,102	177,382		(1,604)		(1,604)		175,778				1,316	01/25/2042	1.A
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		09/01/2023	Paydown		521,383	521,383	471,641	496,527		23,340		23,340		521,383				4,320	12/25/2043	1.A
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		09/01/2023	Paydown		264,431	264,431	274,418	269,587		(5,156)		(5,156)		264,431				6,162	01/25/2044	1.A
3136AH-UK-4	FNR 2013-134 B EXCH SEQ 3.000% 01/25/44		09/01/2023	Paydown		382,869	382,869	340,753	364,653		18,216		18,216		382,869				7,951	01/25/2044	1.A
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		09/01/2023	Paydown		1,066,122	1,066,122	1,126,947	1,089,757		(23,634)		(23,634)		1,066,122				31,892	04/25/2044	1.A
3136AP-FS-6	FNR 2015-44 JL SEQ 3.500% 07/25/45		09/01/2023	Paydown		261,151	261,151	255,846	257,786		3,365		3,365		261,151				6,017	07/25/2045	1.A
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		09/01/2023	Paydown		31,966	31,966	33,854	32,446		(479)		(479)		31,966				736	08/25/2043	1.A
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		09/01/2023	Paydown		151,825	151,825	153,354	152,324		(499)		(499)		151,825				3,557	01/25/2047	1.A
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		09/01/2023	Paydown		1,983,555	1,983,555	2,005,525	1,992,086		(8,531)		(8,531)		1,983,555				46,492	02/25/2047	1.A
3136B0-U6-1	FNR 2018-9 AL EXCH SC PT 3.500% 12/25/47		09/01/2023	Paydown		3,416	3,416	3,146	3,265		152		152		3,416				81	12/25/2047	1.A
3136B1-U9-3	FNR 2018-40 PS INV PAC 7.233% 06/25/48		09/25/2023	Paydown		659,891	659,891	657,211	657,520		2,371		2,371		659,891				6,764	06/25/2048	1.A
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		09/01/2023	Paydown		605,848	605,848	569,186	588,024		17,825		17,825		605,848				14,137	06/25/2048	1.A
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		09/01/2023	Paydown		1,060,198	1,060,198	1,032,890	1,045,090		15,108		15,108		1,060,198				28,101	12/25/2048	1.A
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		09/01/2023	Redemption 100.0000		27,584	27,584	28,549	28,427		(843)		(843)		27,584				607	11/01/2049	1.A
3136B9-ZX-8	FANNIE MAE SERIES 2020-26 CLASS DI 5.000% 05/25/50		09/25/2023	Paydown				239,242	236,716		(9,611)		(9,611)		227,105		(227,105)	(227,105)	37,585	05/25/2050	1.A
3136BL-PG-9	FANNIE MAE SERIES 2022-6 CLASS AI 5.500% 07/25/35		09/01/2023	Paydown				308,393	269,734		(269,734)		(269,734)						65,477	07/25/2035	1.A
3136BL-PJ-3	FANNIE MAE SERIES 2022-6 CLASS IA 5.500% 07/25/35		09/01/2023	Paydown				281,661	246,969		(246,969)		(246,969)						62,470	07/25/2035	1.A
3136BL-W4-8	FANNIE MAE SERIES 2022-8 CLASS DI 5.500% 08/25/38		09/01/2023	Paydown				571,341	531,231		(531,231)		(531,231)						126,682	08/25/2038	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
3136BM-MM-7	FANNI MAE 6.500% 08/25/36		09/01/2023	Paydown				241,778	235,006		(5,548)		(5,548)		229,458		(229,458)	(229,458)	62,895	08/25/2036	1.A
31371L-JL-4	FNMA 255067 5.000% 01/01/24		09/01/2023	Paydown		505	505	499	502		3		3		505				17	01/01/2024	1.A
3137A9-XL-5	FHR 3835 PE PAC-1-11 4.500% 04/15/41		09/01/2023	Paydown		594,492	594,492	638,057	607,153		(12,661)		(12,661)		594,492				17,016	04/15/2041	1.A
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41		09/01/2023	Paydown		201,441	201,441	214,283	204,417		(2,976)		(2,976)		201,441				6,003	07/15/2041	1.A
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		09/01/2023	Paydown		24,516	24,516	23,114	24,160		355		355		24,516				655	08/15/2041	1.A
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11 4.000% 09/15/41		09/01/2023	Paydown		234,804	234,804	255,790	242,583		(7,779)		(7,779)		234,804				6,020	09/15/2041	1.A
3137AH-YG-7	FHR 3954 DY EXCH PAC-11 4.000% 11/15/41		09/01/2023	Paydown		73,903	73,903	81,432	77,362		(3,459)		(3,459)		73,903				1,959	11/15/2041	1.A
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		09/01/2023	Paydown		45,443	45,443	43,377	44,733		710		710		45,443				1,065	02/15/2042	1.A
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		09/01/2023	Paydown		441,313	441,313	476,900	453,465		(12,152)		(12,152)		441,313				11,568	02/15/2042	1.A
3137AN-6M-2	FHR 4016 DB PAC-1-11 3.500% 03/15/42		09/01/2023	Paydown		410,744	410,744	408,883	409,755		989		989		410,744				9,457	03/15/2042	1.A
3137AN-AD-7	FHR 4016 LC PAC-1-11 3.500% 03/15/42		09/01/2023	Paydown		298,047	298,047	296,696	297,341		705		705		298,047				6,741	03/15/2042	1.A
3137AP-MM-9	FHR 4030 PE PAC-1-11 3.500% 04/15/42		09/01/2023	Paydown		480,483	480,483	472,131	476,836		3,647		3,647		480,483				10,122	04/15/2042	1.A
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		09/01/2023	Paydown		112,892	112,892	110,683	112,006		886		886		112,892				728	05/15/2042	1.A
3137AR-CZ-7	FHR 4061 BP PAC-1-11 3.500% 06/15/42		09/01/2023	Paydown		283,454	283,454	291,957	286,094		(2,640)		(2,640)		283,454				6,616	06/15/2042	1.A
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		09/01/2023	Paydown		77,714	77,714	73,604	74,645		3,069		3,069		77,714				1,820	06/15/2042	1.A
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		09/01/2023	Paydown		866,933	866,933	878,925	871,469		(4,535)		(4,535)		866,933				20,514	06/15/2042	1.A
3137AR-MM-5	FHR 4068 CE PAC-1-11 3.000% 06/15/42		09/01/2023	Paydown		788,846	788,846	786,258	787,381		1,466		1,466		788,846				15,671	06/15/2042	1.A
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		09/01/2023	Paydown		184,262	184,262	188,167	185,682		(1,420)		(1,420)		184,262				4,292	07/15/2042	1.A
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		09/01/2023	Paydown		652,347	652,347	652,200	651,725		621		621		652,347				14,716	09/15/2042	1.A
3137AY-PA-3	FHR 4161 TW EXCH PAC-1-11 3.000% 02/15/43		09/01/2023	Paydown		217,896	217,896	195,834	208,131		9,764		9,764		217,896				4,903	02/15/2043	1.A
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		09/01/2023	Paydown		1,761,777	1,761,777	1,610,431	1,612,485		151,346	2,054	149,292		1,761,777				30,806	03/15/2043	1.A
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		09/01/2023	Paydown		673,132	673,132	638,909	657,090		16,042		16,042		673,132				10,222	07/15/2043	1.A
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		09/01/2023	Paydown		817,504	817,504	838,485	826,229		(8,725)		(8,725)		817,504				23,069	07/15/2043	1.A
3137B4-XH-4	FHR 4262 AL SEQ 3.000% 10/15/33		09/01/2023	Paydown		311,871	311,871	287,944	305,710		6,161		6,161		311,871				6,271	10/15/2033	1.A
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		09/01/2023	Paydown		717,238	717,238	757,894	733,875		(16,638)		(16,638)		717,238				22,206	03/15/2041	1.A
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		09/01/2023	Paydown		834,122	834,122	886,599	857,224		(23,102)		(23,102)		834,122				24,614	11/15/2043	1.A
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		09/01/2023	Paydown		379,455	379,455	368,311	368,311		11,144		11,144		379,455				11,342	07/15/2041	1.A
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		09/01/2023	Paydown		1,162,900	1,162,900	1,148,980	1,155,876		7,024		7,024		1,162,900				29,787	04/15/2044	1.A
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		09/01/2023	Paydown		758,745	758,745	816,075	786,530		(27,785)		(27,785)		758,745				21,632	05/15/2044	1.A
3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.500% 06/15/44		09/01/2023	Paydown		1,004,664	1,004,664	964,163	989,035		15,629		15,629		1,004,664				22,453	06/15/2044	1.A
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		09/01/2023	Paydown		62,087	62,087	53,559	59,494		2,593		2,593		62,087				286	08/15/2044	1.A
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		09/01/2023	Paydown		163,058	163,058	167,214	164,730		(1,671)		(1,671)		163,058				3,802	02/15/2046	1.A
3137BR-YV-1	FHR 4615 LG EXCH SC PT 3.500% 09/15/41		09/01/2023	Paydown		162,425	162,425	162,095	162,135		291		291		162,425				3,797	09/15/2041	1.A
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		09/01/2023	Paydown		132,783	132,783	133,295	132,562		(165)		(165)		132,783				1,050	12/15/2046	1.A
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		09/01/2023	Paydown		256,340	256,340	260,125	257,993		(1,653)		(1,653)		256,340				5,999	01/15/2047	1.A
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		09/01/2023	Paydown		81,941	81,941	79,683	80,288		1,176		1,176		81,941				715	01/15/2047	1.A
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		09/01/2023	Paydown		761,890	761,890	764,673	762,468		(578)		(578)		761,890				18,341	02/15/2047	1.A
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		09/01/2023	Paydown		720,748	720,748	664,157	689,732		31,016		31,016		720,748				4,408	03/15/2047	1.A
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		09/01/2023	Paydown		307,695	307,695	298,678	302,075		4,725		4,725		307,695				2,436	03/15/2046	1.A
3137BW-YS-7	FHR 4674 AL SEQ 3.000% 07/15/45		09/01/2023	Paydown		145,218	145,218	135,893	141,080		4,138		4,138		145,218				2,891	07/15/2045	1.A
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		09/01/2023	Paydown		662,605	662,605	661,593	661,595		1,010		1,010		662,605				5,881	04/15/2047	1.A
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 0.823% 09/15/38		09/15/2023	Paydown				163,716	127,931		(6,570)		(6,570)		121,361		(121,361)	(121,361)	10,489	09/15/2038	1.A
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 0.823% 03/15/37		09/15/2023	Paydown				136,920	106,317		(6,867)		(6,867)		99,450		(99,450)	(99,450)	10,861	03/15/2037	1.A
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		09/01/2023	Paydown		311,126	311,126	325,935	317,780		(6,654)		(6,654)		311,126				9,289	04/15/2048	1.A

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
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		09/01/2023	Paydown		374,758	374,758	395,630	383,272		(8,515)		(8,515)		374,758				10,909	06/15/2048	1.A
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		09/01/2023	Paydown		500,790	500,790	526,951	513,804		(13,014)		(13,014)		500,790				14,438	06/15/2048	1.A
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 0.823% 10/15/34		09/15/2023	Paydown				158,817	129,021		(10,100)		(10,100)		118,921		(118,921)	(118,921)	11,193	10/15/2034	1.A
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		09/01/2023	Paydown		627,721	627,721	648,741	637,024		(9,303)		(9,303)		627,721				18,272	06/15/2048	1.A
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		09/01/2023	Paydown		417,044	417,044	418,184	417,344		(301)		(301)		417,044				11,223	03/15/2048	1.A
3137FG-NC-5	FHR 4809 JY EXCH SEQ 4.500% 05/15/48		09/01/2023	Paydown		297,294	297,294	313,413	306,174		(8,880)		(8,880)		297,294				8,916	05/15/2048	1.A
3137FG-SK-2	FHR 4814 BA EXCH SC PT 4.500% 07/15/48		09/01/2023	Paydown		57,075	57,075	59,002	58,254		(1,178)		(1,178)		57,075				1,657	07/15/2048	1.A
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 0.823% 05/15/35		09/15/2023	Paydown				158,227	127,550		(9,174)		(9,174)		118,376		(118,376)	(118,376)	14,051	05/15/2035	1.A
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 0.323% 07/15/37		09/15/2023	Paydown				136,418	110,793		(7,622)		(7,622)		103,171		(103,171)	(103,171)	9,766	07/15/2037	1.A
3137FJ-E5-4	FHR 4835 AS INV PT 1.156% 10/15/48		09/15/2023	Paydown		608,951	608,951	670,895	661,957		(53,006)		(53,006)		608,951				8,612	10/15/2048	1.A
3137H4-U9-9	FREDDIE MAC SERIES 5181 CLASS SB 0.000% 01/15/52		09/15/2023	Paydown				248,899	220,727						220,727		(220,727)	(220,727)		01/15/2052	1.A
3137H5-F6-9	FREDDIE MAC SERIES 5193 CLASS SA 0.000% 02/25/52		09/25/2023	Paydown				160,900	147,776		(462)		(462)		147,313		(147,313)	(147,313)		02/25/2052	1.A
3137H5-MY-0	FREDDIE MAC SERIES 5191 CLASS EI 5.500% 07/25/38		09/01/2023	Paydown				132,464	115,737		(115,737)		(115,737)						30,574	07/25/2038	1.A
3137H5-N7-8	FREDDIE MAC SERIES 5191 CLASS IM 5.500% 06/15/35		09/01/2023	Paydown				446,152	392,113		(392,113)		(392,113)						99,645	06/15/2035	1.A
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI 5.500% 12/25/33		09/01/2023	Paydown				414,416	299,507		49,484		49,484		348,991		(348,991)	(348,991)	200,305	12/25/2033	1.A
3137H6-4Z-5	FREDDIE MAC SERIES 5201 CLASS DI 5.000% 06/15/36		09/01/2023	Paydown				248,997	230,575		(230,575)		(230,575)						55,967	06/15/2036	1.A
3137H6-5H-4	FREDDIE MAC SERIES 5201 CLASS ID 5.000% 07/25/37		09/01/2023	Paydown				333,946	311,541		(311,541)		(311,541)						74,675	07/25/2037	1.A
3137H6-AS-4	FREDDIE MAC SERIES 5199 CLASS DI 5.500% 01/15/38		09/01/2023	Paydown				834,758	778,068		(48,085)		(48,085)		729,982		(729,982)	(729,982)	190,006	01/15/2038	1.A
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45		09/01/2023	Paydown		224,726	224,726	240,317	239,006		(14,280)		(14,280)		224,726				5,981	02/01/2045	1.A
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46		09/01/2023	Paydown		573,909	573,909	613,724	610,485		(36,575)		(36,575)		573,909				15,038	12/01/2046	1.A
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		09/01/2023	Paydown		1,381	1,381	1,449	1,416		(36)		(36)		1,381				22	09/01/2027	1.A
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45		09/01/2023	Paydown		23,198	23,198	24,808	24,664		(1,465)		(1,465)		23,198				619	02/01/2045	1.A
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		09/01/2023	Paydown		8,273	8,273	7,956	8,183		90		90		8,273				385	08/25/2031	1.A
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		09/01/2023	Paydown		113,690	113,690	112,873	105,254		8,437		8,437		113,690				14,003	11/25/2031	1.A
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		09/01/2023	Paydown		32,213	32,213	31,508	31,618		594		594		32,213				1,175	03/25/2033	1.A
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		09/01/2023	Paydown		239,330	239,330	197,073	226,930		12,399		12,399		239,330				8,637	04/25/2033	1.A
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		09/01/2023	Paydown		284,543	284,543	282,051	282,443		2,100		2,100		284,543				10,480	04/25/2033	1.A
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		09/01/2023	Paydown		123,813	123,813	123,697	123,616		197		197		123,813				4,430	04/25/2033	1.A
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		09/01/2023	Paydown		327,974	327,974	327,949	327,749		225		225		327,974				9,598	06/25/2043	1.A
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		09/01/2023	Paydown		40,435	40,435	33,915	38,633		1,802		1,802		40,435				1,476	05/15/2033	1.A
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		09/01/2023	Paydown		131,704	131,704	117,669	128,531		3,173		3,173		131,704				4,396	09/25/2033	1.A
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		09/01/2023	Paydown		121,559	121,559	115,291	120,389		1,170		1,170		121,559				3,923	07/15/2033	1.A
31393X-3K-1	FNW 2004-W4 A6 PAC-11 5.500% 06/25/34		09/01/2023	Paydown		223,033	223,033	214,434	220,015		3,018		3,018		223,033				8,163	06/25/2034	1.A
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		09/01/2023	Paydown		27,505	27,505	30,908	28,103		(599)		(599)		27,505				1,382	07/25/2034	1.A
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.510% 07/25/34		09/01/2023	Paydown		64,331	64,331	22,812	22,812		41,519		41,519		64,331				2,251	07/25/2034	1.A
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		09/01/2023	Paydown		300,586	300,586	287,983	290,482		10,104		10,104		300,586				8,215	08/25/2034	1.A
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		09/01/2023	Paydown		35,177	35,177	34,622	34,668		510		510		35,177				1,228	01/25/2036	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
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		09/01/2023	Paydown		51,868	51,868	51,202	51,253		615		615		51,868				1,810	01/25/2036	1.A
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		09/01/2023	Paydown		8,640	8,640	8,456	8,495		144		144		8,640				321	05/15/2034	1.A
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		09/01/2023	Paydown		126,894	126,894	139,921	128,803		(1,909)		(1,909)		126,894				6,526	11/15/2033	1.A
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		09/01/2023	Paydown		33,053	33,053	36,358	33,551		(498)		(498)		33,053				1,700	11/15/2033	1.A
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		09/01/2023	Paydown		21,897	21,897	21,394	21,662		235		235		21,897				868	04/25/2036	1.A
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		09/01/2023	Paydown		21,846	21,846	21,657	21,665		181		181		21,846				874	05/25/2036	1.A
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		09/01/2023	Paydown		15,989	15,989	16,089	16,003		(14)		(14)		15,989				640	05/25/2036	1.A
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		09/01/2023	Paydown		15,770	15,770	15,543	15,557		213		213		15,770				631	05/25/2036	1.A
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		09/01/2023	Paydown		4,030	4,030	3,725	3,893		137		137		4,030				161	06/25/2036	1.A
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		09/01/2023	Paydown		33,114	33,114	27,982	31,657		1,458		1,458		33,114				1,092	08/15/2034	1.A
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		09/01/2023	Paydown		12,993	12,993	12,867	12,911		82		82		12,993				516	07/25/2036	1.A
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		09/01/2023	Paydown		17,126	17,126	17,131	17,126						17,126				685	06/25/2036	1.A
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		09/01/2023	Paydown		61,603	61,603	61,006	61,247		356		356		61,603				2,440	06/25/2026	1.A
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		09/01/2023	Paydown		11,228	11,228	11,079	11,147		81		81		11,228				465	07/25/2036	1.A
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36		09/01/2023	Paydown		55,312	55,312	54,126	54,294		1,017		1,017		55,312				2,393	07/25/2036	1.A
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		09/01/2023	Paydown		157,065	157,065	154,829	155,144		1,921		1,921		157,065				6,082	08/15/2035	1.A
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		09/01/2023	Paydown		104,793	104,793	100,597	103,856		937		937		104,793				3,903	03/15/2036	1.A
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		09/01/2023	Paydown		13,184	13,184	12,922	13,046		137		137		13,184				485	10/25/2036	1.A
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		09/01/2023	Paydown		3,413	3,413	3,298	3,346		67		67		3,413				137	09/25/2036	1.A
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		09/01/2023	Paydown		4,605	4,605	4,512	4,554		51		51		4,605				184	08/25/2036	1.A
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		09/01/2023	Paydown		6,056	6,056	6,079	6,056						6,056				242	08/25/2036	1.A
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		09/01/2023	Paydown		31,535	31,535	32,107	31,570		(35)		(35)		31,535				1,327	08/25/2036	1.A
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		09/01/2023	Paydown		178,081	178,081	176,454	176,705		1,377		1,377		178,081				7,080	10/25/2033	1.A
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		09/01/2023	Paydown		2,250	2,250	2,209	2,212		38		38		2,250				83	11/25/2036	1.A
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		09/01/2023	Paydown		1,830	1,830	1,836	1,830						1,830				69	03/25/2037	1.A
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		09/01/2023	Paydown		4,858	4,858	4,760	4,766		92		92		4,858				179	03/25/2037	1.A
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		09/01/2023	Paydown		16,863	16,863	16,831	16,828		35		35		16,863				675	02/25/2037	1.A
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		09/01/2023	Paydown		5,673	5,673	5,580	5,621		52		52		5,673				227	02/25/2037	1.A
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		09/01/2023	Paydown		6,285	6,285	6,271	6,270		16		16		6,285				248	03/25/2037	1.A
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		09/01/2023	Paydown		3,805	3,805	3,869	3,825		(20)		(20)		3,805				152	03/25/2037	1.A
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		09/01/2023	Paydown		11,704	11,704	11,760	11,704						11,704				468	03/25/2037	1.A
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		09/01/2023	Paydown		33,775	33,775	33,551	33,558		217		217		33,775				1,448	06/25/2037	1.A
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		09/01/2023	Paydown		183,607	183,607	186,160	183,971		(365)		(365)		183,607				8,150	04/25/2037	1.A
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		09/01/2023	Paydown		10,063	10,063	9,986	9,988		75		75		10,063				405	05/25/2047	1.A
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		09/01/2023	Paydown		8,849	8,849	8,821	8,821		28		28		8,849				358	05/25/2037	1.A
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		09/01/2023	Paydown		18,050	18,050	18,411	18,105		(54)		(54)		18,050				722	08/25/2037	1.A
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		09/01/2023	Paydown		17,658	17,658	17,855	17,665		(6)		(6)		17,658				707	06/25/2037	1.A
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		09/01/2023	Paydown		3,148	3,148	3,051	3,055		94		94		3,148				126	07/25/2047	1.A
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		09/01/2023	Paydown		9,194	9,194	8,940	8,960		234		234		9,194				366	07/25/2037	1.A
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		09/01/2023	Paydown		5,155	5,155	4,996	5,010		145		145		5,155				206	07/25/2037	1.A
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		09/01/2023	Paydown		23,687	23,687	23,092	23,125		563		563		23,687				953	08/25/2037	1.A
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		09/01/2023	Paydown		15,632	15,632	15,260	15,285		347		347		15,632				586	07/25/2037	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
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		09/01/2023	Paydown		35,921	35,921	34,936	34,993		928		928		35,921				1,501	08/25/2037	1.A
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		09/01/2023	Paydown		17,880	17,880	17,474	17,506		374		374		17,880				785	08/25/2037	1.A
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		09/01/2023	Paydown		45,347	45,347	42,387	43,913		1,434		1,434		45,347				1,823	05/25/2038	1.A
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		09/01/2023	Paydown		33,330	33,330	32,972	32,989		340		340		33,330				1,337	03/25/2038	1.A
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		09/01/2023	Paydown		4,935	4,935	4,881	4,889		45		45		4,935				198	03/25/2048	1.A
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		09/01/2023	Paydown		627	627	629	627						627				25	09/15/2036	1.A
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		09/01/2023	Paydown		18,932	18,932	18,745	18,764		168		168		18,932				696	11/15/2036	1.A
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		09/01/2023	Paydown		39,091	39,091	39,207	39,095		(3)		(3)		39,091				1,378	11/15/2036	1.A
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		09/01/2023	Paydown		63,628	63,628	63,603	63,589		39		39		63,628				2,399	11/15/2036	1.A
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		09/01/2023	Paydown		14,996	14,996	14,975	14,973		23		23		14,996				600	12/15/2036	1.A
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		09/01/2023	Paydown		26,522	26,522	26,178	26,396		126		126		26,522				987	02/15/2037	1.A
31397F-FP-2	FHR 3271 FP FLT PT 5.727% 02/15/37		09/15/2023	Paydown		13,309	13,309	13,313	13,309						13,309				393	02/15/2037	1.A
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		09/01/2023	Paydown		3,053	3,053	2,936	2,945		108		108		3,053				122	07/15/2037	1.A
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		09/01/2023	Paydown		11,367	11,367	11,011	11,042		326		326		11,367				460	07/15/2037	1.A
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		09/01/2023	Paydown		21,368	21,368	20,759	20,810		557		557		21,368				855	07/15/2037	1.A
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		09/01/2023	Paydown		6,072	6,072	5,923	5,937		135		135		6,072				243	07/15/2037	1.A
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		09/01/2023	Paydown		160,741	160,741	152,265	158,224		2,516		2,516		160,741				6,104	05/25/2038	1.A
31397P-NU-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		09/01/2023	Paydown		41,166	41,166	39,391	40,422		744		744		41,166				1,412	12/15/2037	1.A
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		09/01/2023	Paydown		2,994	2,994	3,009	2,994		(1)		(1)		2,994				120	01/15/2038	1.A
31397Q-HU-5	FNR 2011-2 PL EXCH PAC 4.000% 02/25/41		09/01/2023	Paydown		69,704	69,704	70,402	69,888		(184)		(184)		69,704				1,874	02/25/2041	1.A
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		09/01/2023	Paydown		12,550	12,550	12,463	12,504		46		46		12,550				335	02/25/2041	1.A
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		09/01/2023	Paydown		49,332	49,332	47,795	48,685		647		647		49,332				1,320	03/25/2041	1.A
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		09/01/2023	Paydown		32,058	32,058	31,784	31,920		138		138		32,058				928	07/25/2041	1.A
31398N-DG-6	FNR 2010-98 PE AD PAC-11 4.500% 09/25/40		09/01/2023	Paydown		346,649	346,649	366,581	353,017		(6,368)		(6,368)		346,649				10,700	09/25/2040	1.A
31398S-H6-3	FNR 2010-135 EP AD PAC-11 4.500% 12/25/40		09/01/2023	Paydown		115,767	115,767	120,795	117,566		(1,800)		(1,800)		115,767				3,471	12/25/2040	1.A
31398S-T9-4	FNR 2010-140 EH EXCH AD PAC-11 4.500% 12/25/40		09/01/2023	Paydown		776,817	776,817	880,230	807,932		(31,115)		(31,115)		776,817				22,812	12/25/2040	1.A
31403J-5L-6	FNMA 750651 4.500% 09/01/33		09/01/2023	Paydown		1,427	1,427	1,367	1,385		41		41		1,427				43	09/01/2033	1.A
31406K-GM-6	FNMA 812104 4.500% 02/01/35		09/01/2023	Paydown		5,074	5,074	4,856	4,889		185		185		5,074				134	02/01/2035	1.A
31407E-VL-4	FNMA 828719 7.500% 07/01/35		09/01/2023	Paydown		207	207	217	214		(7)		(7)		207				10	07/01/2035	1.A
31409A-PF-0	FNMA 865422 6.979% 02/01/36		09/01/2023	Paydown		33	33	33	33						33				1	02/01/2036	1.A
3140J7-2P-9	FNMA BM3481 4.000% 02/01/48		09/01/2023	Paydown		1,149,749	1,149,749	1,175,978	1,173,910		(24,161)		(24,161)		1,149,749				32,383	02/01/2048	1.A
3140J8-DH-3	FNMA BM3703 4.000% 03/01/48		09/01/2023	Paydown		554,194	554,194	569,954	568,698		(14,504)		(14,504)		554,194				14,389	03/01/2048	1.A
31410D-U7-3	FNMA 886306 7.636% 07/01/36		09/01/2023	Paydown		111	111	113	112		(1)		(1)		111				4	07/01/2036	1.A
31410G-CT-8	FNMA 888482 4.500% 05/01/35		09/01/2023	Paydown		208	208	200	201		8		8		208				6	05/01/2035	1.A
31415L-LF-2	FNMA 983326 5.000% 08/01/23		07/01/2023	Paydown		15	15	15	15						15					08/01/2023	1.A
31418B-MF-0	FNMA MA2157 4.000% 01/01/45		09/01/2023	Paydown		134,662	134,662	144,004	143,127		(8,465)		(8,465)		134,662				3,589	01/01/2045	1.A
35563K-BD-1	FREDDIE MAC STACR SERIES 2019-DNA1 CLASS B1 144A 10.079% 01/25/49		09/06/2023	BANK OF AMERICA		19,767,858	17,677,000	18,392,714	18,002,789		(22,984)		(22,984)		17,979,805		1,788,052	1,788,052	1,194,285	01/25/2049	3.A FE
35563W-BD-5	STACR SERIES 2018-DNA3 CLASS B1 144A 9.448% 09/25/48		09/06/2023	BANK OF AMERICA		22,868,220	20,971,000	22,344,871	21,473,180		(32,141)		(32,141)		21,441,039		1,427,181	1,427,181	1,305,424	09/25/2048	3.B FE
35564A-AE-1	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS M3B 144 7.829% 02/25/47		09/07/2023	BANK OF AMERICA		41,605,436	40,330,000	40,939,676	40,551,411		(48,691)		(48,691)		40,502,720		1,102,716	1,102,716	2,073,255	02/25/2047	1.A
35564R-BF-0	FREDDIE MAC STACR SERIES 2019-HRP1 CLASS M3 144A 7.679% 02/25/49		09/06/2023	BANK OF AMERICA		4,817,123	4,735,000	4,763,091	4,744,791		(1,294)		(1,294)		4,743,496		73,627	73,627	239,409	02/25/2049	1.A
35564T-BD-1	STACR 2019-DNA3 B1 8.679% 07/25/49		09/06/2023	WELLS FARGO		27,182,075	25,765,000	26,052,434	25,860,049		(8,621)		(8,621)		25,851,428		1,330,647	1,330,647	1,485,219	07/25/2049	1.A

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
387883-KN-0	GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 5.5 5.500% 01/01/33		07/26/2023	Call 107.2117		9,799,151	9,140,000	8,747,985	8,917,191		9,536		9,536		8,926,727		213,273	213,273	1,196,760	01/01/2033	1.C FE
387892-UY-6	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33 5.330% 01/01/37		07/26/2023	Call 107.6218		13,780,968	12,805,000	11,666,251	12,028,884		20,646		20,646		12,049,531		755,469	755,469	1,705,871	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		07/26/2023	Call 113.5553		10,288,109	9,060,000	7,854,295	8,089,502		14,062		14,062		8,103,564		956,436	956,436	1,753,262	01/01/2043	1.C FE
54628C-G3-0	LOUISIANA ST LOCAL GOVT ENVRNM 5.197% 09/01/39		09/01/2023	Redemption 100.0000		1,207,242	1,207,242	1,207,242	1,207,242						1,207,242				44,441	09/01/2039	1.B FE
57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A 3.997% 04/01/34		07/01/2023	Redemption 100.0000		130,000	130,000	116,046	116,228		13,772		13,772		130,000				3,897	04/01/2034	2.C FE
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19 5.192% 08/01/40		08/01/2023	Call 100.0000		3,340,000	3,340,000	3,343,474	3,342,655		(55)		(55)		3,342,600		(2,600)	(2,600)	173,413	08/01/2040	1.A FE
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35		07/01/2023	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				969	07/01/2035	2.B FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		07/01/2023	Redemption 100.0000		70,000	70,000	67,508	67,518		2,482		2,482		70,000				1,721	10/01/2037	2.B FE
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		07/01/2023	Redemption 100.0000		30,000	30,000	30,000	30,000						30,000				715	01/01/2036	2.B FE
650117-AA-2	NEW YORK TRANSPRTN DEV CORP LE 4.248% 09/01/35		09/01/2023	Redemption 100.0000		5,510,000	5,510,000	5,510,000	5,510,000						5,510,000				234,065	09/01/2035	1.E FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 3.985% 07/15/48		07/15/2023	Redemption 100.0000		502,387	502,387	511,537	510,474		(8,088)		(8,088)		502,387				20,020	07/15/2048	1.E FE
752123-JH-3	RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 6.262% 09/01/31		09/01/2023	Call 100.0000		760,000	760,000	760,000	760,000						760,000				47,591	09/01/2031	2.B FE
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU San Diego County Regional 5.59 5.594% 07/01/43		07/01/2023	Call 100.0000		705,000	705,000	705,000	705,000						705,000				39,438	07/01/2043	2.A FE
79771P-J4-8	SAN FRANCISCO CITY & CNTY CA R San Francisco City & Coun 5.75 5.750% 08/01/37		08/01/2023	Call 100.0000		485,000	485,000	485,606	485,385		(10)		(10)		485,375		(375)	(375)	27,888	08/01/2037	1.D FE
91476P-FX-1	UNIV OK REVENUES University of Oklahoma/Th 5.62 5.625% 07/01/43		07/01/2023	Call 100.0000		1,100,000	1,100,000	1,179,167	1,105,230		(5,230)		(5,230)		1,100,000				61,875	07/01/2043	1.D FE
92812Q-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43		08/01/2023	Call 100.0000		2,315,000	2,315,000	2,315,000	2,315,000						2,315,000				88,526	02/01/2043	1.B FE
95648X-AN-5	WEST VIRGINIA ST ECON DEV AUTH West Virginia Economic De 6.07 6.070% 07/01/26		07/01/2023	Call 100.0000		2,710,000	2,710,000	2,731,234	2,715,382		(704)		(704)		2,714,678		(4,678)	(4,678)	164,497	07/01/2026	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						281,133,201	271,518,556	276,981,837	225,132,768		(2,032,077)	2,054	(2,034,131)		273,106,046		5,163,925	5,163,925	14,875,317	XXX	XXX
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		08/31/2023	Redemption 100.0000		189,371	189,371	189,371	189,371						189,371				4,142	12/31/2024	1.G
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		09/01/2023	Paydown		14,232	14,232	14,535	14,266		(34)		(34)		14,232				546	12/25/2032	1.A FM
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		09/01/2023	Paydown		2,906	2,906	2,965	2,928		(22)		(22)		2,906				111	02/25/2033	1.A FM
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		09/01/2023	Paydown		187,873	187,873	186,324	186,511		1,362		1,362		187,873				6,360	05/25/2033	1.A FM
00104U-AC-2	AEPTC 2012-1 A3 SEQ 2.845% 03/01/26		09/18/2023	SOUTHWEST SECURITIES INC.		6,057,630	6,196,074	6,196,041	6,196,074						6,196,074		(138,444)	(138,444)	141,507	03/01/2026	1.A FE
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		08/31/2023	Redemption 100.0000		320,515	320,515	320,515	320,515						320,515				7,940	10/31/2038	1.D
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		08/31/2023	Redemption 100.0000		375,908	375,908	375,908	374,843		1,065		1,065		375,908				8,482	03/31/2039	1.D
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		08/31/2023	Redemption 100.0000		200,062	200,062	200,062	200,062						200,062				4,558	06/30/2039	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
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		08/31/2023	Redemption 100.0000		144,077	144,077	144,077	144,077						144,077				3,688	08/31/2039	1.E
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		08/31/2023	Redemption 100.0000		496,276	496,276	496,276	496,276						496,276				15,935	09/30/2039	1.E
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		08/31/2023	Redemption 100.0000		346,537	346,537	346,537	346,537						346,537				10,391	09/30/2039	1.E
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		08/31/2023	Redemption 100.0000		201,782	201,782	201,782	201,782						201,782				5,510	09/30/2039	1.E
00225@-AA-5	A2-A PEARL INVS LLC SR-UNSEC 4.980% 06/30/43		07/01/2023	Redemption 100.0000		1,354,717	1,354,717	1,354,717	1,354,717						1,354,717				67,767	06/30/2043	2.C PL
00230@-AA-8	AT&T INC. 4.003% 05/15/46		09/15/2023	Redemption 100.0000		86,064	86,064	86,925	86,879		(815)		(815)		86,064				2,297	05/15/2046	2.B
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32		09/01/2023	Paydown		66,780	82,361	58,631	79,352		2,471		2,471		81,822		(15,042)	(15,042)	3,390	01/25/2032	1.A FM
00255E-AA-9	AASET 2022 1 LLC SERIES 2022-1A CLASS A 144A 6.000% 05/16/47		09/16/2023	Paydown		376,885	376,885	370,051	370,445		6,440		6,440		376,885				15,217	05/16/2047	1.G FE
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		09/01/2023	Redemption 100.0000		258,869	258,869	258,869	258,869						258,869				6,473	08/01/2024	1.G
00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A 2.798% 01/15/47		09/15/2023	Paydown		124,320	124,320	123,802	123,840		480		480		124,320				2,319	01/15/2047	1.F FE
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		09/15/2023	Paydown		1,788,967	1,788,967	1,788,967	1,788,967						1,788,967				50,447	08/15/2039	1.B PL
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		07/12/2023	Redemption 100.0000		(436,995)	(436,995)	(436,995)	(436,995)						(436,995)					08/15/2039	1.B PL
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		09/02/2023	Paydown		567,399	567,399	567,255	567,319		80		80		567,399				14,712	12/02/2033	1.F FE
00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A 1.350% 10/20/40		09/15/2023	Paydown		521,957	521,957	521,813	521,830		126		126		521,957				4,646	10/20/2040	1.A FE
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 7.009% 04/25/34		07/25/2023	Paydown		3,327	3,327	3,008	3,237		89		89		3,327				52	04/25/2034	1.A FM
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.730% 11/25/39		09/01/2023	Paydown		198,050	198,050	183,621	179,651		18,398		18,398		198,050				16,483	11/25/2039	1.A FM
006346-AS-9	ADMSO 2018-1 A SEQ 4.810% 11/15/48		07/15/2023	Paydown		24,271,036	24,271,036	24,270,306	24,270,654		383		383		24,271,036				732,629	11/15/2048	1.F FE
006346-AV-2	ADMSO 2018-1 C SUB 7.356% 11/15/48		07/15/2023	Paydown		15,150,000	15,150,000	15,067,961	15,099,443		50,557		50,557		15,150,000				699,617	11/15/2048	3.B FE
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		09/15/2023	Redemption 100.0000		79,086	79,086	79,086	79,086						79,086				2,431	10/15/2047	1.C PL
00834D-AD-5	AFFIRM INC SERIES 2021-B CLASS D 144A 2.540% 08/17/26		08/15/2023	Paydown		2,500,000	2,500,000	2,343,750	2,384,055		115,945		115,945		2,500,000				42,333	08/17/2026	3.B FE
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39		09/11/2023	Redemption 100.0137		55,385	55,377	55,377	55,377		8		8		55,385				1,660	11/10/2039	1.E
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC 4.533% 03/10/41		09/11/2023	Redemption 100.0000		155,271	155,271	155,271	155,271						155,271				4,694	03/10/2041	1.E
00912X-AT-1	AIR LEASE CORP SR UNSEC 3.000% 09/15/23		09/15/2023	Maturity		12,750,000	12,750,000	12,578,895	12,731,333		18,667		18,667		12,750,000				382,500	09/15/2023	2.B FE
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		09/15/2023	Redemption 100.0000		29,841	29,841	29,841	29,841						29,841				1,375	10/15/2032	2.B
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		09/15/2023	Redemption 100.0000		29,919	29,919	29,919	29,919						29,919				1,386	03/15/2034	2.B
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		09/01/2023	Paydown		56,475	49,273	19,246	16,075		38,064		38,064		54,138		2,337	2,337	2,219	04/25/2037	1.A FM
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 5.884% 02/25/37		09/25/2023	Paydown		41,278	36,349	13,539	8,686		31,471		31,471		40,157		1,121	1,121	1,555	02/25/2037	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
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		09/01/2023	Paydown		47,713	70,677	15,560	9,362		41,256		41,256		50,618		(2,905)	(2,905)	3,388	03/25/2037	1.A FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		09/01/2023	Paydown		188,455	268,427	156,910	134,629		93,099		93,099		227,728		(39,273)	(39,273)	11,859	09/25/2037	1.A FM
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		09/01/2023	Paydown		58,092	53,436	11,663	9,164		48,149		48,149		57,314		778	778	2,627	08/25/2037	1.A FM
02311#-AA-4	AMAROK HOLDINGS LLC 5.950% 09/30/37		07/01/2023	Redemption 100.0000		625,972	625,972	625,972	625,972						625,972				21,002	09/30/2037	2.C PL
02379K-AA-2	AMER AIRLINE 21 1A EETC 2.875% 01/11/36		07/11/2023	Redemption 100.0000		473,225	473,225	473,225	473,225						473,225				13,605	01/11/2036	1.G FE
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		08/01/2023	Paydown		118,199	118,199	100,469	112,993		5,207		5,207		118,199				4,156	12/25/2035	1.A FM
032654-AZ-8	ANALOG DEVICES INC SERIES 144A 3.450% 06/15/27		09/18/2023	Tax Free Exchange		29,657,808	31,200,000	29,307,034	29,393,874		263,934		263,934		29,657,808				816,270	06/15/2027	1.F FE
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV CO.GUARNT 3.650% 02/01/26		08/31/2023	DAIWA SECURITIES AMERICA INC		27,046,880	28,000,000	26,462,179	27,235,612		159,329		159,329		27,394,941		(348,061)	(348,061)	1,118,522	02/01/2026	1.G FE
037680-AB-1	AEPWV 2013-1 A2 SEQ 3.772% 08/01/31		08/01/2023	Paydown		1,783,530	1,783,530	1,795,194	1,787,888		(4,358)		(4,358)		1,783,530				67,278	08/01/2031	1.A FE
037833-BW-9	APPLE INC SR UNSEC 4.500% 02/23/36		09/06/2023	HSBC SECURITIES USA INC		14,284,384	14,625,000	14,556,263	14,573,305		2,014		2,014		14,575,319		(290,935)	(290,935)	685,547	02/23/2036	1.B FE
037833-DK-3	APPLE INC SR UNSEC 3.000% 11/13/27		09/06/2023	CITIGROUP GLOBAL MARKETS INC		18,617,800	20,000,000	19,477,200	19,689,160		40,825		40,825		19,729,985		(1,112,185)	(1,112,185)	491,667	11/13/2027	1.B FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		07/30/2023	Paydown		18,750	18,750	18,750	18,750						18,750				455	07/30/2050	2.C FE
039482-AB-0	ARCHER DANIELS MIDLAND C 3.250% 03/27/30		09/28/2023	CITIGROUP GLOBAL MARKETS INC		6,626,625	7,500,000	7,363,650	7,374,635		11,542		11,542		7,386,177		(759,552)	(759,552)	247,135	03/27/2030	1.F FE
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 7.534% 03/25/32		09/25/2023	Paydown		3,352	3,352	1,044	1,654		1,698		1,698		3,352				115	03/25/2032	1.A FM
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		08/31/2023	Redemption 100.0000		289,684	289,684	289,684	289,684						289,684				7,778	05/31/2047	1.D
04774#-AA-0	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/01/2023	Redemption 100.0000		517,586	517,586	517,586	517,586						517,586				18,581	09/01/2042	2.B PL
04774#-AB-8	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/01/2023	Redemption 100.0000		365,355	365,355	365,355	365,355						365,355				13,116	09/01/2042	2.B PL
049560-AN-5	ATMOS ENERGY CORP SR UNSEC 3.000% 06/15/27		09/07/2023	BANK OF AMERICA		13,946,100	15,000,000	14,957,900	14,979,743		2,982		2,982		14,982,725		(1,036,625)	(1,036,625)	332,500	06/15/2027	1.E FE
053332-AP-7	AUTOZONE INC SR UNSEC 3.125% 08/15/23		07/15/2023	Maturity		40,350,000	40,350,000	40,044,815	40,330,578		17,178		17,178		40,347,755		2,245	2,245	1,260,938	08/15/2023	2.B FE
05377R-DC-5	AESOP 2018-2A A SEQ 4.000% 03/20/25		08/23/2023	SG AMERICAS SECURITIES LLC		9,932,813	10,000,000	9,997,467	9,999,377		395		395		9,999,771		(66,959)	(66,959)	272,222	03/20/2025	1.A FE
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 5.566% 05/26/46		09/01/2023	Paydown		117,823	117,823	103,095	111,710		6,113		6,113		117,823				2,932	05/26/2046	1.A FM
05493R-AA-1	BC FDG LLC 4.625% 12/01/38		07/17/2023	Paydown		957,176	957,176	957,176	957,176						957,176				32,010	12/01/2038	1.F FE
054977-AA-1	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS A 144A 1.710% 02/20/35		09/17/2023	Paydown		1,696,000	1,696,000	1,695,867	1,695,900		100		100		1,696,000				19,255	02/20/2035	1.A FE
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 5.644% 04/25/37		09/25/2023	Paydown		15,475	15,475	13,773	14,479		996		996		15,475				398	04/25/2037	1.A FM
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 5.712% 04/25/37		09/25/2023	Paydown		42,633	42,633	37,944	38,304		4,329		4,329		42,633				1,805	04/25/2037	1.A FM
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		09/25/2023	Paydown		154,796	154,796	154,757	154,782		14		14		154,796				3,057	05/25/2029	1.F FE
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		09/25/2023	Paydown		51,152	51,152	51,144	51,149		3		3		51,152				1,113	05/25/2029	2.B FE
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		09/15/2023	Redemption 100.0000		260,056	260,056	260,056	260,056						260,056				7,388	03/15/2037	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
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC 5.240% 02/28/34		08/30/2023	Paydown		272,248	272,248	272,248	272,248						272,248				8,918	02/28/2034	2.B PL
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC 5.240% 02/28/34		07/18/2023	Redemption 0.0000															3,567	02/28/2034	2.B PL
05595#-AB-2	BSIP LDAC ISSUER-LLC SR-UNSEC 4.590% 07/31/34		09/29/2023	Redemption 100.0000		74,250	74,250	74,250	74,250						74,250				2,174	07/31/2034	2.B PL
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36		08/31/2023	Redemption 100.0000		130,890	130,890	125,933	127,605		3,285		3,285		130,890				4,103	01/31/2036	3.B
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36		08/31/2023	Redemption 100.0000		36,178	36,178	36,178	36,178						36,178				1,179	01/31/2036	4.A
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		09/02/2023	Paydown		201,871	201,871	201,866	201,869		2		2		201,871				3,948	10/04/2032	1.F FE
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		09/02/2023	Paydown		50,464	50,464	50,461	50,463		1		1		50,464				1,201	10/04/2032	2.C FE
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		09/02/2023	Paydown		325,746	325,746	315,176	170,370		10,555		10,555		325,746				8,693	02/02/2034	2.C FE
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC 4.120% 01/15/56		09/15/2023	Redemption 100.0000		12,640	12,640	12,893	12,881		(240)		(240)		12,640				347	01/15/2056	1.D PL
05609K-AA-7	BX TRUST SERIES 2021-XL2 CLASS A 144A 6.135% 10/15/36		07/15/2023	Paydown		2,158,645	2,158,645	2,100,632			58,014		58,014		2,158,645				59,908	10/15/2036	1.A
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		09/01/2023	Paydown		8,761	8,761	8,210	8,366		394		394		8,761				355	11/25/2032	1.A FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		09/01/2023	Paydown		18,516	18,516	18,778	18,707		(192)		(192)		18,516				750	11/25/2032	1.A FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		09/01/2023	Paydown		13,502	13,502	13,207	13,248		254		254		13,502				500	11/25/2034	1.A FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		09/01/2023	Paydown		4,379	10,485	9,350	9,593		377		377		9,970		(5,591)	(5,591)	425	10/25/2035	4.A FM
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS 4.157% 11/25/33		09/01/2023	Paydown		96,332	96,332	89,469	90,847		5,486		5,486		96,332				2,687	11/25/2033	1.A FM
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS 3.985% 12/25/34		09/01/2023	Paydown		41,564	41,564	40,628	40,803		761		761		41,564				1,195	12/25/2034	1.A FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		09/01/2023	Paydown		59,908	62,305	57,350	62,760		(439)		(439)		62,321		(2,413)	(2,413)	2,284	09/25/2035	4.A FM
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		09/01/2023	Paydown		9,706	12,857	8,831	7,295		4,213		4,213		11,508		(1,802)	(1,802)	493	03/25/2036	1.A FM
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36		09/01/2023	Paydown		3,099	5,016	3,232	2,476		1,550		1,550		4,026		(927)	(927)	184	01/25/2036	1.A FM
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36		09/01/2023	Paydown		84,456	117,405	81,118	84,471		23,792		23,792		108,264		(23,807)	(23,807)	4,763	05/25/2036	1.A FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		09/01/2023	Paydown		105,830	147,117	72,852	71,174		54,774		54,774		125,948		(20,118)	(20,118)	5,963	05/25/2036	1.A FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		09/01/2023	Paydown		5,269	11,518	11,439	11,443		34		34		11,477		(6,208)	(6,208)	521	09/25/2036	5.A FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		09/01/2023	Paydown		18,604	22,392	21,077	21,685		588		588		22,274		(3,670)	(3,670)	894	08/25/2036	4.B FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		09/01/2023	Paydown		3,591	6,627	1,797	551		3,296		3,296		3,847		(256)	(256)	265	09/25/2036	1.A FM
05951V-AA-7	BAFC 2006-I 1A1 CSTR SSNR AS 5.015% 12/20/36		09/01/2023	Paydown		54,938	54,938	52,516	52,879		2,059		2,059		54,938				1,572	12/20/2036	1.A FM
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		09/01/2023	Paydown		167	167	171	167						167				8	04/20/2032	1.A FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		09/01/2023	Paydown		8,612	8,612	8,290	8,369		243		243		8,612				373	07/20/2032	1.A FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		09/01/2023	Paydown		15,865	15,865	15,370	15,452		413		413		15,865				583	09/20/2034	1.A FM
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 4.646% 05/25/35		09/01/2023	Paydown		54,210	54,210	51,247	51,493		2,717		2,717		54,210				1,421	05/25/2035	1.A FM
06540B-BC-2	BANK SERIES 2019-BN21 CLASS A4 2.600% 10/17/52		09/01/2023	Paydown		17,398	17,398	18,010	17,822		(424)		(424)		17,398				312	10/17/2052	1.A
06541W-AW-2	BANK 2017-BNK5 A4 SEQ 3.131% 06/15/60		09/22/2023	BANK OF AMERICA		20,176,227	22,100,000	22,320,291	22,173,482		(22,267)		(22,267)		22,151,216		(1,974,989)	(1,974,989)	522,799	06/15/2060	1.A
07030U-A#-9	BASTION FUNDING I LLC 11.735% 04/25/38		09/25/2023	Paydown		544,454	544,454	544,454							544,454				33,355	04/25/2038	3.C PL
07030U-A*-3	BASTION FUNDING I LLC 7.119% 04/25/38		09/25/2023	Paydown		4,136,944	4,136,944	4,136,944							4,136,944				141,894	04/25/2038	1.F PL
07030U-A@-1	BASTION FUNDING I LLC 8.057% 04/25/38		08/25/2023	Paydown		104,727	104,727	104,727							104,727				3,964	04/25/2038	2.C PL

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
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 4.678% 04/25/34		09/01/2023	Paydown		12,878	12,878	12,834	12,838		40		40		12,878				356	04/25/2034	1.A FM
073879-SL-3	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35		09/01/2023	Paydown		36,662	36,662	29,565	26,081		10,582		10,582		36,662				1,043	04/25/2035	1.A FM
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S 7.510% 02/25/36		09/01/2023	Paydown		38,529	38,529	36,939	37,680		849		849		38,529				978	02/25/2036	1.A FM
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 5.604% 06/25/47		09/25/2023	Paydown		28,919	28,919	24,039	24,876		4,042		4,042		28,919				585	06/25/2047	1.A FM
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31		09/15/2023	Redemption 100.0000		44,170	44,170	44,170	44,170						44,170				1,680	12/15/2031	2.B
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A 1.420% 11/17/33		09/17/2023	Paydown		520,968	520,968	510,600	510,935		10,032		10,032		520,968				4,942	11/17/2033	1.A FE
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30		09/15/2023	Redemption 100.0000		62,407	62,407	62,738	62,537		(130)		(130)		62,407				2,591	09/15/2030	2.B
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33		09/15/2023	Redemption 100.0000		39,496	39,496	39,496	39,496						39,496				1,665	10/15/2033	2.B
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		09/15/2023	Redemption 100.0000		47,108	47,108	47,108	47,108						47,108				2,120	12/15/2033	2.B
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		09/15/2023	Redemption 100.0000		42,983	42,983	42,983	42,983						42,983				1,885	03/15/2034	2.B
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		09/15/2023	Redemption 100.0000		57,742	57,742	57,742	57,742						57,742				2,642	08/15/2033	2.B
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		09/15/2023	Redemption 100.0000		71,254	71,254	71,254	71,254						71,254				3,260	03/15/2034	2.B
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		09/15/2023	Redemption 100.0000		357,221	357,221	357,221	357,221						357,221				15,495	06/15/2032	1.B
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		09/15/2023	Redemption 100.0000		42,722	42,722	42,722	42,722						42,722				1,949	07/15/2033	2.B
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		09/15/2023	Redemption 100.0000		31,837	31,837	31,837	31,837						31,837				1,289	01/15/2037	2.B
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		09/15/2023	Redemption 100.0000		70,515	70,515	70,515	70,515						70,515				1,873	06/15/2032	1.B
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A 2.443% 07/15/46		09/15/2023	Paydown		166,062	166,062	166,058	166,058		4		4		166,062				2,705	07/15/2046	1.F FE
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A 3.446% 07/15/46		09/15/2023	Paydown		384,624	384,624	384,620	384,621		3		3		384,624				8,508	07/15/2046	2.B FE
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		09/15/2023	Redemption 100.0000		732,412	732,412	732,412	732,412						732,412				17,582	09/15/2025	2.B
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		09/15/2023	Redemption 100.0000		191,570	191,570	191,570	191,221		349		349		191,570				5,371	03/15/2043	2.C
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40		09/15/2023	Redemption 100.0000		84,087	84,087	84,087	84,087						84,087				2,047	06/15/2040	1.G
099724-AJ-5	BORGWARNER INC SR UNSEC 3.375% 03/15/25		09/14/2023	Call 91.7590		10,827,562	11,800,000	11,776,164	11,794,041		1,842		1,842		11,795,883				(571,177)	03/15/2025	2.A FE
10112R-AV-6	BOSTON PROPERTIES LP SR UNSEC 3.125% 09/01/23		09/01/2023	Maturity		17,075,000	17,075,000	16,542,814	17,032,551		42,449		42,449		17,075,000				533,594	09/01/2023	2.A FE
105340-AP-8	BRANDYWINE OPER PARTNERS CO.GUARNT 4.550% 10/01/29		09/14/2023	WELLS FARGO		26,742,890	34,396,000	34,585,512	34,560,689		(17,422)		(17,422)		34,543,268		(7,800,378)	(7,800,378)	1,508,503	10/01/2029	2.C FE
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT 3.950% 11/15/27		09/14/2023	WELLS FARGO		14,099,500	17,300,000	16,973,170	17,117,531		24,300		24,300		17,141,831		(3,042,331)	(3,042,331)	575,153	11/15/2027	2.C FE
10567@-AA-0	BRAVES STADIUM CO-LLC 3.770% 09/30/41		09/30/2023	Redemption 100.0000		829,749	829,749	829,749	829,749						829,749				46,922	09/30/2041	2.A PL

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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
10862@-AA-2	200 Crossing Properties LLC 3.915% 03/15/57		09/15/2023	Redemption 100.0000		19,785	19,785	20,181	20,177		(391)		(391)		19,785				517	03/15/2057	1.D PL
110122-CP-1	BRISTOL MYERS SQUIBB CO SERIES WI 3.400% 07/26/29		09/28/2023	CITIGROUP GLOBAL MARKETS INC		7,047,163	7,797,000	7,747,764	7,759,758		3,855		3,855		7,763,613		(716,450)	(716,450)	313,699	07/26/2029	1.F FE
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI 3.900% 02/20/28		08/15/2023	BARCLAYS BANK PLC		9,576,000	10,000,000	10,861,465	10,592,355		(72,039)		(72,039)		10,520,317		(944,317)	(944,317)	386,750	02/20/2028	1.F FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 09/15/36		09/15/2023	Redemption 100.0000		371,761	371,761	372,319	372,250		(489)		(489)		371,761				8,086	09/15/2036	1.F FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		09/20/2023	Redemption 100.0000		192,754	192,754	192,754	192,754						192,754				5,493	09/20/2031	1.F FE
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.250% 11/15/32		08/15/2023	Redemption 100.0000		29,451	29,451	29,451	29,451						29,451				939	11/15/2032	1.G FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		09/01/2023	Redemption 100.0000		199,869	199,869	199,869	199,869						199,869				9,975	01/01/2030	1.B
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		09/01/2023	Redemption 100.0000		290,275	290,275	290,275	290,275						290,275				8,243	07/10/2035	1.G
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		09/25/2023	Paydown		40,061,098	40,061,098	40,055,512	40,059,152		1,946		1,946		40,061,098				1,301,960	04/15/2047	1.E FE
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 5.551% 07/25/37		09/25/2023	Paydown		21,474	21,474	10,978	9,487		11,988		11,988		21,474				331	07/25/2037	1.A FM
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		09/15/2023	Redemption 100.0000		112,080	112,080	113,131	112,710		(630)		(630)		112,080				4,979	01/15/2036	2.B
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		09/15/2023	Redemption 100.0000		91,458	91,458	91,458	91,458						91,458				3,044	05/15/2044	1.E PL
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		09/15/2023	Redemption 100.0000		27,676	27,676	27,676	27,676						27,676				857	01/15/2044	1.E PL
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		09/15/2023	Redemption 100.0000		75,966	75,966	75,966	75,966						75,966				2,184	08/15/2043	1.E PL
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.049% 12/25/36		09/01/2023	Paydown		64,969	64,969	55,604	58,459		6,510		6,510		64,969				1,303	12/25/2036	1.A FM
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		09/27/2023	Redemption 100.0000		126	126	126	126						126				2,614	06/30/2023	1.E
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		07/01/2023	Maturity		2,550,838	2,550,838	2,550,838	2,550,838						2,550,838				79,982	06/30/2023	1.E
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42		09/15/2023	Redemption 100.0000		80,208	80,208	80,208	80,208						80,208				2,289	06/15/2042	2.C PL
12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A 3.810% 02/15/50		09/15/2023	Paydown		14,375	14,375	14,366	14,369		6		6		14,375				366	02/15/2050	1.E FE
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A 1.440% 08/15/51		09/15/2023	Paydown		76,237	76,237	76,204	76,213		25		25		76,237				703	08/15/2051	1.A FE
12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A 2.280% 08/15/51		09/15/2023	Paydown		44,724	44,724	44,698	44,701		23		23		44,724				653	08/15/2051	1.A FE
12510H-AP-5	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS A1 144A 3.350% 03/15/52		09/15/2023	Paydown		200,000	200,000	199,983	199,983		17		17		200,000				4,467	03/15/2052	1.A FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A A2 CLASS A2 144 3.700% 03/15/52		09/15/2023	Paydown		25,000	25,000	24,997	24,997		3		3		25,000				617	03/15/2052	1.E FE
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52		09/01/2023	Paydown		1,569	1,569	1,627	1,595		(26)		(26)		1,569				30	04/15/2052	1.A FE
12530E-AA-1	CFS11 2023-1 LLC 7.000% 03/17/42		09/15/2023	Paydown		4,748,809	4,748,809	4,748,809							4,748,809				175,493	03/17/2042	1.F PL
12530E-AB-9	CFS11 2023-1 LLC 8.000% 03/17/42		09/15/2023	Redemption 100.0000		1,879,494	1,879,494	1,879,494							1,879,494				79,380	03/17/2042	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
12532B-AC-1	CFCRE 2016-C7 A2 SEQ 3.585% 12/10/54		09/29/2023	BREAN MURRAY CARRET & CO. LLC.		11,697,602	12,574,240	12,699,907	12,608,261		(7,904)		(7,904)		12,600,357		(902,755)	(902,755)	730,713	12/10/2054	1.A
12532B-AC-1	CFCRE 2016-C7 A2 SEQ 3.585% 12/10/54		07/01/2023	Paydown		1,089,002	1,089,002	1,099,885	1,091,948		(2,946)		(2,946)		1,089,002				26,783	12/10/2054	1.A
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32		09/01/2023	Redemption 100.0000		353,103	353,103	353,103	353,103						353,103				15,543	11/01/2032	2.B
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23		09/11/2023	Redemption 100.0000		1,657,854	1,657,854	1,657,854	1,657,854						1,657,854				63,313	12/10/2023	2.A
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/31/30		09/11/2023	Redemption 100.0000		1,118,973	1,118,973	1,118,973	1,118,973						1,118,973				32,087	01/31/2030	2.B
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27		09/11/2023	Redemption 100.0000		756,129	756,129	756,129	756,129						756,129				16,683	07/31/2027	1.F
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 5.223% 04/10/41		09/11/2023	Redemption 100.0000		835,467	835,467	835,467	835,467						835,467				23,030	04/10/2041	1.D
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		09/05/2023	Redemption 100.0000		476,088	476,088	476,088	476,088						476,088				11,873	08/15/2033	3.A
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		09/11/2023	Redemption 100.0000		137,254	137,254	137,254	137,254						137,254				4,343	12/10/2033	1.F
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40		09/11/2023	Redemption 100.0000		588,771	588,771	588,771	588,771						588,771				18,506	07/10/2040	2.A
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		09/01/2023	Paydown		5,885	5,885	3,822	3,836		2,049		2,049		5,885				216	05/25/2036	1.A FM
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		09/01/2023	Paydown		138,223	139,136	76,376	63,642		74,987		74,987		138,629		(406)	(406)	6,326	10/25/2036	1.A FM
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		09/01/2023	Paydown		69,326	69,792	40,296	33,464		36,079		36,079		69,543		(216)	(216)	2,892	10/25/2036	1.A FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		09/01/2023	Paydown		1,614	1,682	844	554		1,082		1,082		1,635		(21)	(21)	74	01/25/2037	1.A FM
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		09/01/2023	Paydown		23,073	23,852	15,003	11,255		12,169		12,169		23,424		(351)	(351)	766	02/25/2037	1.A FM
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		09/01/2023	Paydown		9,800	10,131	4,182	1,626		8,224		8,224		9,850		(51)	(51)	323	02/25/2037	1.A FM
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		09/01/2023	Paydown		80,341	77,540	48,064	36,199		42,888		42,888		79,087		1,254	1,254	3,289	09/25/2037	1.A FM
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		09/01/2023	Paydown		57,685	55,674	37,178	28,829		27,856		27,856		56,685		1,000	1,000	2,558	09/25/2037	1.A FM
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		09/01/2023	Paydown		39,721	39,774	27,033	19,820		19,926		19,926		39,746		(25)	(25)	1,165	08/25/2037	1.A FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		09/01/2023	Paydown			(351)	(116)	(88)		5		5		(82)		82	82	10	05/25/2037	1.A FM
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		09/01/2023	Paydown		8,502	8,502	3,925	3,003		5,499		5,499		8,502				360	07/25/2037	1.A FM
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33		09/18/2023	Redemption 100.0000		149,352	149,352	149,352	149,352						149,352				5,579	08/16/2033	1.D
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		09/11/2023	Redemption 100.0000		145,775	145,775	145,775	145,775						145,775				4,924	10/10/2038	1.E
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		09/15/2023	Redemption 100.0000		143,404	143,404	143,404	143,404						143,404				3,743	03/15/2033	1.C
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		09/15/2023	Redemption 100.0000		284,941	284,941	284,941	284,941						284,941				8,190	03/15/2036	1.C
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		09/15/2023	Redemption 100.0000		1,106,968	1,106,968	1,106,968	1,106,968						1,106,968				30,158	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		09/10/2023			1,625,742	1,625,742	1,625,742	1,625,742						1,625,742				39,025	09/10/2035	1.B
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A 2.080% 09/18/45		09/17/2023	Paydown		247,500	247,500	247,386	247,407		93		93		247,500				3,432	09/18/2045	1.F FE
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		09/18/2023	Paydown		325,914	325,914	325,908	325,909		6		6		325,914				3,563	02/18/2046	1.F FE
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		09/01/2023	Paydown		235,834	230,869	143,139	146,532		86,140		86,140		232,672		3,162	3,162	10,602	07/25/2037	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
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		09/01/2023	Paydown		113,821	111,424	67,323	58,487		53,676		53,676		112,164		1,657	1,657	10,720	07/25/2037	1.A FM
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		09/10/2023	Redemption 100.0000		187,615	187,615	187,615	187,615						187,615				5,287	10/10/2041	1.E
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27		09/01/2023	Paydown		54	54				54		54		54					11/25/2027	1.A FM
12592B-AK-0	CNH INDUSTRIAL CAP LLC 1.950% 07/02/23		07/02/2023	Maturity		7,375,000	7,375,000	7,328,538	7,367,003		7,997		7,997		7,375,000				143,813	07/02/2023	2.B FE
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		09/11/2023	Redemption 100.0000		338,388	338,388	338,388	338,388						338,388				7,012	08/10/2032	1.E
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		09/05/2023	Redemption 100.0000		12,814	12,814	12,814	12,814						12,814				376	04/05/2050	1.G
12595V-AC-1	COMM 2018-COR3 A2 SEQ 3.961% 05/10/51		09/01/2023	Paydown		18	18	18	18						18					05/10/2051	1.A
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.350% 08/10/38		09/11/2023	Redemption 100.0000		1,837,735	1,837,735	1,846,923	1,844,812		(7,077)		(7,077)		1,837,735				54,048	08/10/2038	1.C PL
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		09/11/2023	Redemption 100.0000		657,619	657,619	657,619	657,619						657,619				17,397	02/10/2029	1.B
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		09/11/2023	Redemption 100.0000		64,310	64,310	64,310	64,310						64,310				1,839	11/30/2043	2.A
12626B-AQ-7	COMM 2013-CR10 B SUB CSTR 4.845% 08/10/46		07/01/2023	Paydown		2,891,541	2,891,541	3,018,271	2,904,788		(13,248)		(13,248)		2,891,541				82,656	08/10/2046	1.A
12626L-BN-1	COMM 2013-CR11 AM SUB AFC 4.715% 08/10/50		08/01/2023	Paydown		47,211,000	47,211,000	52,042,333	47,581,652		(370,652)		(370,652)		47,211,000				1,351,976	08/10/2050	1.A
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		09/01/2023	Paydown		31,587	31,587	11,846	9,228		22,359		22,359		31,587				366	02/25/2037	1.A FM
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		09/01/2023	Paydown		2,706	2,706	1,848	1,018		1,688		1,688		2,706				104	03/25/2037	1.A FM
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000% 05/25/43		09/01/2023	Paydown		39,927	39,927	35,984	37,478		2,449		2,449		39,927				803	05/25/2043	1.A
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		09/01/2023	Paydown		21,729	21,729	21,593	21,621		108		108		21,729				544	03/25/2044	1.A
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		09/15/2023	Redemption 100.0000		40,289	40,289	40,289	40,289						40,289				1,100	01/15/2034	1.D
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		09/15/2023	Redemption 100.0000		197,070	197,070	197,070	197,070						197,070				5,021	08/15/2037	1.F
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/27		09/15/2023	Redemption 100.0000		2,244,062	2,244,062	2,244,062	2,244,062						2,244,062				73,843	03/15/2027	1.G
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		09/15/2023	Redemption 100.0000		134,905	134,905	134,905	134,905						134,905				3,899	05/15/2025	1.B
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		09/15/2023	Redemption 100.0000		154,851	154,851	156,399	155,660		(809)		(809)		154,851				4,292	10/15/2032	1.B
12659T-BM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-INV2 CLASS B1 144A 3.286% 11/25/56		09/01/2023	Paydown		67,464	67,464	54,688			12,776		12,776		67,464				2,278	11/25/2056	1.A
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		09/11/2023	Redemption 100.0000		137,409	137,409	137,409	137,409						137,409				5,396	12/10/2027	2.B
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26		09/10/2023	Redemption 100.0000		289,555	289,555	289,685	289,576		(21)		(21)		289,555				11,402	01/10/2026	2.B FE
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		09/10/2023	Redemption 100.0000		98,920	98,920	95,266	97,726		1,194		1,194		98,920				3,606	10/10/2027	2.B
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28		09/10/2023	Redemption 100.0000		436,642	436,642	435,925	436,379		263		263		436,642				17,578	12/10/2028	2.B FE
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		09/11/2023	Redemption 100.0000		924,186	924,186	924,186	924,186						924,186				39,292	01/10/2029	2.B
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		09/11/2023	Redemption 100.0000		107,234	107,234	107,234	107,234						107,234				3,930	03/10/2028	2.B

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
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		09/01/2023	Paydown		5,504	5,504				5,504		5,504		5,504				151	02/25/2036	1.A FM
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		09/01/2023	Paydown		41,273	57,868	36,994	51,554		4,727		4,727		56,281		(15,007)	(15,007)	1,617	04/25/2036	1.A FM
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		09/01/2023	Paydown		55,407	55,407	13,131	17,534		37,872		37,872		55,407				1,403	05/25/2036	1.A FM
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.547% 05/25/36		07/01/2023	Paydown		3,410	3,410	850	1,250		2,160		2,160		3,410				76	05/25/2036	1.A FM
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 6.181% 03/25/34		09/25/2023	Paydown		11,234	11,234	8,622	10,406		828		828		11,234				359	03/25/2034	1.A FM
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 5.971% 12/25/34		09/25/2023	Paydown		40,876	40,876	38,628	39,949		927		927		40,876				1,441	12/25/2034	1.A FM
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35		09/01/2023	Paydown		270	270	228	264		6		6		270				6	10/25/2035	1.A FM
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		09/01/2023	Paydown		378	378	345	372		6		6		378				11	08/25/2035	1.A FM
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35		09/01/2023	Paydown		311,368	311,368	272,604	281,686		29,682		29,682		311,368				10,922	03/25/2035	1.A FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		09/01/2023	Paydown		28,963	28,963	23,431	25,247		3,716		3,716		28,963				1,120	04/25/2035	1.A FM
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35		09/01/2023	Paydown		89,503	99,545	95,118	100,631		(915)		(915)		99,716		(10,214)	(10,214)	3,622	04/25/2035	4.B FM
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35		09/01/2023	Paydown		49,199	49,199	42,652	41,716		7,482		7,482		49,199				1,804	04/25/2035	1.A FM
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		09/01/2023	Paydown		84,252	88,784	71,820	68,505		19,139		19,139		87,644		(3,392)	(3,392)	3,517	04/25/2035	1.A FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		08/17/2023	BREAN MURRAY CARRET & CO. LLC.		2,435,824	2,537,317	1,740,969	1,567,786		17,105		17,105		1,584,891		850,933	850,933	100,788	01/25/2035	1.A FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		08/01/2023	Paydown		59,703	59,703	40,965	36,890		22,813		22,813		59,703				2,010	01/25/2035	1.A FM
12667F-HU-2	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34		09/01/2023	Paydown		21,871	21,871	21,509	21,555		316		316		21,871				802	07/25/2034	1.A FM
12667F-MU-6	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500% 08/25/34		09/01/2023	Paydown		26,259	26,259	24,912	25,349		910		910		26,259				976	08/25/2034	1.A FM
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35		09/01/2023	Paydown		23,226	23,236	23,363	23,232		4		4		23,236		(10)	(10)	855	02/25/2035	4.B FM
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34		09/01/2023	Paydown		32,159	32,159	26,082	27,151		5,008		5,008		32,159				1,283	10/25/2034	1.A FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		09/01/2023	Paydown		5,199	6,052	1,783	1,788		3,663		3,663		5,451		(252)	(252)	224	03/25/2035	1.A FM
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35		09/01/2023	Paydown		749	859	340	125		640		640		765		(16)	(16)	32	03/25/2035	1.A FM
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 4.615% 01/25/35		07/01/2023	Paydown			2,105													01/25/2035	6. FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		09/01/2023	Paydown		18,551	18,581	8,733	4,966		13,593		13,593		18,559		(8)	(8)	659	05/25/2035	1.A FM
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS 5.500% 05/25/35		09/25/2023	Paydown		67,570	68,116	51,390	50,298		17,678		17,678		67,976		(406)	(406)	2,266	05/25/2035	1.A FM
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS 5.323% 05/25/35		09/25/2023	Paydown		33,454	33,725	24,397	25,012		8,644		8,644		33,656		(202)	(202)	1,117	05/25/2035	1.A FM
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35		09/01/2023	Paydown		205,503	206,631	187,338	188,574		17,961		17,961		206,535		(1,031)	(1,031)	7,676	05/25/2035	1.A FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		09/01/2023	Paydown		122,824	123,822	90,104	94,124		29,464		29,464		123,589		(765)	(765)	4,281	05/25/2035	1.A FM
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35		09/01/2023	Paydown		14,828	14,828	9,443	7,511		7,317		7,317		14,828				545	06/25/2035	1.A FM
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35		09/01/2023	Paydown		43,290	43,290	40,217	43,051		239		239		43,290				1,591	06/25/2035	4.B FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		09/01/2023	Paydown		49,824	75,628	38,002	26,936		32,095		32,095		59,031		(9,206)	(9,206)	2,668	06/25/2035	1.A FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		09/01/2023	Paydown		42,558	41,514	30,346	30,199		11,607		11,607		41,806		752	752	1,520	06/25/2035	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
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35		09/01/2023	Paydown		81,993	82,011	75,020	81,797		214		214		82,011		(18)	(18)	2,958	07/25/2035	4.B FM
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35		09/01/2023	Paydown		13,184	15,286	6,575	3,329		10,316		10,316		13,645		(461)	(461)	582	07/25/2035	1.A FM
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35		09/01/2023	Paydown		37,181	36,729	26,725	23,426		13,474		13,474		36,901		281	281	1,470	07/25/2035	1.A FM
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS 5.500% 07/25/35		09/25/2023	Paydown		51,934	52,111	25,344	22,745		29,266		29,266		52,011		(77)	(77)	1,885	07/25/2035	1.A FM
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		09/01/2023	Paydown		36,827	36,953	18,778	13,687		23,188		23,188		36,875		(47)	(47)	1,387	07/25/2035	1.A FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		09/01/2023	Paydown		7,660	18,227	7,192	5,466		5,303		5,303		10,769		(3,109)	(3,109)	555	07/25/2035	1.A FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35		09/01/2023	Paydown		33,074	33,074	30,237	27,012		6,063		6,063		33,074				1,268	09/25/2035	3.B FM
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 6.054% 08/25/35		09/25/2023	Paydown		20,668	20,668	7,676	5,885		14,783		14,783		20,668				564	08/25/2035	1.A FM
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 5.984% 08/25/35		09/25/2023	Paydown		30,052	30,048	20,702	18,848		11,202		11,202		30,050		2	2	1,080	08/25/2035	1.A FM
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		09/15/2023	Redemption 100.0000		81,568	81,568	81,568	81,568						81,568				4,481	01/15/2034	2.B
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35		09/01/2023	Paydown		7,931	9,533	4,764	3,886		4,682		4,682		8,568		(637)	(637)	319	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		09/01/2023	Paydown		99,310	99,310	89,056	80,709		18,601		18,601		99,310				3,738	11/25/2035	3.A FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 5.574% 11/25/35		09/06/2023	SG AMERICAS SECURITIES LLC															32,625	11/25/2035	1.A FM
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		09/11/2023	Redemption 100.0000		968,669	968,669	968,669	968,669						968,669				44,300	10/10/2032	2.B
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		09/01/2023	Paydown		20,301	20,558	14,915	14,681		5,800		5,800		20,481		(181)	(181)	762	08/25/2035	1.A FM
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		09/01/2023	Paydown		7,139	7,230	6,147	5,704		1,505		1,505		7,209		(70)	(70)	268	08/25/2035	1.A FM
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		09/01/2023	Paydown		81,657	105,136	53,318	41,699		49,068		49,068		90,768		(9,110)	(9,110)	3,378	10/25/2035	1.A FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		07/01/2023	Paydown			203	110	110						110		(110)	(110)	6	11/25/2035	1.A FM
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		09/01/2023	Paydown		23,095	23,273	16,157	13,928		9,270		9,270		23,198		(103)	(103)	770	11/25/2035	1.A FM
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		09/01/2023	Paydown		13,362	13,362	11,276	10,806		2,557		2,557		13,362				514	11/25/2035	1.A FM
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		09/01/2023	Paydown		4,467	4,540	3,659	2,759		1,752		1,752		4,511		(43)	(43)	208	01/25/2036	1.A FM
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		09/01/2023	Paydown		15,068	15,322	12,195	11,149		4,099		4,099		15,248		(181)	(181)	818	01/25/2036	1.A FM
126694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36		09/01/2023	Paydown		29,937	28,441	17,197	14,449		14,765		14,765		29,214		723	723	1,343	05/25/2036	1.A FM
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		09/01/2023	Paydown		3,981	3,981	3,981	3,981						3,981				166	11/25/2032	3.C FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		09/01/2023	Paydown		16,813	16,813	16,037	16,144		669		669		16,813				533	10/25/2033	1.A FM
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34		09/01/2023	Paydown		12,803	12,803	12,656	12,668		135		135		12,803				490	08/25/2034	1.A FM
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34		09/01/2023	Paydown		13,160	13,160	13,121	13,119		41		41		13,160				526	08/25/2034	1.A FM
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34		09/01/2023	Paydown		10,673	10,673	10,396	10,429		245		245		10,673				374	05/25/2034	1.A FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		09/01/2023	Paydown		17,734	17,734	16,432	16,589		1,146		1,146		17,734				620	07/25/2034	1.A FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		09/01/2023	Paydown		751	785				751		751		751				29	09/25/2035	1.A FM
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35		09/01/2023	Paydown		3,895	3,895	2,040	1,050		2,844		2,844		3,895				143	09/25/2035	1.A FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		09/01/2023	Paydown		4,399	4,399	2,737	3,099		1,300		1,300		4,399				161	09/25/2035	1.A FM

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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
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 4.795% 11/20/34		09/01/2023	Paydown		24,967	24,967	21,958	21,289		3,679		3,679		24,967				686	11/20/2034	1.A FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		09/01/2023	Paydown		45,208	45,208	39,618	41,548		3,660		3,660		45,208				1,667	12/25/2034	1.A FM
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35		09/01/2023	Paydown		210,929	210,929	208,335	208,818		2,112		2,112		210,929				8,441	01/25/2035	1.A FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 5.834% 08/25/35		09/25/2023	Paydown		4,146	20,557	14,763	12,832		1,548		1,548		14,381		(10,235)	(10,235)	634	08/25/2035	1.A FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		09/01/2023	Paydown		56,825	50,661	35,919	25,726		28,074		28,074		53,800		3,025	3,025	2,554	08/25/2035	1.A FM
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 4.064% 05/20/35		09/01/2023	Paydown		72,975	72,975	70,831	71,658		1,317		1,317		72,975				1,884	05/20/2035	1.A FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		09/01/2023	Paydown		17,420	17,420	12,413	10,503		6,917		6,917		17,420				622	05/25/2035	1.A FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		09/01/2023	Paydown		10,159	10,159	7,093	5,966		4,194		4,194		10,159				397	05/25/2035	1.A FM
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		07/01/2023	Paydown			231	118	91		(3)		(3)		88		(88)	(88)	6	09/25/2036	1.A FM
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		09/11/2023	Redemption 100.0000		910,342	910,342	910,342	910,342						910,342				33,417	12/10/2033	2.B
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		09/15/2023	Redemption 100.0000		176,529	176,529	176,529	176,529						176,529				4,537	09/15/2043	1.E PL
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		09/30/2023	Redemption 100.0000		687,217	687,217	687,217	687,217						687,217				14,851	06/30/2032	2.B PL
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		09/20/2023	Redemption 100.0000		190,738	190,738	192,645	192,319		(1,580)		(1,580)		190,738				4,795	07/20/2047	1.D
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		09/15/2023	Redemption 100.0000		101,528	101,528	102,527	102,347		(819)		(819)		101,528				2,851	09/15/2047	1.E PL
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		09/15/2023	Redemption 100.0000		258,896	258,896	266,662	263,765		(4,869)		(4,869)		258,896				7,022	12/15/2041	2.A
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		08/31/2023	Redemption 100.0000		124,156	124,156	124,156	124,156						124,156				4,051	08/31/2037	2.C
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		09/15/2023	Redemption 100.0000		134,394	134,394	134,394	134,394						134,394				3,638	07/15/2043	1.E
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		09/15/2023	Redemption 100.0000		148,344	148,344	149,828	149,622		(1,277)		(1,277)		148,344				4,907	05/15/2048	1.G
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		07/17/2023	Redemption 100.0000		3,433,983	3,433,983	3,433,983	3,433,983						3,433,983				199,356	01/15/2042	2.B
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		09/11/2023	Redemption 100.0000		351,928	351,928	351,928	351,928						351,928				9,155	10/10/2039	2.B
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		09/15/2023	Redemption 100.0000		510,930	510,930	510,930	510,930						510,930				14,580	07/15/2045	1.C
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		09/15/2023	Redemption 100.0000		143,796	143,796	143,796	143,796						143,796				3,836	05/15/2045	1.G
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC 4.450% 07/10/56		09/11/2023	Redemption 100.0000		124,291	124,291	124,291	124,291						124,291				3,689	07/10/2056	1.D
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		09/15/2023	Redemption 100.0000		65,730	65,730	65,730	65,730						65,730				2,077	04/15/2049	1.D
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		09/15/2023	Redemption 100.0000		51,598	51,598	52,193	52,135		(537)		(537)		51,598				1,769	07/15/2054	1.E
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC 5.550% 07/15/35		09/15/2023	Redemption 100.0000		331,775	331,775	331,775	331,775						331,775				12,318	07/15/2035	2.B PL
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		09/06/2023	Redemption 100.0000		653,401	653,401	653,401	653,401						653,401				19,641	12/28/2026	1.F

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
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		09/15/2023	Redemption 100.0000		220,827	220,827	220,827	220,827						220,827				6,450	05/15/2043	2.B
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48		09/15/2023	Redemption 100.0000		129,321	129,321	129,321	129,321						129,321				3,867	11/15/2048	1.D
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 10/15/40		09/15/2023	Redemption 100.0000		137,105	137,105	137,105	137,105						137,105				2,650	10/15/2040	1.B
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		09/15/2023	Redemption 100.0000		254,193	254,193	254,193	254,193						254,193				6,865	04/30/2040	1.F
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 09/30/40		09/15/2023	Redemption 100.0000		518,447	518,447	518,447	518,447						518,447				13,041	09/30/2040	1.F
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29		09/20/2023	Redemption 100.0000		215,268	215,268	215,268	215,268						215,268				5,748	11/20/2029	2.B
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		09/15/2023	Redemption 100.0000		565,895	565,895	565,895	565,895						565,895				13,472	05/15/2034	1.F
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41		09/10/2023	Redemption 100.0000		253,695	253,695	253,695	253,695						253,695				6,530	11/10/2041	2.B
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39		09/15/2023	Redemption 100.0000		76,071	76,071	76,071	75,930		140		140		76,071				1,518	08/21/2039	2.A
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		09/15/2023	Redemption 100.0000		77,450	77,450	77,450	77,450						77,450				1,720	03/31/2044	1.E
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34		09/11/2023	Redemption 100.0000		193,404	193,404	193,404	193,404						193,404				4,578	06/10/2034	1.B
12720#-AA-8	EMORY 2019 SENIOR CGA CAP CR SR-SEC 3.175% 08/10/52		09/11/2023	Redemption 100.0000		278,500	278,500	279,892	279,762		(1,262)		(1,262)		278,500				5,915	08/10/2052	1.C
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		09/15/2023	Redemption 100.0000		101,268	101,268	101,268	101,268						101,268				2,749	04/15/2046	2.A
12724*-AA-8	FRANCISCAN ALLIANCE FRANCISCAN HEALTH CTL PASS-THR 3.330% 03/15/47		09/15/2023	Redemption 100.0000		632,444	632,444	632,444	631,664		780		780		632,444				14,027	03/15/2047	1.D
12725@-AA-5	PUGET SOUND ENERGY PUYALLUP C SR-SEC 2.900% 05/25/42		09/25/2023	Redemption 100.0000		437,744	437,744	437,744	437,744						437,744				8,365	05/25/2042	2.C
12726#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC 2.850% 09/15/41		09/15/2023	Redemption 100.0000		320,742	320,742	320,742	320,742						320,742				6,096	09/15/2041	2.C
12726*-AA-6	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC 4.280% 04/15/65		09/15/2023	Redemption 100.0000		61,339	61,339	61,339	61,339						61,339				1,750	04/15/2065	2.A
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC 3.500% 06/15/51		09/15/2023	Redemption 100.0000		103,514	103,514	103,514	103,514						103,514				2,416	06/15/2051	1.C
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		09/15/2023	Redemption 100.0000		108,306	108,306	108,306	108,306						108,306				2,687	11/15/2041	1.A
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		09/11/2023	Redemption 100.0000		127,475	127,475	127,475	127,475						127,475				3,273	06/10/2040	1.B
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55		09/25/2023	Redemption 100.0000		30,147	30,147	30,147	30,147						30,147				729	04/25/2055	2.A
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS 3.400% 12/15/42		09/15/2023	Redemption 100.0000		464,860	464,860	464,860	463,363		1,496		1,496		464,860				10,199	12/15/2042	1.C
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC 3.357% 10/31/30		09/11/2023	Redemption 100.0000		72,299	72,299	72,299	72,299						72,299				1,619	10/31/2030	1.E
12743#-AA-1	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.200% 07/15/28		09/15/2023	Redemption 100.0000		151,671	151,671	153,178	152,888		(1,217)		(1,217)		151,671				3,236	07/15/2028	1.D

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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
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS- 3.115% 04/10/46		09/11/2023	Redemption 100.0000		91,587	91,587	91,587	91,587						91,587				1,649	04/10/2046	2.B
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.530% 02/20/53		09/20/2023	Redemption 100.0000		23,240	23,240	23,913	23,240						23,240				546	02/20/2053	1.D
12752@-AA-1	CGA CAP CR LEASE-BKD PT TR SER 3.349% 04/10/48		09/11/2023	Redemption 100.0000		164,002	164,002	164,002	164,002						164,002				3,663	04/10/2048	1.A
12755*-AA-0	CTL 2022-04 Trust (Kemper Lake 4.016% 05/15/57		09/15/2023	Redemption 100.0000		6,030	6,030	6,030	6,030						6,030				162	05/15/2057	1.D PL
12762*-AA-1	Carlyle Acquisition SPV Co. 5.870% 06/30/40		07/01/2023	Redemption 100.0000		247,225	247,225	247,225	247,225						247,225				11,010	06/30/2040	2.A PL
12778#-AA-9	OCHSNER CLINIC FOUNDATION 6.000% 04/15/43		08/15/2023	Redemption 100.0000		41,178	41,178	41,178							41,178				830	04/15/2043	1.G Z
12778#-AA-9	OCHSNER CLINIC FOUNDATION 6.000% 04/15/43		09/15/2023	Redemption 100.0000		20,743	20,743	20,743							20,743				573	04/15/2043	1.G
12780#-AA-5	PASS THROUGH TRUST 3.815% 01/15/50		09/15/2023	Redemption 100.0000		79,095	79,095	80,468			(1,373)		(1,373)		79,095				796	01/15/2050	1.D
12780#-AA-5	PASS THROUGH TRUST 3.815% 01/15/50		07/17/2023	Redemption 100.0000		39,360	39,360	40,043			(683)		(683)		39,360				209	01/15/2050	1.F Z
12781*-AA-8	KIEWIT CORPROATION 5.645% 06/30/43		09/11/2023	Redemption 100.0000		502,072	502,072	502,072							502,072				1,147	06/30/2043	1.F Z
12803V-AA-3	CAJUN GLOBAL LLC SERIES 2021-1 CLASS A2 144A 3.931% 11/20/51		08/20/2023	Paydown		32,625	32,625	32,625	32,625						32,625				962	11/20/2051	2.B FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45		09/25/2023	Paydown		127,500	127,500	127,471	127,479		21		21		127,500				1,887	09/25/2045	1.F FE
13008*-AA-3	Century City Ground Lease 3.180% 10/15/41		09/15/2023	Redemption 100.0000		188,037	188,037	188,037	188,037						188,037				3,953	10/15/2041	1.E PL
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		07/17/2023	Redemption 100.0000		34,601	34,601	34,601	34,601						34,601				825	01/15/2052	1.A PL
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		09/15/2023	Redemption 100.0000		69,557	69,557	69,557	69,557						69,557				2,014	01/15/2052	1.D PL
141781-G#-5	CARGILL-INC SR-SEC 7.280% 07/30/23		07/01/2023	Redemption 100.0000		350,000	350,000	350,000	350,000						350,000				12,740	07/30/2023	1.F
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		09/11/2023	Redemption 100.0000		262,943	262,943	262,943	262,943						262,943				6,728	08/10/2038	1.F
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A 3.100% 12/15/50		09/15/2023	Paydown		7,538	7,538	7,533	7,534		3		3		7,538				156	12/15/2050	1.F FE
14576A-AD-4	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A4 144A 3.670% 12/15/50		09/15/2023	Paydown		2,125	2,125	2,024	2,029		96		96		2,125				53	12/15/2050	1.F FE
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		09/11/2023	Redemption 100.0000		560,251	560,251	560,251	560,251						560,251				21,400	10/10/2028	1.B
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		09/11/2023	Redemption 100.0000		636,695	636,695	636,695	628,735		7,960		7,960		636,695				24,098	07/10/2028	1.B
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		09/01/2023	Paydown		26,246	26,246	25,589	26,033		213		213		26,246				943	05/25/2033	1.A FM
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		09/01/2023	Paydown		10,697	10,697	11,041	10,854		(156)		(156)		10,697				392	07/25/2033	1.A FM
15189W-AQ-3	CENTERPOINT ENERGY RES SERIES 144A 6.100% 12/01/35		08/22/2023	Tax Free Exchange		1,997,459	2,000,000	1,997,142	1,997,371		88		88		1,997,459				88,450	12/01/2035	1.G FE
15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A 3.967% 08/15/56		09/15/2023	Paydown		6,928	6,928	7,129	7,123		(195)		(195)		6,928				188	08/15/2056	1.D PL
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		09/01/2023	Paydown		97	97	92	94		3		3		97				4	01/25/2032	1.A FM

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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
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 6.079% 03/25/34		09/25/2023	Paydown		6,449	6,449	5,916	6,266		183		183		6,449				226	03/25/2034	1.A FM
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		09/11/2023	Redemption 100.0000		9,607	9,607	9,607	9,607						9,607				286	01/10/2041	2.B
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41		09/10/2023	Redemption 100.0000		163,791	163,791	163,791	163,791						163,791				5,281	01/10/2041	2.B
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45		09/11/2023	Redemption 100.0000		686,682	686,682	686,682	686,682						686,682				20,479	03/10/2045	1.G
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		09/01/2023	Paydown		4,523	4,523	3,589	4,191		333		333		4,523				158	08/25/2034	1.A FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		09/01/2023	Paydown		2,357	2,357	2,357	2,357						2,357				83	08/25/2034	1.A FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		09/01/2023	Paydown		3,255	3,255	2,721	3,037		217		217		3,255				119	08/25/2034	1.A FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		09/01/2023	Paydown		4,650	4,650	4,650	4,650						4,650				171	08/25/2034	1.A FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		09/01/2023	Paydown		39,715	39,715	39,712	39,633		82		82		39,715				1,664	10/25/2032	1.A FM
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS 5.239% 07/25/32		09/01/2023	Paydown		125,355	125,355	125,350	124,990		365		365		125,355				10,724	07/25/2032	1.A FM
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32		09/01/2023	Paydown		9,186	9,186	1,688			9,186		9,186		9,186				293	09/25/2032	1.A FM
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.827% 11/25/34		08/01/2023	Paydown		262,893	262,893	262,271	262,579		314		314		262,893				8,480	11/25/2034	1.A FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		09/01/2023	Paydown			84	44	25		(1)		(1)		23		(23)	(23)	3	06/25/2037	1.A FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		09/01/2023	Paydown		3,382	3,382	3,375	3,374		8		8		3,382				118	02/25/2034	1.A FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		09/01/2023	Paydown		15,320	15,320	13,879	14,802		518		518		15,320				562	02/25/2034	1.A FM
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 3.873% 12/25/35		09/01/2023	Paydown		41,936	37,214	12,496	4,862		36,431		36,431		41,292		643	643	1,084	12/25/2035	1.A FM
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 4.028% 12/25/35		09/01/2023	Paydown		76,005	76,005	56,582	45,931		30,075		30,075		76,005				1,927	12/25/2035	1.A FM
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS 4.961% 02/25/37		09/01/2023	Paydown		3,822	3,822	3,791	3,797		25		25		3,822				106	02/25/2037	1.A FM
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS 4.495% 02/25/37		09/01/2023	Paydown		28,882	28,882	28,755	28,760		121		121		28,882				723	02/25/2037	1.A FM
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36		07/01/2023	Paydown			29	16	16						16		(16)	(16)	4	10/25/2036	4.C FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		09/01/2023	Paydown															21	10/25/2036	1.A FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		07/01/2023	Paydown			(328)	(150)	(186)			(35)	35		(150)		150	150	8	10/25/2036	5. FM
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS 5.155% 07/25/37		09/01/2023	Paydown		19,745	19,745	19,650	19,856		(110)		(110)		19,745				547	07/25/2037	1.A FM
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 4.526% 07/25/37		09/01/2023	Paydown		3,867	3,867	313	63		3,804		3,804		3,867				105	07/25/2037	1.A FM
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36		09/01/2023	Paydown		14,898	14,023	11,911	12,462		1,657		1,657		14,119		779	779	408	06/25/2036	1.A FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		08/01/2023	Paydown		12,661	12,661	7,075	6,413		6,248		6,248		12,661				413	06/25/2035	1.A FM
16678R-DL-8	CCMFC 2005-2A A2 FLT STEP AS 9.184% 05/25/36		09/25/2023	Paydown		231,759	231,759	204,648	206,721		25,038		25,038		231,759				6,221	05/25/2036	1.A FM
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36		09/05/2023	Redemption 100.0000		610,276	610,276	610,276	610,276						610,276				14,862	01/05/2036	1.B
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		08/01/2023	Paydown			564	348	268		(12)		(12)		256		(256)	(256)	15	03/25/2037	1.A FM
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		09/01/2023	Paydown		49,388	49,553	30,063	24,805		24,654		24,654		49,460		(72)	(72)	1,869	09/25/2037	1.A FM
17208@-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		09/15/2023	Redemption 100.0000		141,399	141,399	141,399	141,399						141,399				3,536	10/15/2033	1.B
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		08/01/2023	Paydown		10,027	10,027	9,414	9,848		179		179		10,027				342	09/25/2035	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
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		09/01/2023	Paydown		1,449	1,449	1,313	1,369		80		80		1,449				55	07/25/2035	1.A FM
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS 4.589% 03/25/36		09/01/2023	Paydown		8,125	8,125	3,182	2,673		5,452		5,452		8,125				135	03/25/2036	1.A FM
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 12.034% 02/25/35		09/25/2023	Paydown		10,809	10,809	9,674	10,372		437		437		10,809				139	02/25/2035	1.A FM
17307G-WE-4	CMLTI 2005-4 A CSTR AS 5.913% 08/25/35		09/01/2023	Paydown		56,858	56,858	50,639	53,829		3,028		3,028		56,858				1,857	08/25/2035	1.A FM
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36		09/01/2023	Paydown		65,510	59,103	30,691	27,161		35,382		35,382		62,543		2,967	2,967	2,590	04/25/2036	1.A FM
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		09/01/2023	Paydown		30,732	30,732	22,314	25,311		5,421		5,421		30,732				1,225	11/25/2036	1.A FM
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		09/01/2023	Paydown		212,360	249,361	197,736	195,112		46,346		46,346		241,458		(29,098)	(29,098)	10,705	01/25/2037	1.A FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		09/01/2023	Paydown		42,023	55,689	52,885	55,435		192		192		55,627		(13,605)	(13,605)	2,128	04/25/2036	4.A FM
17310E-AE-8	CRMSI 2006-2 A5 STEP AFC AS 4.868% 09/25/36		07/01/2023	Paydown		95,111	95,111	78,774	93,689		1,422		1,422		95,111				2,721	09/25/2036	1.A FM
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		09/01/2023	Paydown		29,337	29,337				29,337		29,337		29,337				1,189	09/25/2037	1.A FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		08/01/2023	Paydown		5,566	7,661	6,955	7,261		299		299		7,560		(1,994)	(1,994)	289	04/25/2037	2.A FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		09/01/2023	Paydown		2,764	3,619	3,285	3,430		149		149		3,578		(814)	(814)	163	04/25/2037	2.B FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		09/01/2023	Paydown		317	462				317		317		317				18	06/25/2037	1.A FM
17325H-BN-3	CGCMT 2017-P7 A3 SEQ 3.442% 04/14/50		09/01/2023	Paydown		638,580	638,580	644,939	640,816		(2,236)		(2,236)		638,580				16,485	04/14/2050	1.A
17326F-AC-1	CGCMT 2017-C4 A3 SEQ 3.209% 10/12/50		09/29/2023	MORGAN STANLEY & CO. INC.		811,336	900,000	908,978	902,727		(973)		(973)		901,755		(90,419)	(90,419)	26,635	10/12/2050	1.A
17857@-AA-4	Coney Island Associates 1 HRA 3.511% 12/15/41		09/15/2023	Redemption 100.0000		96,733	96,733	97,507	97,488		(755)		(755)		96,733				2,265	12/15/2041	1.C
178693-A*-8	CITY TOWER PROPERTIES LLC 4.385% 07/15/56		09/15/2023	Redemption 100.0000		1,709	1,709	1,743	1,742		(34)		(34)		1,709				53	07/15/2056	1.C PL
20270#-AA-5	CommonSpirit Gilbert 4.190% 06/01/53		09/01/2023	Redemption 100.0000		12,379	12,379	12,379	9,116						12,379				247	06/01/2053	2.A
20270@-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE 3.500% 10/15/42		09/15/2023	Redemption 100.0000		98,992	98,992	98,992	98,992						98,992				2,310	10/15/2042	2.A
20271*-AA-8	CommonSpirit Elkhorn 4.206% 06/15/43		09/15/2023	Redemption 100.0000		58,055	58,055	58,055	58,055						58,055				1,628	06/15/2043	2.A
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		09/01/2023	Paydown		48	48				48		48		48				1	09/01/2037	6. *
20401@-AH-4	COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37		09/01/2023	Paydown		68	68				68		68		68				3	11/01/2037	6. *
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38		09/01/2023	Paydown		238	238	238	228		10		10		238				7	03/01/2038	6. *
20401@-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.674% 02/01/37		09/01/2023	Paydown		366	366	366	311		54	1	55		366				6	02/01/2037	6. *
20401@-AM-3	COMMUNITY PRESERVATION CORP. SERIES C 5.959% 06/01/37		09/01/2023	Paydown		491	491	491	483		8		8		491				21	06/01/2037	6. *
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.477% 01/01/36		09/01/2023	Paydown		1,828	1,828	1,828	1,746		58	24	82		1,828				56	01/01/2036	6. *
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		09/01/2023	Paydown		228	228	228	214		14		14		228				9	06/01/2038	6. *
20401@-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.280% 12/01/38		09/01/2023	Paydown		296	296	296	295		1		1		296					12/01/2038	6. *
20401@-AT-8	COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39		09/01/2023	Paydown		225	225	225	225						225				10	04/01/2039	6. *
20401@-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.301% 08/01/39		09/01/2023	Paydown		2,322	2,322	2,322	2,271		51		51		2,322				99	08/01/2039	6. *

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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
20401@-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.655% 10/01/39		09/01/2023	Paydown		2,670	2,670	2,670	2,432	238			238		2,670				131	10/01/2039	6. *
20401@-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.627% 12/01/39		09/01/2023	Paydown		1,052	1,052	1,052	1,036	16			16		1,052				41	12/01/2039	6. *
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		09/01/2023	Paydown		338	338	338	334	4			4		338				10	03/01/2040	6. *
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		09/01/2023	Paydown		331	331	331	1,049	27	(746)		(719)		331				13	06/01/2040	6. *
20401@-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.806% 09/01/40		09/01/2023	Paydown		1,085	1,085	1,085	1,020	65			65		1,085				41	09/01/2040	6. *
20401@-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41		09/01/2023	Paydown		1,125	1,125	1,125	1,096	28			28		1,125				48	01/01/2041	6. *
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 7.828% 04/01/41		09/01/2023	Paydown		326	326	326	326						326				15	04/01/2041	6. *
20846Q-KN-7	CNFHE 2002-C MV2 MEZ FLT AFC 7.506% 05/15/32		09/15/2023	Paydown		22,518	22,518	20,336	22,028		490		490		22,518				1,029	05/15/2032	1.A FM
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		09/05/2023	Redemption 100.0000		2,342,857	2,342,857	2,342,857	2,342,857						2,342,857				104,960	03/02/2032	2.C
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP 3.821% 11/15/56		09/15/2023	Redemption 100.0000		8,706	8,706	8,880	8,875		(169)		(169)		8,706				222	11/15/2056	1.D PL
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50		07/03/2023	Redemption 100.0000		123,023	123,023	123,023	123,023						123,023				6,520	07/01/2050	3.B
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/01/40		09/01/2023	Redemption 100.0000		393,487	393,487	393,487	393,487						393,487				14,194	01/01/2040	2.B
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		09/10/2023	Redemption 100.0000		1,284,490	1,284,490	1,284,490	1,279,254		5,236		5,236		1,284,490				31,429	12/10/2035	2.B
22540A-LG-1	CSFB 1999-1R B SC CSTR 0.843% 11/30/27		09/01/2023	Paydown		68	68				68		68		68				3	11/30/2027	1.A FM
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.075% 12/25/33		09/01/2023	Paydown		107,835	107,835	110,552	107,835						107,835				4,368	12/25/2033	1.A FM
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 4.551% 06/25/34		09/01/2023	Paydown		60,574	60,574	57,631	58,156		2,418		2,418		60,574				1,621	06/25/2034	1.A FM
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.125% 10/15/39		09/01/2023	Paydown															10	10/15/2039	6. FE
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		09/01/2023	Paydown		12,978	12,978	12,704	12,732		247		247		12,978				476	08/25/2034	1.A FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		09/01/2023	Paydown		5,373	5,373	5,352	5,352		21		21		5,373				206	12/25/2034	1.A FM
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		09/11/2023	Redemption 100.0000		202,736	202,736	202,736	202,736						202,736				6,706	10/10/2033	1.G
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		09/01/2023	Paydown		2,463	2,463	2,419	2,432		31		31		2,463				96	02/25/2035	1.A FM
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		09/11/2023	Redemption 100.0000		104,359	104,359	104,359	104,359						104,359				2,520	10/31/2039	1.G
22546@-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29		09/11/2023	Redemption 100.0000		82,037	82,037	82,037	82,037						82,037				1,631	12/10/2029	1.B S
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		09/01/2023	Paydown		32,429	32,429	31,625	31,698		731		731		32,429				1,191	10/25/2034	1.A FM
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		09/01/2023	Paydown		21,611	21,611	20,980	21,071		540		540		21,611				757	11/25/2034	1.A FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		09/01/2023	Paydown		12,011	12,011	11,856	11,894		117		117		12,011				420	11/25/2034	1.A FM
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		09/15/2023	Redemption 100.0000		670,682	670,682	670,682	670,682						670,682				13,193	03/15/2036	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
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		09/15/2023	Redemption 100.0000		640,882	640,882	640,882	640,882						640,882				12,606	03/15/2036	1.G
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		09/15/2023	Redemption 100.0000		73,050	73,050	73,050	73,050						73,050				1,437	03/15/2036	1.G
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		09/15/2023	Redemption 100.0000		782,240	782,240	782,240	782,240						782,240				15,387	03/15/2036	1.G
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		09/15/2023	Redemption 100.0000		137,058	137,058	137,058	137,058						137,058				2,696	03/15/2036	1.G
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		09/15/2023	Redemption 100.0000		6,180	6,180	6,180	6,180						6,180				122	03/15/2036	1.G
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		09/20/2023	Redemption 100.0000		76,576	76,576	76,576	76,576						76,576				3,101	06/20/2035	1.G
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		09/15/2023	Redemption 100.0000		538,380	538,380	538,380	538,380						538,380				16,645	06/15/2032	1.F
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		09/17/2023	Redemption 100.0000		249,333	249,333	249,333	249,333						249,333				7,099	06/15/2031	1.D
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		09/07/2023	Redemption 100.0000		1,733,090	1,733,090	1,733,090	1,733,090						1,733,090				45,882	12/14/2023	3.B
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		09/15/2023	Redemption 100.0000		197,199	197,199	197,199	197,199						197,199				5,408	06/15/2043	1.B
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		09/20/2023	Redemption 100.0000		339,369	339,369	339,369	339,369						339,369				12,711	04/20/2033	1.B
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		09/15/2023	Redemption 100.0000		69,286	69,286	69,286	69,286						69,286				1,934	01/15/2034	1.F
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		09/15/2023	Redemption 100.0000		102,424	102,424	102,427	102,424						102,424				3,022	11/15/2034	1.B
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		09/15/2023	Redemption 100.0000		54,022	54,022	54,022	54,022						54,022				1,580	09/15/2045	1.E
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		09/15/2023	Redemption 100.0000		43,163	43,163	43,163	43,163						43,163				1,287	11/15/2034	1.B
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		09/15/2023	Redemption 100.0000		229,303	229,303	236,179	234,682		(5,379)		(5,379)		229,303				7,091	12/15/2044	1.B
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 10/15/45		09/15/2023	Redemption 100.0000		5,917	5,917	5,917	5,917						5,917				145	10/15/2045	1.E
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		09/20/2023	Redemption 100.0000		101,834	101,834	101,834	101,834						101,834				2,540	03/20/2035	2.A
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		09/15/2023	Redemption 100.0000		336,543	336,543	336,543	336,543						336,543				8,281	03/15/2036	1.B
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		09/11/2023	Redemption 100.0000		156,053	156,053	160,595	159,402		(3,348)		(3,348)		156,053				4,485	12/10/2037	2.A
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 3.900% 02/15/38		09/15/2023	Redemption 100.0000		240,205	240,205	240,205	240,205						240,205				6,503	02/15/2038	1.C
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		09/20/2023	Redemption 100.0000		165,996	165,996	168,054	167,289		(1,293)		(1,293)		165,996				3,552	09/20/2031	2.A
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		09/15/2023	Redemption 100.0000		263,432	263,432	263,432	263,432						263,432				8,246	12/15/2037	4.B
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		09/15/2023	Redemption 100.0000		257,740	257,740	265,472	262,621		(4,882)		(4,882)		257,740				6,862	09/15/2036	1.C

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
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		09/15/2023	Redemption 100.0000		208,482	208,482	208,482	208,482						208,482				7,404	12/15/2036	2.B
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		09/15/2023	Redemption 100.0000		668,417	668,417	674,726	672,860		(4,443)		(4,443)		668,417				17,501	07/15/2036	1.B
23284B-AC-8	CYRUSONE DATA CENTERS ISSUER SERIES 2023-1A CLASS B 144A 5.450% 04/20/48		07/20/2023	Paydown		122,503	122,503	107,671			14,833		14,833		122,503				1,428	04/20/2048	2.C FE
23292F-AC-9	DI ISSUER LLC 3.722% 09/15/28		08/15/2023	Redemption 100.0000		61,157	61,157	61,157	61,157						61,157				1,539	09/15/2028	2.C PL
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		08/20/2023	Paydown		37,500	37,500	37,500	37,500						37,500				1,133	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1A A2II SEQ 4.021% 05/20/49		08/20/2023	Paydown		96,425	96,425	96,425	96,425						96,425				2,908	05/20/2049	2.B FE
233046-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49		08/20/2023	Paydown		155,638	155,638	155,613	155,613		24		24		155,638				5,080	05/20/2049	2.B FE
233046-AQ-4	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A2II 144A 2.493% 11/20/51		08/22/2023	Paydown		7,575	7,575	6,448	6,504		1,071		1,071		7,575				142	11/20/2051	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		08/22/2023	Paydown		88,745	88,745	83,708	83,710		5,035		5,035		88,745				1,858	11/20/2051	2.B FE
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		09/20/2023	Redemption 100.0000		348,617	348,617	348,617	348,617						348,617				8,346	07/20/2034	2.B
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		09/05/2023	Redemption 100.0000		197,199	197,199	197,199	197,199						197,199				4,668	09/05/2033	1.B
23331A-BH-1	D.R. HORTON INC CO.GUARNT 5.750% 08/15/23		07/06/2023	Call 100.0000		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				1,486,854	08/15/2023	2.A FE
24422E-UY-3	JOHN DEERE CAPITAL CORP SERIES MTN 2.800% 07/18/29		09/19/2023	Various		9,005,816	10,155,000	9,763,017	9,797,779		35,659		35,659		9,833,438		(827,622)	(827,622)	333,788	07/18/2029	1.F FE
24618#-AS-9	DELAWARE NORTH COS-INC SR-UNSEC 3.930% 07/31/23		07/31/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				589,500	07/31/2023	2.C
24715@-AA-2	DELOITTE LLP A-SR 6.730% 09/20/23		08/21/2023	Redemption 100.0000		3,636,364	3,636,364	3,636,364	3,636,364						3,636,364				244,727	09/20/2023	1.F
251510-CV-3	DBALT 2005-1 1A1 FLT AS 10.434% 02/25/35		09/25/2023	Paydown		26,339	26,339	18,304	17,394		8,944		8,944		26,339				917	02/25/2035	1.A FM
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 4.708% 06/25/35		09/01/2023	Paydown			70,521												279	06/25/2035	6. FM
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.500% 10/25/36		09/01/2023	Paydown		157,031	157,031	157,305	157,031						157,031				5,417	10/25/2036	1.A FM
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33		09/01/2023	Paydown		296	296	296	296		1		1		296				11	04/25/2033	1.A FM
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33		09/01/2023	Paydown		3,788	3,788	3,764	3,769		18		18		3,788				139	04/25/2033	1.A FM
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		09/01/2023	Paydown		1,726	1,726	1,692	1,711		15		15		1,726				63	04/25/2033	1.A FM
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33		09/01/2023	Paydown		1,116	1,116	1,050	1,093		23		23		1,116				41	04/25/2033	2.A FM
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		09/20/2023	Paydown		601,946	601,946	587,766	424,889		14,178		14,178		601,946				4,926	11/21/2033	1.A FE
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A 3.830% 11/21/33		09/20/2023	Paydown		88,521	88,521	88,508	88,510		12		12		88,521				2,253	11/21/2033	3.B FE
25466A-AD-3	DISCOVER BANK SR UNSEC 4.200% 08/08/23		08/08/2023	Maturity		41,625,000	41,625,000	41,437,623	41,611,108		13,892		13,892		41,625,000				1,748,250	08/08/2023	2.B FE
25471*-AA-5	DISNEY LIMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24		09/01/2023	Redemption 100.0000		2,459,574	2,459,574	2,459,574	2,459,574						2,459,574				67,247	08/01/2024	1.G
25512*-AA-6	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC 5.250% 07/28/37		09/28/2023	Redemption 100.0000		3,691,730	3,691,730	3,589,285	3,621,523		70,207		70,207		3,691,730				129,447	07/28/2037	2.B FE
255125-AA-4	DIVERSIFIED ABS PHASE II-LLC 4.875% 04/28/39		08/28/2023	Paydown		1,835,434	1,835,434	1,835,434	1,835,434						1,835,434				54,113	04/28/2039	1.A FE
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		07/25/2023	Paydown		67,500	67,500	67,500	67,500						67,500				2,265	10/25/2045	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
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		07/25/2023	Paydown		125,000	125,000	125,000	125,000						125,000				3,861	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		07/25/2023	Paydown		16,063	16,063	16,063	16,063						16,063				496	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		07/25/2023	Paydown		48,908	48,908	46,938	47,119		1,788		1,788		48,908				1,588	07/25/2048	2.A FE
25755T-AL-4	DPABS SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		07/25/2023	Paydown		33,100	33,100	32,636	32,671		429		429		33,100				911	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		07/25/2023	Paydown		11,430	11,430	10,051	10,145		1,285		1,285		11,430				228	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		07/25/2023	Paydown		86,800	86,800	84,539	84,619		2,181		2,181		86,800				2,051	04/25/2051	2.A FE
25859@-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39		09/01/2023	Redemption 100.0000		804,598	804,598	804,598	804,598						804,598				23,078	12/15/2039	1.F PL
25859@-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39		09/01/2023	Redemption 100.0000		282,787	282,787	282,787	282,787						282,787				8,984	12/15/2039	2.B PL
25859@-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39		09/01/2023	Paydown		43,600	43,600	43,600	43,600						43,600				2,106	12/15/2039	3.B PL
25860@-AA-2	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		09/01/2023	Paydown		311,329	311,329	311,329	311,329						311,329				10,582	04/17/2043	1.F PL
25860@-AB-0	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		09/01/2023	Paydown		906,021	906,021	906,021	906,021						906,021				24,694	04/17/2043	1.F PL
25860@-AC-8	DOUBLE DIAMOND FDG-VIII-LLC 4.650% 04/17/43		09/01/2023	Paydown		659,871	659,871	659,871	659,871						659,871				20,485	04/17/2043	2.B PL
25860@-AD-6	DOUBLE DIAMOND FDG-VIII-LLC 6.000% 04/17/43		09/01/2023	Paydown		271,509	271,509	271,509	271,509						271,509				10,849	04/17/2043	3.B PL
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41		09/15/2023	Redemption 100.0000		386,017	386,017	386,017	386,017						386,017				12,794	12/15/2041	2.A
26061@-AA-7	DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42		09/15/2023	Redemption 100.0000		186,725	186,725	186,725	186,725						186,725				6,054	05/15/2042	2.A
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		07/20/2023	Paydown		41,875	41,875	41,875	41,875						41,875				1,458	04/20/2049	2.C FE
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A 3.981% 10/20/49		07/20/2023	Paydown		17,500	17,500	17,500	17,500						17,500				523	10/20/2049	2.C FE
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		07/20/2023	Paydown		24,675	24,675	24,675	24,675						24,675				701	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2 3.237% 01/20/51		07/20/2023	Paydown		62,500	62,500	62,500	62,500						62,500				1,517	01/20/2051	2.C FE
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		09/08/2023	Redemption 100.0000		216,970	216,970	220,425	219,525		(2,555)		(2,555)		216,970				7,806	11/08/2044	2.A
26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 5.500% 03/15/52		09/15/2023	Paydown		59,000	59,000	56,382	50,227		2,473		2,473		59,000				2,434	03/15/2052	2.B FE
26950*-AA-3	EAGLE ENERGY PARTNERS LLC 6.180% 06/22/48		07/12/2023	Redemption 0.0000																06/22/2048	2.B Z
27004@-AA-5	EAGLES STADIUM OPERATOR LLC / A-SR-SEC 4.580% 01/15/39		07/17/2023	Redemption 100.0000		615,143	615,143	615,143	615,143						615,143				28,174	01/15/2039	2.A PL
27004@-AB-3	EAGLES STADIUM OPERATOR LLC / B-SR-SEC 4.580% 01/15/39		07/17/2023	Redemption 100.0000		195,727	195,727	195,727	195,727						195,727				8,964	01/15/2039	2.A PL
28258#-AA-4	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35		08/31/2023	Redemption 100.0000		1,229,395	1,229,395	1,229,395	1,229,395						1,229,395				57,535	11/30/2035	2.C PL
28258#-AC-0	SOLAR INVESTCO 4.680% 11/30/35		08/31/2023	Redemption 100.0000		97,086	97,086	104,305	103,786		(6,700)		(6,700)		97,086				4,493	11/30/2035	2.C PL

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
28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A 1.360% 08/27/35		09/25/2023	Paydown		842,219	842,219	842,035	842,060		158		158		842,219				7,706	08/27/2035	1.A FE
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		07/01/2023	Redemption 100.0000		678,509	678,509	678,509	678,509						678,509				17,576	12/31/2032	2.C PL
28932M-AA-3	ELM RD GENERATING STAT SR SEC 5.209% 02/11/30		08/11/2023	Redemption 100.0000		437,412	437,412	437,412	437,412						437,412				22,785	02/11/2030	1.F FE
29089Q-AC-9	EMERGENT BIOSOLUTIONS SERIES 144A 3.875% 08/15/28		08/21/2023	WELLS FARGO		1,542,300	2,910,000	2,903,944	2,904,958		519		519		2,905,477		(1,363,177)	(1,363,177)	115,268	08/15/2028	5.B FE
29089Q-AC-9	EMERGENT BIOSOLUTIONS SERIES 144A 3.875% 08/15/28		09/20/2023	SEA PORT GROUP THE LLC		1,725,913	4,085,000	1,960,800	4,012,738		7,723		2,059,661	(2,051,938)	1,960,800		(234,888)	(234,888)	174,563	08/15/2028	5.C FE
294751-AW-2	EQABS 2002-3 M2 MEZ AFC 6.460% 11/25/32		08/01/2023	Paydown			49,954	48,246	50,080						50,080		(50,080)	(50,080)	854	11/25/2032	3.C FM
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		07/01/2023	Paydown			428	172	279		5		5		284		(284)	(284)	6	08/25/2033	1.A FM
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		09/15/2023	Redemption 100.0000		123,520	123,520	123,520	123,520						123,520				2,960	02/15/2035	1.B
30027*-AA-4	Evergreen Natural Resources 4.770% 12/01/37		09/15/2023	Paydown		1,760,101	1,760,101	1,760,101	1,760,101						1,760,101				55,979	12/01/2037	2.B PL
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		09/15/2023	Redemption 100.0000		1,000,193	1,000,193	1,000,193	1,000,193						1,000,193				27,947	10/13/2036	1.B
30296@-AB-4	FINELINE 14.538% 08/19/28		07/31/2023	Redemption 100.0000		1,462,185	1,462,185	1,440,252	1,443,617		18,568		18,568		1,462,185				105,555	08/19/2028	5.B
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F 5.060% 06/15/36		09/15/2023	Redemption 100.0000		29,726	29,726	29,726							29,726				(1,972)	06/15/2036	1.B PL
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC 4.360% 06/30/39		07/04/2023	Redemption 100.0000		47,186	47,186	47,186	46,207		978		978		47,186				26,648	06/30/2039	2.C FE
30326#-AA-8	FAIR LAKES (FAIRFAX VA) (SENIO SR-SEC 4.159% 09/15/56		09/15/2023	Redemption 100.0000		1,391	1,391	1,419	1,418		(27)		(27)		1,391				39	09/15/2056	1.D PL
30327H-AB-1	FNA TRUST SERIES 2023-1A CLASS A1 144A 6.900% 04/15/38		09/15/2023	Paydown		1,294,702	1,294,702	1,294,700			2		2		1,294,702				32,301	04/15/2038	1.F FE
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35		09/15/2023	Redemption 100.0000		370,262	370,262	370,262	370,262						370,262				8,617	10/15/2035	2.B
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC 4.020% 11/15/39		09/15/2023	Redemption 100.0000		827,493	827,493	827,493	827,493						827,493				22,183	11/15/2039	2.B
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		09/15/2023	Redemption 100.0000		66,974	66,974	66,974	66,974						66,974				2,921	09/15/2030	2.B
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		09/15/2023	Redemption 100.0000		161,047	161,047	161,047	160,338		709		709		161,047				6,777	07/31/2031	2.B
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36		08/01/2023	Paydown		362	(2,792)	(2,184)	(1,737)		193		193		(1,543)		1,906	1,906	123	05/25/2036	4.C FM
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36		08/01/2023	Paydown		1,467	(11,315)	(8,715)	(6,925)		791		791		(6,134)		7,601	7,601	497	05/25/2036	4.C FM
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 5.667% 10/25/34		09/01/2023	Paydown		69,305	69,305	65,445	66,778		2,527		2,527		69,305				2,502	10/25/2034	1.A FM
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		09/01/2023	Paydown			3,659	1,063	1,063						1,063		(1,063)	(1,063)	99	02/25/2037	1.A FM
33766Q-AC-1	FEOH 2013-1 A3 SEQ 3.450% 01/15/36		07/15/2023	Paydown		2,941,519	2,941,519	2,941,457	2,941,519						2,941,519				101,482	01/15/2036	1.A FE
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.330% 09/11/23		08/01/2023	Paydown		533	533				533		533		533				8	09/11/2023	1.A FM
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		09/15/2023	Redemption 100.0000		618,812	618,812	618,812	618,812						618,812				19,705	11/15/2030	2.B
34107@-AA-7	FLORIDA PIPELINE HOLDING LLC 2.920% 08/15/38		08/15/2023	Redemption 100.0000		2,143,836	2,143,836	2,143,836	2,143,836						2,143,836				62,600	08/15/2038	2.B PL
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34		08/15/2023	Redemption 100.0000		989,862	989,862	732,944	796,668		193,194		193,194		989,862					04/01/2034	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
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		07/30/2023	Paydown		47,488	47,488	38,300	38,300		9,187		9,187		47,488				1,814	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48		07/30/2023	Paydown		47,188	47,188	45,651	45,751		1,436		1,436		47,188				1,835	10/30/2048	2.B FE
34417R-AB-2	FOCUS BRANDS FUNDING LLC SERIES 2022-1 CLASS A2 144A 7.206% 07/30/52		07/30/2023	Paydown		62,500	62,500	62,500	62,500						62,500				3,378	07/30/2052	2.B FE
345397-WK-5	FORD MOTOR CREDIT CO LLC SR UNSEC 4.375% 08/06/23		08/06/2023	Maturity		14,250,000	14,250,000	14,116,905	14,240,289		9,711		9,711		14,250,000				623,438	08/06/2023	3.A FE
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		09/15/2023	Paydown		934,139	934,139	922,079	923,842		10,297		10,297		934,139				7,883	05/15/2041	1.C FE
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A 2.190% 01/15/42		09/15/2023	Paydown		1,142,397	1,142,397	1,142,369	1,142,371		26		26		1,142,397				16,628	01/15/2042	1.D FE
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 11/15/41		09/15/2023	Redemption 100.0000		336,620	336,620	336,620	336,620						336,620				9,186	11/15/2041	1.C PL
35633L-AB-0	FREEDOM FINANCIAL SERIES 2022-2CP CLASS B 144A 4.490% 05/18/29		09/18/2023	Paydown		3,161,490	3,161,490	3,161,419	3,161,389		100		100		3,161,490				95,115	05/18/2029	1.C FE
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39		09/15/2023	Redemption 100.0000		458,114	458,114	458,114	458,114						458,114				12,380	08/15/2039	1.D
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		08/01/2023	Paydown		1,280	1,280				1,280		1,280		1,280				38	06/25/2024	6. *
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		08/01/2023	Paydown		3,833	3,833				3,833		3,833		3,833				130	12/25/2024	6. *
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		09/01/2023	Paydown		38,995	38,995	38,995	38,995						38,995				1,460	09/25/2034	1.A FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		08/01/2023	Paydown		19,832	24,405	21,508	22,252		1,754		1,754		24,007		(4,175)	(4,175)	910	04/25/2036	1.F FM
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		09/01/2023	Redemption 100.0000		102,252	102,252	102,920	102,523		(271)		(271)		102,252				4,088	08/01/2031	2.B
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		09/15/2023	Redemption 100.0000		360,470	360,470	360,470	360,470						360,470				10,970	04/15/2046	2.A
36198E-AE-5	GSMS 2013-GC13 A5 CSTR SEQ 3.913% 07/10/46		07/01/2023	Paydown		42,515,592	42,515,592	43,579,921	42,580,157		(57,318)	7,247	(64,565)		42,515,592				1,003,649	07/10/2046	1.A
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		09/15/2023	Redemption 100.0000		85,079	85,079	85,079	85,079						85,079				2,587	04/15/2046	2.A
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.370% 07/15/27		09/15/2023	Redemption 100.0000		40,160	40,160	40,160	40,160						40,160				1,747	07/15/2027	2.B
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		09/01/2023	Paydown		7,643	7,643	7,819	7,735		(92)		(92)		7,643				280	02/25/2034	1.A FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		09/01/2023	Paydown		6,297	6,297	6,099	6,130		167		167		6,297				220	06/25/2033	1.A FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		09/01/2023	Paydown		5,087	5,087	4,878	4,914		173		173		5,087				178	06/25/2033	1.A FM
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.886% 06/25/33		09/01/2023	Paydown		13,086	13,086	12,955	12,970		117		117		13,086				501	06/25/2033	1.C FM
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS 5.886% 06/25/33		07/01/2023	Paydown		1,624	1,624	1,598	1,602		22		22		1,624				65	06/25/2033	4.C FM
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		09/01/2023	Paydown			1,317	716	380		(9)		(9)		372		(372)	(372)	51	01/25/2037	1.A FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		09/01/2023	Paydown			12,035	10,721	9,523		(274)		(274)		9,250		(9,250)	(9,250)	486	01/25/2037	4.B FM
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		09/01/2023	Paydown		40,346	43,503	16,036	12,847		28,424		28,424		41,271		(925)	(925)	1,556	05/25/2037	1.A FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 4.245% 05/25/37		09/01/2023	Paydown		27,389	22,561	10,203	4,594		21,826		21,826		26,420		969	969	845	05/25/2037	1.A FM
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		09/01/2023	Paydown		2,099	3,579	2,130	1,820		1,042		1,042		2,862		(763)	(763)	140	03/25/2036	1.A FM
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		09/01/2023	Paydown		26,994	26,994	25,328	26,319		675		675		26,994				990	09/25/2035	1.A FM
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		09/01/2023	Paydown		11,962	11,962	11,919	11,917		44		44		11,962				478	09/25/2035	1.A FM

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

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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
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35 GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		09/01/2023	Paydown		97,711	101,633	22,075	3,674		94,171		94,171		97,846		(134)	(134)	3,920	12/25/2035	1.A FM
362341-Q8-5			09/01/2023	Paydown		132,112	132,112	76,746	68,730		63,382		63,382		132,112				5,106	12/25/2035	1.A FM
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		09/01/2023	Paydown			3,719	2,089	943		(63)		(63)		880		(880)	(880)	125	01/25/2036	1.A FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		09/01/2023	Paydown		23,175	23,175	18,804	16,206		6,969		6,969		23,175				562	09/25/2035	1.A FM
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		09/15/2023	Redemption 100.0000		882,385	882,385	882,385	882,385						882,385				29,564	10/21/2032	1.B
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.795% 06/25/36		09/01/2023	Paydown		97,647	97,647	41,774	30,789		66,858		66,858		97,647				874	06/25/2036	1.A FM
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 5.207% 05/25/35		09/01/2023	Paydown		75,122	75,122	68,510	66,677		8,445		8,445		75,122				1,990	05/25/2035	4.B FM
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 4.564% 08/25/34		09/01/2023	Paydown		5,211	5,211	4,253	5,052		159		159		5,211				133	08/25/2034	1.A FM
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		09/01/2023	Paydown		10,479	10,479	10,488	10,479						10,479				385	12/25/2034	5.A FM
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		09/01/2023	Paydown		196,073	194,868	151,835	142,693		52,503		52,503		195,196		877	877	9,019	01/25/2035	1.A FM
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		09/01/2023	Paydown			(5,127)	(4,070)	(3,932)		64		64		(3,868)		3,868	3,868	133	03/25/2035	1.A FM
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		09/15/2023	Redemption 100.0000		181,889	181,889	181,889	181,889						181,889				5,435	07/15/2033	1.B
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		09/15/2023	Redemption 100.0000		261,570	261,570	261,572	261,571		(1)		(1)		261,570				7,860	09/15/2033	1.B
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 12.548% 07/25/37		09/25/2023	Paydown		37,870	37,870	31,811	36,732		1,139		1,139		37,870				652	07/25/2037	1.A FM
36250H-AD-5	GSMS 2014-GC26 A4 SEQ 3.364% 11/10/47		09/01/2023	Paydown		6,107,169	6,107,169	6,167,840	6,111,479		(4,310)		(4,310)		6,107,169				154,084	11/10/2047	1.A
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33		09/15/2023	Redemption 100.0000		259,291	259,291	259,291	259,291						259,291				6,920	09/15/2033	1.B
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		08/15/2023	Paydown		67,850	67,850	67,850	59,651		8,199		8,199		67,850				(1,854)	12/15/2062	1.A PL
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		08/15/2023	Paydown		5,742	5,742	5,742	5,362		380		380		5,742				251	12/15/2062	1.F PL
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		08/15/2023	Paydown		217,977	217,977	217,977	220,091		(2,114)		(2,114)		217,977				8,577	12/15/2062	1.A PL
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		08/15/2023	Paydown		5,331	5,331	5,331	5,331						5,331				233	12/15/2062	1.F Z
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		08/15/2023	Paydown		45,475	45,475	45,475	45,475						45,475				1,746	12/15/2062	1.A PL
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		08/15/2023	Paydown		22,857	22,857	22,857	22,857						22,857				921	12/15/2062	1.A PL
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		08/15/2023	Paydown		4,263	4,263	4,263	5,065		(802)		(802)		4,263				182	12/15/2062	1.F PL
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		08/15/2023	Paydown		1,059	1,059	1,059	1,255		(196)		(196)		1,059				47	12/15/2062	1.F PL
36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC 3.770% 12/31/44		07/01/2023	Redemption 100.0000		1,872,947	1,872,947	1,872,947	1,872,947						1,872,947				35,326	12/31/2044	2.B PL
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		09/01/2023	Paydown		20,260	26,337	11,583	3,957		17,199		17,199		21,155		(895)	(895)	1,021	07/25/2037	1.A FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		09/01/2023	Paydown		12,683	16,488	13,228	10,859		4,237		4,237		15,096		(2,413)	(2,413)	639	07/25/2037	1.A FM
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.769% 06/23/46		09/01/2023	Paydown		2,311	5,647	229	229		2,217		2,217		2,447		(135)	(135)	212	06/23/2046	6. FE
36877*-AA-2	GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41		07/17/2023	Redemption 100.0000		845,868	845,868	845,868	845,868						845,868				40,010	07/25/2041	1.G PL

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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
37244#-AA-2	GENSERVE LLC TERM A LOAN 04/12/24		09/29/2023	Redemption 100.0000		23,904	23,904	23,904	23,904						23,904				3,396	04/12/2024	3.A PL
37331N-AD-3	GEORGIA-PACIFIC LLC SR UNSEC 3.734% 07/15/23		07/15/2023	Maturity		40,000,000	40,000,000	39,840,500	39,989,347		10,653		10,653		40,000,000				1,493,600	07/15/2023	1.G FE
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		09/15/2023	Redemption 100.0000		77,095	77,095	77,095	77,095						77,095				2,429	01/15/2027	1.B
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC 4.950% 08/10/41		08/10/2023	Redemption 100.0000		1,252,771	1,252,771	1,252,771	1,252,771						1,252,771				62,012	08/10/2041	1.D
38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A 1.930% 07/20/48		09/20/2023	Paydown		244,680	244,680	244,639	244,642		38		38		244,680				3,156	07/20/2048	1.F FE
38383P-WS-6	GORNMENT NOTIONAL MORTGAGE 5.000% 07/20/40		09/01/2023	Paydown				372,740	358,674		(358,674)		(358,674)						77,328	07/20/2040	1.A Z
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		09/15/2023	Redemption 100.0000		195,259	195,259	195,259	195,259						195,259				4,814	10/15/2034	1.B
39121J-A@-9	GREAT RIVER ENERGY SR-SEC 6.060% 07/01/26		07/03/2023	Redemption 100.0000		6,481,481	6,481,481	6,481,481	6,481,481						6,481,481				392,778	07/01/2026	1.G
39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG 6.254% 07/01/38		07/01/2023	Redemption 100.0000		644,027	644,027	539,668	592,918		51,108		51,108		644,027				40,277	07/01/2038	1.G FE
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG 7.233% 07/01/38		07/01/2023	Redemption 100.0000		17,388	17,388	17,388	17,388						17,388				1,258	07/01/2038	1.G FE
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG 4.478% 07/01/30		07/01/2023	Call 100.0000		3,632,000	3,632,000	3,595,147	3,613,483		1,033		1,033		3,614,515		17,485	17,485	162,641	07/01/2030	1.G FE
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		09/15/2023	Redemption 100.0000		415,864	415,864	415,864	415,864						415,864				11,776	11/15/2033	1.B
39808C-A*-6	GRIDIRON FDG LLC 5.640% 06/30/27		09/11/2023	Redemption 100.0000		639,741	639,741	639,741	639,741						639,741				18,132	06/30/2027	2.C PL
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		09/11/2023	Redemption 100.0000		39,325	39,325	39,325	39,325						39,325				1,051	12/10/2049	1.E PL
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		09/15/2023	Redemption 100.0000		52,813	52,813	52,813	52,813						52,813				1,483	08/15/2048	1.F PL
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		07/07/2023	Paydown		(425,039)	(425,039)	(424,990)	(424,997)		(42)		(42)		(425,039)					09/20/2037	1.E PL
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		09/20/2023	Redemption 100.0000		1,020,607	1,020,607	1,020,489	1,020,507		100		100		1,020,607				29,547	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		09/09/2023	Paydown		41,436	41,436	41,430	41,431		5		5		41,436				950	10/09/2039	2.B FE
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		09/15/2023	Redemption 100.0000		83,265	83,265	83,265	83,265						83,265				2,195	01/15/2038	1.F
40480*-AA-3	HS WILDCAT-LLC SR-UNSEC 3.830% 12/31/50		07/25/2023	Redemption 100.0000		24,540	24,540	24,540	24,540						24,540				705	12/31/2050	2.A PL
40480*-AB-1	HS WILDCAT-LLC SR-UNSEC 4.390% 12/31/60		07/25/2023	Redemption 100.0000		2,036	2,036	2,036	2,036						2,036				67	12/31/2060	2.A PL
40630@-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC 4.250% 08/15/33		09/15/2023	Redemption 100.0000		15,283	15,283	15,328	15,324		(41)		(41)		15,283				437	08/15/2033	2.A
40630@-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC 4.250% 08/15/36		09/15/2023	Redemption 100.0000		32,321	32,321	32,321	32,321						32,321				922	08/15/2036	2.A
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		09/15/2023	Redemption 100.0000		466,161	466,161	466,161	466,161						466,161				21,288	06/15/2036	1.D
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		09/15/2023	Redemption 100.0000		93,464	93,464	93,464	93,464						93,464				3,995	06/15/2036	1.D

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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
40938*-AA-1	HAMPTON SUSTAINABLE ENERGY PAR 3.110% 12/15/41		09/15/2023	Redemption 100.0000		81,087	81,087	81,087	81,087						81,087				1,681	12/15/2041	2.C
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 10.841% 03/19/35		09/19/2023	Paydown		80,198	80,198	68,905	72,927		7,270		7,270		80,198				2,474	03/19/2035	1.A FM
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 10.839% 10/20/45		09/20/2023	Paydown		10,136	10,136	8,609	9,136		1,000		1,000		10,136				294	10/20/2045	1.A FM
411707-AH-5	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A 3.981% 12/20/50		09/20/2023	Paydown		28,413	28,413	26,545	26,559		1,854		1,854		28,413				848	12/20/2050	2.B FE
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51		09/20/2023	Paydown		45,200	45,200	42,812	42,836		2,364		2,364		45,200				971	06/20/2051	2.B FE
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		07/20/2023	Redemption 100.0000		534,451	534,451	534,451	534,451						534,451				17,168	10/20/2045	1.F FE
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		08/31/2023	Redemption 100.0000		294,092	294,092	294,092	294,092						294,092				7,001	04/30/2034	1.F
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		08/31/2023	Redemption 100.0000		68,678	68,678	68,678	68,678						68,678				1,577	04/30/2040	1.F
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34		09/30/2023	Redemption 100.0000		596,522	596,522	596,522	596,522						596,522				13,671	11/30/2034	1.F
42237R-A*-8	Orlando Heathrow Ground Lease 3.907% 12/15/56		09/15/2023	Redemption 100.0000		21,546	21,546	21,977	21,546						21,546				561	12/15/2056	1.D PL
42249#-AC-3	HEALTHPARTNERS-INC. SR-UNSEC 4.370% 07/01/50		07/03/2023	Redemption 100.0000		4,545	4,545	4,545	4,545						4,545				199	07/01/2050	1.F FE
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		09/01/2023	Redemption 100.0000		625,890	625,890	625,890	625,890						625,890				18,741	03/01/2038	1.F
42709T-AA-0	HERCULES PRIVATE CREDIT FUND L 4.000% 07/15/31		09/25/2023	Redemption 100.0000		1,235,756	1,235,756	1,235,756	1,235,756						1,235,756				21,629	07/15/2031	1.F PL
42709T-AB-8	HERCULES PRIVATE CREDIT FUND L 4.125% 07/15/31		08/25/2023	Paydown		281,302	281,302	281,302	281,302						281,302				3,739	07/15/2031	1.F Z
42709T-AD-4	HERCULES PRIVATE CREDIT FUND 1 4.325% 07/15/31		08/25/2023	Paydown		140,651	140,651	140,651	140,651						140,651				814	07/15/2031	1.F PL
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A 2.240% 09/20/51		09/20/2023	Paydown		124,259	124,259	124,259	124,259		1		1		124,259				1,558	09/20/2051	1.A FE
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		09/20/2023	Paydown		496,281	496,281	496,057	496,196		86		86		496,281				11,058	09/21/2040	1.A FE
42770Q-AA-0	HERO 2014-2A A SEQ 3.990% 09/21/40		09/20/2023	Paydown		168,204	168,204	168,090	168,142		62		62		168,204				6,711	09/21/2040	1.A FE
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		09/20/2023	Paydown		148,205	148,205	148,191	147,859		346		346		148,205				3,487	09/20/2041	1.A FE
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		09/20/2023	Paydown		154,836	154,836	155,258	154,959		(123)		(123)		154,836				3,381	09/20/2041	1.A FE
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		09/20/2023	Paydown		151,426	151,426	151,413	151,241		184		184		151,426				2,718	09/20/2042	1.A FE
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		09/20/2023	Paydown		249,348	249,348	249,264	249,284		65		65		249,348				4,615	09/20/2048	1.A FE
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		09/20/2023	Paydown		59,325	59,325	59,317	59,320		5		5		59,325				1,133	09/20/2048	1.A FE
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		09/20/2023	Paydown		158,733	158,733	158,669	158,686		47		47		158,733				3,438	09/20/2047	1.A FE
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41		09/01/2023	Redemption 100.0000		220,746	220,746	220,746	220,746						220,746				8,213	08/01/2041	1.F
43037*-AA-5	HIGHLAND LANDMARK 3.797% 01/15/57		09/15/2023	Redemption 100.0000		7,895	7,895	8,053	7,895						7,895				200	01/15/2057	1.D PL
43283B-AA-1	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS A 144A 3.610% 06/20/34		09/20/2023	Paydown		439,920	439,920	439,873	439,875		46		46		439,920				10,655	06/20/2034	1.A FE
43283B-AB-9	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS B 144A 4.100% 06/20/34		09/20/2023	Paydown		211,162	211,162	211,127	211,128		34		34		211,162				5,808	06/20/2034	1.G FE
43283B-AC-7	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS C 144A 4.690% 06/20/34		09/20/2023	Paydown		128,897	128,897	128,879	128,879		17		17		128,897				4,056	06/20/2034	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
43283B-AD-5	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS D 144A 6.790% 06/20/34		09/20/2023	Paydown		76,986	76,986	76,978	76,977		9		9		76,986				3,507	06/20/2034	3.C FE
43283G-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS A 144A 4.300% 01/25/37		09/25/2023	Paydown		398,048	398,048	397,976	397,980		68		68		398,048				11,362	01/25/2037	1.A FE
43283G-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS C 144A 5.570% 01/25/37		09/25/2023	Paydown		203,801	203,801	203,744	203,747		53		53		203,801				7,535	01/25/2037	2.B FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39		09/25/2023	Paydown		78,501	78,501	78,499	78,498		2		2		78,501				2,216	02/25/2039	1.F FE
437076-BM-3	HOME DEPOT INC SR UNSEC 3.000% 04/01/26		08/23/2023	U.S. BANCORP INVESTMENTS INC		10,812,279	11,375,000	11,301,745	11,349,189		4,933		4,933		11,354,122		(541,843)	(541,843)	307,125	04/01/2026	1.F FE
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		09/15/2023	Redemption 100.0000		163,200	163,200	164,832	163,817		(617)		(617)		163,200				4,087	01/15/2028	1.F
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		09/10/2023	Redemption 100.0000		319,647	319,647	319,647	319,647						319,647				8,834	01/31/2029	1.F
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40		09/15/2023	Redemption 100.0000		117,183	117,183	117,183	117,183						117,183				2,633	10/15/2040	1.F
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		09/25/2023	Redemption 100.0000		229,084	229,084	229,084	229,084						229,084				5,731	01/25/2038	1.D
44409#-AB-7	HUDSON PACIFIC PROP-L.P. SERIES E 3.660% 09/15/23		09/15/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				549,000	09/15/2023	2.C FE
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42		09/30/2023	Redemption 100.0000		1,504,220	1,504,220	1,504,220	1,504,220						1,504,220				58,836	03/31/2042	3.C
44691#-AA-6	HUNTRESS ONE LLC 6.130% 07/31/30		09/15/2023	Redemption 100.0000		84,030	84,030	84,030							84,030					07/31/2030	1.C Z
44929@-AG-9	ICRE REIT HLDGS A-TR-SR-UNSEC 4.260% 01/02/24		07/06/2023			(720,252)	(720,252)	(720,252)	(720,252)						(720,252)				(15,171)	01/02/2024	2.B
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		09/01/2023	Paydown		17,010	17,010	16,603	16,754		257		257		17,010				543	08/20/2029	1.A FM
449670-FA-1	IMCHE 1998-5 M1 MEZ STEP AFC NAS 5.549% 12/20/29		09/01/2023	Paydown		22,582	22,582	22,582	22,582						22,582				699	12/20/2029	1.A FM
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		09/15/2023	Redemption 100.0000		126,759	126,759	126,759	126,759						126,759				4,272	06/15/2045	1.E
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 6.034% 05/25/37		09/25/2023	Paydown		1,550	1,550	393	251		1,300		1,300		1,550				10	05/25/2037	1.A FM
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 8.634% 03/25/35		09/25/2023	Paydown		212,311	212,311	174,095	183,899		28,412		28,412		212,311				6,383	03/25/2035	1.A FM
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 8.434% 03/25/35		07/25/2023	Paydown		17,696	17,696	17,335	17,443		253		253		17,696				456	03/25/2035	1.A FM
45254T-QV-9	IMSA 2004-4 M4 MEZ FLT STEP AFC IRC 19.684% 02/25/35		09/25/2023	Paydown		81,057	81,057	70,114	80,190		867		867		81,057				2,500	02/25/2035	1.A FM
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		07/06/2023	Paydown		(4,824,619)	(4,824,619)	(4,824,645)	(3,799,446)		(7,358)		(7,358)		(4,824,619)				3,914	08/22/2056	1.G FE
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 4.714% 07/25/33		09/01/2023	Paydown		4,058	4,058	4,058	4,058						4,058				16	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		09/01/2023	Paydown		119,757	119,757	107,644	114,459	5,003	295		5,298		119,757				6,476	07/01/2031	6. *
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		09/01/2023	Paydown		836,232	836,232	836,194	834,461		1,771		1,771		836,232				29,054	01/25/2051	1.A FM
45319#-AA-5	IMPERIAL VALLEY SOLAR 1-LLC SR-SEC 6.000% 06/30/38		07/01/2023	Redemption 100.0000		541,730	541,730	541,730	541,730						541,730				16,252	06/30/2038	2.A PL
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 4.271% 08/25/35		09/01/2023	Paydown		90,199	90,199	33,849	27,341		62,858		62,858		90,199				2,502	08/25/2035	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
45886*-AA-2	PERSHING ROAD DEVELOPMENT COMP 4.549% 09/15/42		09/15/2023	Redemption 100.0000		584,444	584,444	586,490	586,461		(2,017)		(2,017)		584,444				17,730	09/15/2042	1.E
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		09/01/2023	Paydown		36,398	36,398	12,692	6,558		29,841		29,841		36,398				1,576	02/25/2036	1.A FM
46433@-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40		09/15/2023	Paydown		382,846	382,846	382,846	382,846						382,846				8,728	07/15/2040	1.E PL
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		08/15/2023	Paydown		1,020,355	1,020,355	1,020,355	1,020,355						1,020,355				25,162	02/15/2077	1.F Z
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		09/15/2023	Paydown		543,860	543,860	543,860	543,860						543,860				15,908	02/15/2077	1.F PL
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		09/15/2023	Paydown		36,123	36,123	37,932	37,072		(950)		(950)		36,123				912	12/15/2048	1.A FE
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		09/15/2023	Paydown		64,530	64,530	71,870	68,619		(4,089)		(4,089)		64,530				2,923	12/15/2050	1.A FE
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		09/15/2023	Paydown		138,217	138,217	156,940	152,961		(14,744)		(14,744)		138,217				4,736	09/15/2056	1.A FE
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		09/15/2023	Paydown		203,170	203,170	211,490	209,944		(6,773)		(6,773)		203,170				5,834	02/16/2065	1.A FE
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		09/15/2023	Paydown		59,149	59,149	71,043	69,078		(9,929)		(9,929)		59,149				2,881	02/15/2067	2.B FE
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		09/15/2023	Paydown		18,439	18,439	19,085	18,985		(546)		(546)		18,439				810	10/17/2061	2.A FE
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		09/15/2023	Paydown		271,626	271,626	271,245	271,432		194		194		271,626				5,821	09/15/2065	1.A FE
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		09/15/2023	Paydown		109,260	109,260	116,308	114,409		(5,149)		(5,149)		109,260				4,487	09/15/2067	1.G FE
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		09/15/2023	Paydown		1,315,340	1,315,340	1,314,427	1,315,096		244		244		1,315,340				28,187	04/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		09/15/2023	Paydown		356,612	356,612	356,529	356,644		(32)		(32)		356,612				10,240	03/15/2062	1.A FE
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		09/15/2023	Paydown		147,826	147,826	153,992	152,953		(5,126)		(5,126)		147,826				5,727	03/17/2064	2.A FE
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		09/15/2023	Paydown		17,096	17,096	17,702	17,603		(507)		(507)		17,096				462	01/17/2073	1.A FE
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		09/15/2023	Paydown		269,001	269,001	307,124	296,619		(27,618)		(27,618)		269,001				9,870	01/15/2075	2.B FE
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		09/15/2023	Paydown		32,538	32,538	33,415	33,244		(706)		(706)		32,538				842	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		09/15/2023	Paydown		178,939	178,939	186,879	185,647		(6,707)		(6,707)		178,939				5,775	03/16/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		09/15/2023	Paydown		100,681	100,681	100,533	100,555		126		126		100,681				2,385	01/17/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		09/15/2023	Paydown		202,676	202,676	208,614	207,577		(4,901)		(4,901)		202,676				5,958	01/15/2075	2.C FE
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		09/15/2023	Paydown		235,852	235,852	235,746	235,773		80		80		235,852				5,434	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		09/15/2023	Paydown		104,510	104,510	104,057	104,070		439		439		104,510				3,027	06/15/2079	2.C FE
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		09/15/2023	Paydown		303,074	303,074	296,207	297,193		5,881		5,881		303,074				6,570	09/15/2072	1.A FE
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		09/15/2023	Paydown		132,666	132,666	132,551	132,562		104		104		132,666				3,749	09/17/2074	2.B FE
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 4.255% 04/25/36		09/01/2023	Paydown		4,659	4,640	127	268		4,390		4,390		4,658		1	1	124	04/25/2036	1.A FM
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		09/01/2023	Paydown		70,943	70,943	70,207	70,282		660		660		70,943				2,494	11/25/2034	1.A FM
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 4.437% 06/25/35		09/01/2023	Paydown		12,918	12,918	10,904	10,757		2,161		2,161		12,918				341	06/25/2035	1.A FM
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 5.213% 10/25/35		09/01/2023	Paydown		29,061	29,061	17,732	18,312		10,749		10,749		29,061				796	10/25/2035	1.A FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		07/06/2023	Paydown			(347,215)	(179,135)	(179,135)						(179,135)		179,135	179,135	21,097	07/25/2036	3.C FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		09/01/2023	Paydown		10,305	9,992	6,249	3,355		6,844		6,844		10,199		106	106	881	06/25/2037	1.A FM
46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC 5.013% 02/15/46		09/01/2023	Paydown		346,231	346,231	373,469	345,811		419		419		346,231				11,564	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		08/25/2023	Paydown		2,735	2,735	2,542	2,616		119		119		2,735				92	08/25/2049	2.B FE
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A 4.970% 08/25/49		08/25/2023	Paydown		1,695	1,695	1,565	1,598		97		97		1,695				63	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-AD-5	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2I 144A 3.445% 02/26/52		08/25/2023	Paydown		28,750	28,750	28,750	28,750						28,750				743	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		08/25/2023	Paydown		170,000	170,000	170,000	170,000						170,000				5,273	02/26/2052	2.B FE
46640N-AJ-7	JPMBB 2013-C15 AS SUB 4.420% 11/15/45		09/01/2023	Paydown		28,490,816	28,490,816	30,510,155	28,642,989		(152,173)		(152,173)		28,490,816				814,451	11/15/2045	1.A
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.863% 11/25/48		09/01/2023	Paydown		24,825	24,825	25,056	24,937		(112)		(112)		24,825				648	11/25/2048	1.A
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.863% 11/25/48		09/01/2023	Paydown		81,501	81,501	80,075	80,571		930		930		81,501				2,127	11/25/2048	1.A
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.777% 12/25/48		09/01/2023	Paydown		89,715	89,715	90,184	89,960		(245)		(245)		89,715				2,355	12/25/2048	1.A
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.777% 12/25/48		09/01/2023	Paydown		87,064	87,064	85,255	85,760		1,304		1,304		87,064				2,285	12/25/2048	1.A
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS BS 144A 3.891% 12/25/48		09/01/2023	Paydown		7,825	7,825	7,918	7,885		(59)		(59)		7,825				219	12/25/2048	3.C FE
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS BS 144A 3.891% 12/25/48		07/01/2023	Paydown		5,177	5,177	5,238	5,216		(39)		(39)		5,177				118	12/25/2048	4.A FE
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A 3.700% 08/09/38		09/15/2023	Paydown		1,404,007	1,404,007	1,404,007	1,404,007						1,404,007				33,409	08/09/2038	1.F PL
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		09/15/2023	Paydown		1,188,447	1,188,447	1,188,447	1,188,447						1,188,447				29,289	06/15/2086	1.F Z
46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A 3.024% 12/25/51		09/01/2023	Paydown		66,882	66,882	69,871	69,440		(2,557)		(2,557)		66,882				1,349	12/25/2051	1.D
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A 3.024% 12/25/51		09/01/2023	Paydown		39,410	39,410	40,550	40,382		(972)		(972)		39,410				795	12/25/2051	1.F
46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A 3.024% 12/25/51		09/01/2023	Paydown		33,438	33,438	33,971	33,850		(412)		(412)		33,438				674	12/25/2051	1.G
46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A 3.214% 01/25/52		09/01/2023	Paydown		101,244	101,244	107,477	106,137		(4,894)		(4,894)		101,244				2,174	01/25/2052	1.D
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A 3.346% 04/25/52		09/24/2023	Paydown		71,330	71,330	72,501	72,169		(839)		(839)		71,330				1,592	04/25/2052	2.C
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		09/15/2023	Paydown		313,193	313,193	313,193	313,193						313,193				10,392	08/09/2038	1.G Z
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		09/15/2023	Redemption 100.0000		721,626	721,626	721,626	721,626						721,626				21,170	05/15/2034	1.F PL
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		09/15/2023	Paydown		1,101,691	1,101,691	1,101,617	1,101,637		54		54		1,101,691				31,780	09/15/2043	1.F PL
46665A-AC-0	JGW IX LLC SERIES 2018-A 3.950% 12/15/54		09/15/2023	Redemption 100.0000		519,520	519,520	508,615	508,840		10,680		10,680		519,520				12,992	12/15/2054	1.G Z
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA 3.387% 11/15/40		09/15/2023	Redemption 100.0000		921,892	921,892	935,720	934,652		(12,760)		(12,760)		921,892				20,821	11/15/2040	1.B
46672#-AA-4	(CHARTER COMMUNICATIONS) JLL S 3.974% 02/15/37		09/15/2023	Redemption 100.0000		315,896	315,896	319,055	318,826		(2,930)		(2,930)		315,896				8,371	02/15/2037	2.B PL
46673*-AA-7	JRD HLDGS-LLC 3.214% 12/15/41		09/15/2023	Redemption 100.0000		275,664	275,664	275,664	275,664						275,664				5,908	12/15/2041	2.B
46674@-AA-4	JLL Decurities Credit Lease 3.510% 12/15/43		09/15/2023	Redemption 100.0000		332,793	332,793	339,449	339,226		(6,434)		(6,434)		332,793				7,789	12/15/2043	1.F
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		09/15/2023	Redemption 100.0000		586,342	586,342	604,201	597,205		(10,862)		(10,862)		586,342				14,668	11/15/2033	1.B
47659#-AA-9	JERSEY CITY PUBLIC HQ JERSEY SR-SEC 3.600% 09/15/52		09/15/2023	Redemption 100.0000		23,795	23,795	24,008	23,988		(192)		(192)		23,795				571	09/15/2052	1.D
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		09/30/2023	Redemption 100.0000		946,656	946,656	946,656	946,656						946,656				35,500	06/30/2037	4.B PL
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42		07/15/2023	Redemption 100.0000		757,212	757,212	759,927	759,202		(1,990)		(1,990)		757,212				17,514	01/15/2042	1.C FE

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47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		09/11/2023	Paydown		1,968,019	1,968,019	1,930,692	965,412		36,870		36,870		1,968,019				95,094	12/10/2037	2.A FE
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		09/15/2023	Redemption 100.0000		400,553	400,553	400,553	400,553						400,553				9,975	02/15/2042	1.B
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC 3.312% 12/15/41		09/15/2023	Redemption 100.0000		161,120	161,120	161,120	161,120						161,120				3,116	12/15/2041	1.D
501044-CS-8	KROGER CO SR UNSEC 3.850% 08/01/23		08/01/2023	Maturity		12,000,000	12,000,000	11,994,960	11,999,656		344		344		12,000,000				462,000	08/01/2023	2.A FE
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC 3.900% 01/14/27		08/31/2023	Paydown		1,209,236	1,209,236	1,209,236	1,209,236						1,209,236				29,499	01/14/2027	2.B PL
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC 3.900% 01/14/27		07/18/2023	Redemption 100.0000		(300,839)	(300,839)	(300,839)	(300,839)						(300,839)					01/14/2027	2.B PL
50247@-AA-4	LV STADIUM EVENTS CO-LLC SR-UNSEC 3.360% 06/30/45		07/01/2023	Redemption 100.0000		722,317	722,317	722,317	722,317						722,317				12,135	06/30/2045	2.A PL
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		09/15/2023	Paydown		113,982	113,982	111,771	113,508		474		474		113,982				3,320	01/15/2042	3.A FE
50547V-AD-8	LINCOLN LIHTC LAC FUNDING LLC 6.070% 12/31/35		07/17/2023	Paydown		405,733	405,733	407,366	407,294		(1,561)		(1,561)		405,733				17,282	12/31/2035	2.B FE
505588-BJ-1	LACLEDE GAS CO 1ST MORTG 3.400% 08/15/23		08/15/2023	Maturity		36,115,000	36,115,000	35,812,335	36,092,845		22,155		22,155		36,115,000				1,227,910	08/15/2023	1.F FE
51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		09/15/2023	Redemption 100.0000		116,349	116,349	116,349	115,587		762		762		116,349				2,882	05/15/2033	1.B
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		08/31/2023	Redemption 100.0000		44,697	44,697	44,697	44,697						44,697				1,742	06/30/2025	2.C PL
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		09/01/2023	Redemption 100.0000		201,205	201,205	201,205	201,205						201,205				8,589	01/01/2028	2.B
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		09/01/2023	Redemption 100.0000		46,456	46,456	46,456	46,456						46,456				1,977	10/01/2028	2.B
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		09/01/2023	Paydown		908	908				908		908		908					07/26/2024	6. *
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 8.734% 06/25/37		07/25/2023	Paydown			19	1	1						1		(1)	(1)		06/25/2037	1.A FM
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 6.290% 11/25/36		09/01/2023	Paydown		162,523	162,153	103,596	126,210		36,018		36,018		162,228		295	295	4,959	11/25/2036	1.A FM
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		09/15/2023	Redemption 100.0000		36,147	36,147	36,147	36,147						36,147				1,653	05/15/2034	2.B
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		09/15/2023	Redemption 100.0000		50,458	50,458	50,458	50,458						50,458				2,380	05/15/2034	2.B
53227J-AC-8	LIFESTORAGE LP 2.200% 10/15/30		07/21/2023	Taxable Exchange		11,858,688	15,000,000	14,701,900	14,737,832		17,298		17,298		14,755,130		(2,896,442)	(2,896,442)	256,667	10/15/2030	2.B FE
53227J-AD-6	LIFE STORAGE LP 2.400% 10/15/31		07/21/2023	Taxable Exchange		35,794,182	45,000,000	43,757,687	43,866,201		63,858		63,858		43,930,059		(8,135,877)	(8,135,877)	840,000	10/15/2031	2.B FE
534187-BD-0	LINCOLN NATIONAL CORP SR UNSEC 4.000% 09/01/23		09/01/2023	Maturity		21,575,000	21,575,000	21,306,843	21,553,646		21,354		21,354		21,575,000				863,000	09/01/2023	2.A FE
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 13.384% 06/25/34		09/25/2023	Paydown		48,612	48,612	38,829	43,300		5,312		5,312		48,612				1,445	06/25/2034	1.A FM
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 13.988% 07/25/34		08/25/2023	Paydown		3,467	3,467	2,609	3,029		439		439		3,467				133	07/25/2034	1.A FM
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 15.184% 10/25/34		09/25/2023	Paydown		39,481	39,481	37,418	38,953		529		529		39,481				1,171	10/25/2034	1.A FM
543859-AH-5	LOCKHEED MARTIN CORP SR UNSEC 7.000% 09/15/23		09/15/2023	Maturity		10,575,000	10,575,000	12,325,478	10,675,623		(100,623)		(100,623)		10,575,000				740,250	09/15/2023	1.G FE
54929L-AA-6	LUCANIA FUNDING, LLC 4.200% 06/30/38		07/14/2023	Redemption 100.0000		779,562	779,562	779,562	779,562						779,562				29,620	06/30/2038	1.G FE
54929L-AB-4	LUCANIA FUNDING LLC 4.450% 06/30/38		07/15/2023	Paydown		110,073	110,073	110,073							110,073				2,531	06/30/2038	1.G 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
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		09/01/2023	Paydown		25,362	25,362	22,124	24,174		1,188		1,188		25,362				885	12/25/2033	1.A FM
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		09/01/2023	Paydown		17,584	17,584	17,645	17,576		9		9		17,584				616	02/25/2034	1.A FM
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 7.432% 08/25/36		09/25/2023	Paydown		7,411	7,411	3,503	2,783		4,628		4,628		7,411				86	08/25/2036	1.A FM
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46		09/15/2023	Paydown		1,259,088	1,259,088	1,259,046	1,259,048		40		40		1,259,088				22,168	06/15/2046	1.E FE
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46		07/15/2023	Paydown		344,248	344,248	344,237	344,237		11		11		344,248				5,062	06/15/2046	1.F FE
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023-1A CLASS A 144A 7.167% 05/15/63		09/15/2023	Paydown		163,090	163,090	163,089			1		1		163,090				2,796	05/15/2063	1.F FE
55412#-AA-0	Monarch PTC ABS 3.875% 10/15/25		07/15/2023	Redemption 100.0000		3,019,165	3,019,165	3,019,165	3,019,165						3,019,165				88,719	10/15/2025	1.C PL
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39		09/15/2023	Paydown		337,349	337,349	337,338	337,335		14		14		337,349				7,926	10/15/2039	2.A FE
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50		09/15/2023	Redemption 100.0000		141,764	141,764	143,159	142,986		(1,222)		(1,222)		141,764				4,481	01/15/2050	1.D
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32		09/20/2023	Redemption 100.0000		1,100,000	1,100,000	1,135,156	1,118,572		(18,572)		(18,572)		1,100,000				36,300	03/20/2032	1.B FE
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28		09/11/2023	Redemption 100.0000		461,767	461,767	461,767	461,767						461,767				21,569	12/10/2028	3.B
57456#-AA-3	MAS RNG (Senior) 3.650% 12/31/39		07/18/2023	Redemption 100.0000		(182,828)	(182,828)	(182,828)	(182,828)						(182,828)				5,066	12/31/2039	2.C PL
57456#-AB-1	MAS RNG HOLDINGS 3.650% 12/31/39		07/01/2023			1,365,050	1,365,050	1,365,050	1,365,050						1,365,050				63,941	12/31/2039	2.C PL
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 4.374% 09/25/35		09/01/2023	Paydown		25,705	25,705	17,583	15,714		9,991		9,991		25,705				692	09/25/2035	1.A FM
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 3.656% 02/25/35		09/01/2023	Paydown		326,611	326,611	302,437	306,399		20,212		20,212		326,611				8,249	02/25/2035	1.A FM
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 3.677% 02/25/35		09/01/2023	Paydown		80,409	80,409	76,736	77,397		3,012		3,012		80,409				1,865	02/25/2035	1.A FM
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.689% 09/25/33		09/01/2023	Paydown		3,026	9,379				3,026		3,026		3,026				379	09/25/2033	1.A FM
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.954% 12/25/33		07/01/2023	Paydown			18,464	1,682	1,682						1,682		(1,682)	(1,682)		12/25/2033	1.A FM
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.954% 12/25/33		09/01/2023	Paydown			13,780	1,255	1,255						1,255		(1,255)	(1,255)	68	12/25/2033	6. FM
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		09/01/2023	Paydown		555	555	541	545		10		10		555				20	04/25/2035	3.A FM
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		09/01/2023	Paydown		2,457	2,457	1,508	1,453		1,005		1,005		2,457				89	04/25/2035	1.A FM
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 4.650% 04/25/36		09/01/2023	Paydown		9,372	9,372	4,057	239		9,134		9,134		9,372				253	04/25/2036	1.A FM
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		09/01/2023	Paydown		10,606	10,606	9,944	10,007		599		599		10,606				389	05/25/2034	1.A FM
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		09/01/2023	Paydown		3,005	3,005	2,291	2,727		278		278		3,005				107	06/26/2034	1.A FM
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		09/01/2023	Paydown		15,292	15,292	13,438	14,583		709		709		15,292				539	07/25/2034	1.A FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		09/01/2023	Paydown		51,347	51,347	44,358	40,916		10,431		10,431		51,347				2,214	05/25/2036	3.B FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		08/01/2023	Paydown		27,488	27,488	23,746	21,904		5,584		5,584		27,488				975	05/25/2036	3.C 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
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		09/20/2023	Paydown		1,544,274	1,544,274	1,544,274	1,544,274						1,544,274				65,199	09/20/2026	2.C PL
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		09/01/2023	Paydown		7	9				7		7		7					06/25/2028	1.A FM
58610*-AA-8	MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720% 07/01/23		07/03/2023	Redemption 100.0000		1,577,012	1,577,012	1,577,012	1,577,012						1,577,012				88,874	07/01/2023	2.B FE
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 4.261% 11/25/35		09/25/2023	Paydown		59,309	59,309	57,020	56,718		2,592		2,592		59,309				1,697	11/25/2035	1.A FM
59020U-UK-9	MLCC 2005-1 2A1 CSTR 4.198% 04/25/35		09/01/2023	Paydown		7,397	7,397	7,147	7,188		209		209		7,397				165	04/25/2035	1.A FM
591720-AA-5	METROPARK (ISELIN NJ) (SR NT) 4.356% 08/15/55		09/15/2023	Redemption 100.0000		3,324	3,324	3,399	3,397		(73)		(73)		3,324				101	08/15/2055	1.D PL
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55		09/15/2023	Redemption 100.0000		9,063	9,063	8,926	8,933		130		130		9,063				274	08/15/2055	1.D PL
592688-A#-2	METTLER-TOLEDO INTL INC A-SR-UNSEC 4.100% 09/19/23		09/19/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,025,000	09/19/2023	2.B
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		09/15/2023	Redemption 100.0000		473,513	473,513	473,513	473,513						473,513				14,218	08/15/2031	1.B
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		08/15/2023	Redemption 100.0000		266,000	266,000	266,000	266,000						266,000				5,569	12/15/2035	1.D Z
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		09/15/2023	Redemption 100.0000		133,000	133,000	133,000	133,000						133,000				3,342	12/15/2035	2.A
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		07/20/2023	Redemption 100.0000		174,796	174,796	174,796	174,796						174,796				5,436	07/20/2043	1.F
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27		09/21/2023	Redemption 100.0000		466,250	466,250	460,422	438,699		27,551		27,551		466,250				31,742	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		09/20/2023	Paydown		9,294	9,294	10,014	9,942		(648)		(648)		9,294				230	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		09/20/2023	Paydown		50,131	50,131	55,348	54,747		(4,616)		(4,616)		50,131				1,432	03/20/2043	1.F FE
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.470% 04/15/36		09/15/2023	Redemption 100.0000		426,315	426,315	426,315	426,315						426,315				9,864	04/15/2036	1.B
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A-1 3.750% 01/20/32		07/20/2023	Paydown		5,011,876	5,011,876	5,011,876	5,011,876						5,011,876				187,945	01/20/2032	2.B PL
60910*-AB-9	MONARCH SECURITIZATION 3.850% 01/20/32		07/20/2023	Paydown		744,232	744,232	744,232	744,232						744,232				28,653	01/20/2032	1.C Z
60910*-AC-7	MONARCH SECURITIZATION 3.870% 01/20/34		07/20/2023	Paydown		451,975	451,975	451,975	451,975						451,975				17,491	01/20/2034	1.C Z
60910*-AD-5	MONARCH SECURITIZATION 3.890% 01/20/34		07/20/2023	Paydown		368,870	368,870	368,870	368,870						368,870				6,760	01/20/2034	1.C Z
60910*-AE-3	MONARCH SECURITIZATION 3.930% 01/20/34		07/20/2023	Paydown		851,571	851,571	851,571	851,571						851,571				31,515	01/20/2034	1.C Z
60910*-AF-0	MONARCH SECURITIZATION 3.970% 01/20/34		07/20/2023	Paydown		527,366	527,366	527,366	527,366						527,366				17,301	01/20/2034	1.C Z
60910*-AG-8	MONARCH SECURITIZATION 3.990% 01/20/34		07/20/2023	Paydown		795,411	795,411	795,411	795,411						795,411				22,040	01/20/2034	1.C Z
60910*-AH-6	MONARCH SECURITIZATION 4.000% 01/20/34		07/20/2023	Paydown		451,006	451,006	451,006							451,006				9,722	01/20/2034	1.C Z
60910*-AJ-2	MONARCH SECURITIZATION 4.000% 01/20/34		07/20/2023	Redemption 100.0000		433,649	433,649	433,649							433,649				8,480	01/20/2034	1.C Z
60910*-AK-9	MONARCH SECURITIZATION 4.000% 01/20/34		07/20/2023	Redemption 100.0000		542,528	542,528	542,528							542,528				10,248	01/20/2034	1.C Z
60910*-AL-7	MONARCH SECURITIZATION 4.500% 01/20/34		07/20/2023	Redemption 100.0000		1,112,869	1,112,869	1,112,869							1,112,869				18,084	01/20/2034	1.C Z
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38		09/15/2023	Redemption 100.0000		738,239	738,239	738,239	738,239						738,239				22,691	10/15/2038	2.B
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		09/15/2023	Redemption 100.0000		148,014	148,014	148,014	148,014						148,014				3,846	06/15/2035	1.B
61690G-AF-8	MSBAM 2014-C14 A5 SEQ 4.064% 02/15/47		08/01/2023	Paydown		655,424	655,424	675,076	656,653		(1,229)		(1,229)		655,424				16,730	02/15/2047	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
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		09/01/2023	Paydown		285	285				285		285		285				3	04/25/2027	6. *
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 6.454% 10/25/33		09/25/2023	Paydown		63,449	63,449	59,484	62,036		1,413		1,413		63,449				2,363	10/25/2033	1.A FM
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		08/30/2023	BREAN MURRAY CARRET & CO. LLC.		4,292,030	4,382,418	4,305,172	4,314,009		1,346		1,346		4,315,355		(23,325)	(23,325)	160,601	08/25/2034	1.E FM
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		08/31/2023	DIRECT																08/25/2034	2.C FM
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		07/01/2023	Paydown		25,788	25,788	25,333	25,385		403		403		25,788				827	08/25/2034	1.D FM
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		08/01/2023	Paydown		25,593	25,593	25,142	25,193		400		400		25,593				938	08/25/2034	1.E FM
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		09/01/2023	Paydown		24,123	24,123	23,697	23,746		377		377		24,123				21,081	08/25/2034	2.C FM
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 5.837% 11/25/34		09/01/2023	Paydown		34,091	34,091	34,431	34,408		(317)		(317)		34,091				1,053	11/25/2034	1.G FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		09/01/2023	Paydown		1,774	1,774	1,764	1,764		9		9		1,774				68	11/25/2034	1.A FM
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		09/01/2023	Paydown		4,389	4,389	4,273	4,335		54		54		4,389				167	11/25/2034	1.A FM
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		08/01/2023	Paydown		22,113	22,113	8,459	5,727		16,386		16,386		22,113				148	08/25/2036	1.A FM
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.924% 08/25/36		08/01/2023	Paydown		15,458	15,458	5,828	3,946		11,512		11,512		15,458				103	08/25/2036	1.A FM
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 5.544% 02/25/37		09/25/2023	Paydown		1,723	1,723	768	671		1,052		1,052		1,723				22	02/25/2037	1.A FM
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46		09/01/2023	Paydown		14,330	14,330	14,682	14,473		(143)		(143)		14,330				380	12/15/2046	1.A
61773*-AA-5	MORONGO TRANSMISSION LLC SR-UNSEC 3.320% 07/12/51		07/01/2023	Redemption 100.0000		269,042	269,042	269,042	269,042						269,042				4,466	07/12/2051	1.G PL
61773*-AB-3	MORONGO TRANSMISSION LLC 3.440% 07/12/51		07/01/2023	Redemption 100.0000		112,429	112,429	112,429	112,429						112,429				1,934	07/12/2051	1.G PL
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 6.139% 08/25/35		09/25/2023	Paydown		63,582	63,582	59,577	61,232		2,350		2,350		63,582				2,253	08/25/2035	1.A FM
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		09/20/2023	Paydown		18,830	18,830	20,713	20,449		(1,619)		(1,619)		18,830				554	12/21/2043	1.F FE
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		09/20/2023	Paydown		173,182	173,182	173,160	173,167		15		15		173,182				4,451	06/22/2043	1.F FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		09/20/2023	Paydown		162,034	162,034	161,999	162,005		29		29		162,034				3,327	04/20/2046	1.F FE
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A 1.640% 04/22/47		09/20/2023	Paydown		229,327	229,327	228,601	228,678		649		649		229,327				2,523	04/22/2047	1.D FE
61946T-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A 1.440% 06/20/52		09/20/2023	Paydown		289,025	289,025	284,758	285,121		3,904		3,904		289,025				2,799	06/20/2052	1.D FE
62311#-AA-8	MOUNT SINAI HOSPITAL MOUNT SI SR-SEC 3.720% 01/15/51		09/15/2023	Redemption 100.0000		2,865	2,865	2,865	2,865						2,865				70	01/15/2051	1.G
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		09/15/2023	Redemption 100.0000		809,424	809,424	809,424	809,424						809,424				30,322	10/15/2031	1.D
62757@-AF-0	MUSICAPITAL LLC 5.400% 01/31/52		07/31/2023	Paydown		2,251	2,251	2,251							2,251				24	01/31/2052	2.B PL
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		08/31/2023	Redemption 100.0000		646,082	646,082	646,082	646,082						646,082				15,984	01/31/2038	1.G

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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
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		08/31/23	Redemption 100.0000		89,502	89,502	89,502	89,502						89,502				2,423	01/31/2038	1.G
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		07/10/23	Redemption 100.0000		107,290	107,290	107,290	107,290						107,290				2,359	03/10/2045	2.C PL
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		09/11/23	Redemption 100.0000		215,592	215,592	215,592	215,592						215,592				5,758	03/10/2045	3.C PL
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		09/15/23	Redemption 100.0000		212,275	212,275	212,275	212,275						212,275				5,969	08/15/2038	2.B
63941C-AC-7	NAVIENT STUDENT LOAN TRUST SERIES 2019-D CLASS A2B 144A 6.496% 12/15/59		09/15/23	Paydown		174,959	174,959	171,022	171,172		3,787		3,787		174,959				6,998	12/15/2059	1.A FE
63968#-AA-2	NEBRASKA ORTHOPAEDIC HOSPITAL- SR-SEC 4.050% 10/01/40		07/31/23	Redemption 100.0000		21,820,000	21,820,000	21,820,000	21,820,000						21,820,000				2,221,385	10/01/2040	2.C
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		09/05/23	Redemption 100.0000		199,273	199,273	199,273	199,267		6		6		199,273				4,983	02/05/2034	1.D
64352V-EE-7	NCHET 2003-5 A16A STEP AFC SEQ AS 4.792% 11/25/33		09/01/23	Paydown		268,240	268,240	262,433	264,313		3,927		3,927		268,240				8,731	11/25/2033	1.A FM
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS 4.670% 08/25/35		09/01/23	Paydown		223,303	223,303	223,289	222,994		309		309		223,303				6,852	08/25/2035	1.A FM
64939#-AA-6	NY ANIMAL SHELTER LEASE-BKD PT SR-SEC 4.430% 06/15/52		09/15/23	Redemption 100.0000		314,803	314,803	314,803	314,803						314,803				9,300	06/15/2052	1.C
64948#-AA-5	NYC DHS NY FULTON RE-ENTRY FA 6.750% 01/15/43		09/15/23	Redemption 100.0000		54,844	54,844	55,058			(214)		(214)		54,844				3,361	01/15/2043	1.C
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 4.000% 01/15/43		09/15/23	Redemption 100.0000		235,949	235,949	236,368	174,108		90		90		235,949				87,822	01/15/2043	1.C
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		09/28/23	Redemption 100.0000		266,190	266,190	266,190	266,190						266,190				10,248	06/28/2030	1.C
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		09/01/23	Paydown		1,217	1,217	1,174	1,042		175		175		1,217				67	07/25/2024	1.A FM
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		09/05/23	Paydown		1,303,471	1,303,471	1,303,471	1,303,471						1,303,471				38,491	02/03/2032	1.G PL
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799% 02/03/32		09/03/23	Paydown		292,996	292,996	292,996	292,996						292,996				18,846	02/03/2032	4.B PL
666807-BG-6	NORTHROP GRUMMAN CORP SR UNSEC 3.250% 08/01/23		08/01/23	Maturity		60,000,000	60,000,000	59,677,200	59,978,653		21,347		21,347		60,000,000				1,950,000	08/01/2023	2.A FE
666807-CD-2	NORTHROP GRUMMAN CORP SERIES 144A 7.750% 02/15/31		08/15/23	TENDER SALE		(1,000)			(35)		35		35				(1,000)	(1,000)		02/15/2031	2.A FE
666807-CD-2	NORTHROP GRUMMAN CORP SERIES 144A 7.750% 02/15/31		08/15/23	Tax Free Exchange					35		(35)		(35)							02/15/2031	2.A FE
66765R-CA-2	NORTHWEST NATURAL GAS CO 1ST MORTG 3.542% 08/19/23		08/19/23	Various		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				265,650	08/19/2023	1.F FE
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		09/15/23	Redemption 100.0000		651,986	651,986	651,986	651,986						651,986				21,479	10/15/2030	2.A
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		09/15/23	Redemption 100.0000		75,835	75,835	75,835	75,835						75,835				2,279	10/15/2030	2.A
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		09/09/23	Paydown		961,550	961,550	961,324	961,435		115		115		961,550				30,000	02/09/2030	1.G PL
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		09/09/23	Paydown		548,824	548,824	529,423	538,305		10,519		10,519		548,824				17,494	02/09/2030	3.C PL
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		09/20/23	Paydown		21,412	21,412	21,404	21,405		6		6		21,412				340	11/20/2051	1.A FE
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		09/15/23	Redemption 100.0000		100,459	100,459	100,459	100,459						100,459				2,680	02/15/2041	1.E PL

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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
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-1A CLASS A 144A 3.840% 05/14/32		09/14/2023	Paydown		1,058,464	1,058,464	1,058,384	1,058,409		56		56		1,058,464				26,939	05/14/2032	1.A FE
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		09/15/2023	Redemption 100.0000		11,922,600	11,922,600	11,922,600	11,922,600						11,922,600				325,965	04/15/2030	1.B
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC 3.500% 09/25/50		09/25/2023	Redemption 100.0000		392,017	392,017	392,017	392,017						392,017				9,149	09/25/2050	1.F FE
68377B-AC-1	OPORTUN FUNDING LLC SERIES 2021-A CLASS C 144A 3.440% 03/08/28		09/08/2023	Paydown		335,075	335,075	335,035	335,050		25		25		335,075				7,634	03/08/2028	2.C FE
68377X-AA-7	OPORTUN FUNDING LLC SERIES 2022-1 CLASS A 144A 3.250% 06/15/29		09/15/2023	Paydown		2,669,848	2,669,848	2,662,463	2,664,716		5,131		5,131		2,669,848				57,461	06/15/2029	1.D FE
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		08/31/2023	Redemption 100.0000		237,991	237,991	237,991	237,991						237,991				6,407	10/31/2039	2.C
69335P-EJ-0	PFS FINANCING CORP SERIES 2022-B CLASS B 144A 6.163% 02/15/26		09/15/2023	JP MORGAN SECURITIES		7,481,777	7,500,000	7,454,297	7,454,297		25,232		25,232		7,479,529		2,248	2,248	300,841	02/15/2026	1.F FE
69337N-AC-2	PHHMC 2007-3 A3 CSTR SUP AD AS 4.279% 06/18/37		09/01/2023	Paydown		557	557	504	514		43		43		557				16	06/18/2037	1.A FM
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		09/18/2023	Redemption 100.0000		48,490	48,490	48,491	48,488		2		2		48,490				2,223	12/18/2034	2.B
693696-AA-4	PVONE 2023 1 LLC SERIES 2023-1A CLASS A 144A 7.250% 07/16/35		09/15/2023	Paydown		904,356	904,356	903,843			514		514		904,356				10,648	07/16/2035	1.A FE
693696-AB-2	PVONE 2023 1 LLC SERIES 2023-1A CLASS B 8.120% 07/16/35		08/15/2023	Paydown		55,694	55,694	55,176			518		518		55,694				534	07/16/2035	1.A Z
693696-AB-2	PVONE 2023 1 LLC SERIES 2023-1A CLASS B 8.120% 07/16/35		09/15/2023	Paydown		50,701	50,701	50,229			471		471		50,701				869	07/16/2035	1.F FE
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		09/15/2023	Redemption 100.0000		589,396	589,396	589,396	589,396						589,396				24,808	12/15/2028	2.B
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		07/01/2023	Redemption 100.0000		134,635	134,635	134,635	134,635						134,635				1,503	03/31/2054	2.C Z
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.250% 12/15/51		08/15/2023	Paydown		202,034	202,034	202,034	202,034						202,034				8,586	12/15/2051	1.C PL
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.350% 12/15/51		08/15/2023	Redemption 100.0000		53,639	53,639	53,639	53,639						53,639				2,333	12/15/2051	1.C PL
69418*-AD-3	PACE LOAN GROUP 2019-1 LLC A-4-SR-UNSEC 4.400% 12/15/51		08/15/2023	Redemption 100.0000		21,564	21,564	21,564	21,564						21,564				949	12/15/2051	1.C PL
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC 4.300% 12/15/51		08/16/2023	Paydown		235,215	235,215	235,215	235,215						235,215				10,114	12/15/2051	1.C PL
69418*-AF-8	PACE LOAN GROUP 2019-1 LLC 4.350% 12/15/51		08/16/2023	Paydown		287,173	287,173	287,173	287,173						287,173				12,492	12/15/2051	1.C PL
69418*-AG-6	PACE LOAN GROUP 2019-1 LLC 4.150% 12/15/51		08/15/2023	Paydown		76,376	76,376	76,376	76,376						76,376				3,294	12/15/2051	1.C PL
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC 4.250% 12/31/51		08/15/2023	Redemption 100.0000		334,281	334,281	334,281	130,101						334,281				9,415	12/31/2051	1.C PL
69418*-AJ-0	PACE LOAN GROUP 2019-1 LLC 6.579% 12/15/51		08/15/2023	Paydown		60,958	60,958	60,958							60,958				2,789	12/15/2051	1.C PL
69418*-AK-7	PACE LOAN GROUP 2019-1 LLC 7.055% 12/15/51		08/15/2023	Redemption 100.0000		5,438	5,438	5,438							5,438				185	12/15/2051	4.B Z
69418*-AL-5	PACE LOAN GROUP 2019-1 LLC 6.699% 12/15/51		08/15/2023	Redemption 100.0000		85,192	85,192	85,192							85,192				459	12/15/2051	1.C Z
69421*-AG-1	PACE EQUITY 2020-1 6.764% 06/30/53		07/01/2023	Paydown		8,767	8,767	8,767							8,767				79	06/30/2053	1.E Z

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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
70215@-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC 3.780% 10/15/30		07/17/2023	Redemption 100.0000		146,671	146,671	148,138	148,013		(1,341)		(1,341)		146,671				4,158	10/15/2030	2.A
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		09/01/2023	Redemption 100.0000		299,999	299,999	299,999	299,999						299,999				14,314	12/30/2024	4.A PL
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		09/15/2023	Redemption 100.0000		323,467	323,467	323,467	323,467						323,467				11,363	08/15/2027	2.A
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		08/04/2023	Redemption 100.0000		3,557	3,557	4,261	5,789		(2,232)		(2,232)		3,557				190	11/01/2043	2.B Z
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		09/27/2023	Redemption 100.0000		805	805	965	1,311		(506)		(506)		805				46	11/01/2043	2.B PL
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 4.935% 11/01/43		08/04/2023	Redemption 100.0000		144,930	144,930	150,287	148,372		(3,442)		(3,442)		144,930				3,600	11/01/2043	1.C Z
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 4.935% 11/01/43		09/26/2023	Redemption 100.0000		312,293	312,293	323,837	319,711		(7,417)		(7,417)		312,293				7,756	11/01/2043	1.C PL
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		07/19/2023	Redemption 100.0000		7,826,261	7,826,261	8,123,879	7,826,261						7,826,261				277,117	09/02/2051	1.C Z
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		09/29/2023	Redemption 100.0000		672,273	672,273	697,838	672,273						672,273				42,595	09/02/2051	1.C PL
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		09/28/2023	Redemption 100.0000		4,133	4,133	5,081	5,837		(1,704)		(1,704)		4,133				221	09/02/2051	1.C PL
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		07/19/2023	Redemption 100.0000		155,773	155,773	191,535	220,021		(64,248)		(64,248)		155,773				3,201	09/02/2051	2.B Z
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		08/31/2023	Paydown		9,587	9,587	10,090	10,066		(479)		(479)		9,587				439	11/15/2051	1.C PL
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		07/14/2023	Paydown		3,236	3,236	3,406	3,398		(162)		(162)		3,236				147	11/15/2051	2.B Z
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		09/26/2023	Redemption 100.0000		5,568	5,568	5,860	5,846		(278)		(278)		5,568				255	11/15/2051	1.C PL
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		09/11/2023	Redemption 100.0000		2,476	2,476	2,517	2,733		(257)		(257)		2,476				99	11/15/2051	1.C PL
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		08/11/2023	Redemption 100.0000		489	489	497	540		(51)		(51)		489				20	11/15/2051	2.B Z
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB 4.248% 11/15/47		08/11/2023	Paydown		23,975	23,975	24,843	24,737		(761)		(761)		23,975				789	11/15/2047	1.C Z
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB 4.248% 11/15/47		09/11/2023	Paydown		121,325	121,325	125,718	125,177		(3,852)		(3,852)		121,325				3,992	11/15/2047	1.C PL
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		09/11/2023	Redemption 100.0000		39,590	39,590	40,564	40,528		(938)		(938)		39,590				1,209	09/02/2052	1.C Z
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		07/20/2023	Redemption 100.0000		15,234	15,234	15,234	15,423		(188)		(188)		15,234				201	09/02/2052	2.B Z
71680@-AT-3	PETROS PACE FINANCE 2020-1 SUB 4.189% 03/31/48		07/31/2023	Redemption 100.0000		2,600	2,600	2,695	2,692		(91)		(91)		2,600				83	03/31/2048	1.C Z
71680@-AT-3	PETROS PACE FINANCE 2020-1 SUB 4.189% 03/31/48		09/22/2023	Redemption 100.0000		239,069	239,069	247,731	247,459		(8,390)		(8,390)		239,069				7,594	03/31/2048	1.C PL
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		09/11/2023	Paydown		4,860	4,860	4,876			(16)		(16)		4,860				296	03/31/2048	1.C PL
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		08/23/2023	Paydown		53	53	53							53				3	03/31/2048	2.B Z
71680@-AY-2	PETROS PACE FINANCE 2020-1 SUB 4.214% 06/30/48		08/23/2023	Redemption 100.0000		20,469	20,469	21,255	21,208		(739)		(739)		20,469				654	06/30/2048	1.C 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
71680@-AY-2	PETROS PACE FINANCE 2020-1 SUB 4.214% 06/30/48		09/22/2023	Redemption 100.0000		5,959	5,959	6,187	6,174		(215)		(215)		5,959				190	06/30/2048	1.C PL
71680@-AZ-9	PETROS PACE FINANCE 2020-1 SUB 5.106% 06/30/48		09/22/2023	Redemption 100.0000		122	122	122	122						122				5	06/30/2048	1.C PL
71680@-AZ-9	PETROS PACE FINANCE 2020-1 SUB 5.106% 06/30/48		07/11/2023	Redemption 100.0000		418	418	419	419		(1)		(1)		418				17	06/30/2048	2.B Z
71680@-BP-0	PETROS PACE FINANCE 2020-2 SUB 5.153% 09/30/53		07/11/2023	Redemption 100.0000		13,318	13,318	13,318	13,318						13,318				174	09/30/2053	2.B Z
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40		07/08/2023	Paydown		(240,062)	(240,062)	(248,224)	(246,978)		6,916		6,916		(240,062)					12/20/2040	1.F PL
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40		07/21/2023	Redemption 100.0000															6,188	12/20/2040	1.F PL
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		09/15/2023	Redemption 100.0000		135,419	135,419	135,419	135,419						135,419				4,226	08/15/2040	1.B
72352@-AA-9	PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41		08/31/2023	Redemption 100.0000		374,045	374,045	374,045	374,045						374,045				18,403	08/31/2041	2.B PL
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		09/15/2023	Paydown		120,117	120,117	120,116	120,116						120,117				3,199	06/15/2044	2.C FE
72435*-AA-2	PISTOS POWER HOLDINGS,LLC 12.804% 06/30/28		09/29/2023	Redemption 100.0000		3,250,000	3,250,000	3,168,750			81,250		81,250		3,250,000				108,001	06/30/2028	3.B PL
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		09/05/2023	Paydown		23,393	23,393	21,905	21,905						21,905		1,487	1,487	819	09/05/2048	2.B FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		09/05/2023	Paydown		112,948	112,948	93,358	93,358						93,358		19,590	19,590	3,268	12/05/2049	2.B FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER L SERIES 2022-1A CLASS A2II 144A 4.008% 12/05/51		09/05/2023	Paydown		40,600	40,600	40,547	40,552		48		48		40,600				1,220	12/05/2051	2.B FE
72908@-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63		07/31/2023	Redemption 100.0000		135,489	135,489	135,489	135,489						135,489				5,386	10/31/2063	2.B
73054#-AA-6	Las Colinas 2022 Ground Lease 4.095% 02/15/57		09/15/2023	Redemption 100.0000		5,126	5,126	5,229	5,226		(100)		(100)		5,126				140	02/15/2057	1.A PL
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		09/15/2023	Redemption 100.0000		213,534	213,534	213,534	213,534						213,534				8,191	06/15/2033	1.F
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39		09/30/2023	Redemption 100.0000		311,572	311,572	311,572	311,572						311,572				6,940	05/01/2039	2.C PL
74101#-AB-5	PRESIDIO FINANCE LLC SR-UNSEC 5.807% 12/20/36		07/18/2023	Redemption 100.0000		78,206,803	76,326,690	76,326,690	76,326,690						76,326,690				7,418,826	12/20/2036	2.A PL
74101#-AC-3	PRESIDIO FINANCE LLC 10.762% 12/20/36		07/02/2023	Redemption 100.0000		16,012,142	16,012,142	16,012,142	16,012,142						16,012,142				1,696,015	12/20/2036	3.B PL
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		09/01/2023	Paydown		19,151	28,973	28,651	28,739		157		157		28,896		(9,745)	(9,745)	1,060	10/25/2035	3.C FM
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		09/15/2023	Redemption 100.0000		487,881	487,881	487,881	487,881						487,881				13,129	11/15/2039	1.D
74340X-BU-4	PROLOGIS LP 3.250% 06/30/26		07/17/2023	WELLS FARGO		12,092,617	12,689,000	11,706,085	11,763,786		133,351		133,351		11,897,137		195,480	195,480	227,961	06/30/2026	1.G FE
74340X-BV-2	PROLOGIS LP 3.375% 12/15/27		07/25/2023	WELLS FARGO		1,343,265	1,438,000	1,304,092	1,309,542		13,069		13,069		1,322,612		20,653	20,653	29,928	12/15/2027	1.G FE
74340X-BX-8	PROLOGIS LP 4.000% 09/15/28		07/24/2023	U.S. BANCORP INVESTMENTS INC		12,300,329	12,825,000	11,904,062	11,936,232		76,346		76,346		12,012,578		287,752	287,752	443,175	09/15/2028	1.G FE
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40		09/11/2023	Redemption 100.0000		554,272	554,272	554,272	554,272						554,272				15,054	07/10/2040	1.D
744331-AF-6	PRUDENTIAL FUNDING LLC SR UNSEC 6.750% 09/15/23		09/15/2023	Maturity		2,500,000	2,500,000	1,344,040	2,376,337		123,663		123,663		2,500,000				168,750	09/15/2023	1.E FE
745867-AW-1	PULTEGROUP INC CO.GUARNT 5.500% 03/01/26		07/11/2023	WELLS FARGO		35,737,560	36,000,000	36,448,750	36,160,972		(26,783)		(26,783)		36,134,189		(396,629)	(396,629)	1,716,000	03/01/2026	2.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
745867-AX-9	PULTEGROUP INC CO.GUARNT 5.000% 01/15/27		07/06/2023	BANK OF AMERICA		29,326,800	30,000,000	30,012,500	30,005,519		(656)		(656)		30,004,863		(678,063)	(678,063)	1,479,167	01/15/2027	2.B FE
74615J-AA-8	PURCHASING POWER FUNDING SERIES 2021-A CLASS A 144A 1.570% 10/15/25		09/15/2023	Paydown		8,934,152	8,934,152	8,907,388	8,922,722		11,430		11,430		8,934,152				92,886	10/15/2025	1.C FE
746245-A*-0	PUREWEST FUNDING LLC 4.827% 12/19/36		09/20/2023	Redemption 100.0000		4,002,413	4,002,413	4,002,413	4,002,413						4,002,413				128,674	12/19/2036	1.G FE
746246-AB-3	PureWest Funding II LLC 6.300% 12/01/37		09/05/2023	Redemption 100.0000		1,141,199	1,141,199	1,141,199	1,141,199						1,141,199				58,605	12/01/2037	2.A FE
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		09/01/2023	Paydown		9,181	22,469	14,424	14,402		3,294		3,294		17,696		(8,515)	(8,515)	937	09/25/2036	1.A FM
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		09/01/2023	Paydown		22,353	30,597	21,485	22,082		6,242		6,242		28,325		(5,972)	(5,972)	1,261	06/25/2036	1.A FM
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		09/01/2023	Paydown		44,867	61,428	44,971	46,304		11,087		11,087		57,391		(12,524)	(12,524)	2,532	06/25/2036	1.A FM
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		09/01/2023	Paydown		9,139	17,965	12,811	13,476		2,274		2,274		15,750		(6,611)	(6,611)	718	07/25/2036	1.A FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		09/01/2023	Paydown		70,941	83,644	62,852	63,978		17,634	1,125	16,509		80,487		(9,545)	(9,545)	3,504	09/25/2036	1.A FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		09/01/2023	Paydown			7,802	4,497	4,746		(4)		(4)		4,742		(4,742)	(4,742)	281	02/25/2037	1.A FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		09/01/2023	Paydown		18,488	42,020	26,484	25,729		7,210		7,210		32,939		(14,451)	(14,451)	1,793	08/25/2036	1.A FM
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		09/01/2023	Paydown		16,807	38,200	23,976	24,800		5,929		5,929		30,729		(13,922)	(13,922)	1,565	08/25/2036	1.A FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		09/01/2023	Paydown		62,925	104,188	57,987	55,266		29,398		29,398		84,664		(21,739)	(21,739)	4,342	03/25/2037	1.A FM
75003@-AA-5	Project Thrasher (REA Holdings 3.820% 09/30/46		08/11/2023	Redemption 100.0000		(294,534)	(294,534)	(294,534)	(294,534)						(294,534)				11,396	09/30/2046	2.C PL
75003@-AB-3	RENEWABLE ENERGY ALTERNATIVES 5.330% 09/30/46		08/11/2023	Redemption 100.0000		(54,425)	(54,425)	(54,425)	(54,425)						(54,425)				2,768	09/30/2046	2.C PL
75101#-AC-0	RAISA FDG-LLC 5.050% 08/15/37		09/15/2023	Paydown		453,284	453,284	453,284	453,284						453,284				14,678	08/15/2037	1.F FE
75101#-AE-6	RAISA FDG-LLC 9.327% 08/15/37		08/15/2023	Paydown		70,284	70,284	70,284	70,284						70,284				4,111	08/15/2037	3.C Z
75101#-AE-6	RAISA FDG-LLC 9.327% 08/15/37		09/15/2023	Paydown		33,806	33,806	33,806	33,806						33,806				2,365	08/15/2037	3.C PL
75101#-AF-3	RAISA FDG-LLC 7.596% 06/15/38		09/15/2023	Paydown		90,671	90,671	90,671							90,671				3,768	06/15/2038	1.F PL
75101#-AF-3	RAISA FDG-LLC 7.596% 06/15/38		07/15/2023	Redemption 100.0000		215,931	215,931	215,931							215,931				7,643	06/15/2038	1.F Z
75101#-AG-1	RAISA FDG-LLC 11.710% 06/15/38		08/15/2023	Redemption 100.0000		914,530	914,530	914,530							914,530				8,830	06/15/2038	3.C Z
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26		09/12/2023	Redemption 100.0000		1,592,500	1,592,500	1,592,500	1,592,500						1,592,500				105,679	09/12/2026	2.B Z
75606D-AQ-4	REALOGY GROUP CO ISSUER SERIES 144A 5.250% 04/15/30		08/24/2023	Tax Free Exchange		14,644,000	14,644,000	14,644,000	14,644,000						14,644,000				659,895	04/15/2030	4.C FE
75731#-AA-2	REDDING CALIF VA LEASE BACKED 4.107% 09/15/41		09/15/2023	Redemption 100.0000		302,217	302,217	302,218	302,218		(1)		(1)		302,217				8,217	09/15/2041	1.C PL
75951A-AJ-7	RELIANCE STAND LIFE II SERIES 144A 3.850% 09/19/23		09/19/2023	Maturity		8,115,000	8,115,000	8,494,052	8,197,756		(82,756)		(82,756)		8,115,000				312,428	09/19/2023	1.E FE
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		09/20/2023	Paydown		67,096	67,096	67,086	67,086		9		9		67,096				704	11/20/2056	1.A FE
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 6.194% 05/25/34		09/25/2023	Paydown		42,101	42,101	33,707	36,957		5,144		5,144		42,101				903	05/25/2034	1.A FM
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.558% 07/25/34		09/01/2023	Paydown		261,754	261,754	261,754	261,754						261,754				6,653	07/25/2034	1.A FM
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		09/09/2023	GOLDMAN SACHS & COMPANY		35											35	35	228,689	05/25/2036	1.A FM
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		09/09/2023	Paydown															283	05/25/2036	1.A FM
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.929% 10/25/31		09/01/2023	Paydown		7,682	26,410	5,864	6,724		5,788		5,788		12,512		(4,830)	(4,830)	1,195	10/25/2031	1.A FM

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
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		09/01/2023	Paydown		25,754	25,754	6,855	6,855		18,899		18,899		25,754				972	04/25/2035	1.A FM
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33		09/01/2023	Paydown		155,607	155,607	154,654	154,961		646		646		155,607				4,700	09/25/2033	1.A FM
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		09/01/2023	Paydown		126,373	104,763	59,175	58,442		55,858		55,858		114,300		12,073	12,073	5,458	06/25/2035	1.A FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 5.500% 08/25/35		09/25/2023	Paydown		30,327	30,034	17,194	17,384		12,768		12,768		30,152		175	175	1,609	08/25/2035	1.A FM
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		09/01/2023	Paydown		36,659	36,306	20,455	18,569		17,905		17,905		36,474		186	186	1,829	08/25/2035	1.A FM
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		09/01/2023	Paydown		43,978	52,016	32,762	35,123		14,305		14,305		49,428		(5,450)	(5,450)	2,101	12/25/2035	1.A FM
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		09/01/2023	Paydown		27,009	20,268	11,232	11,028		12,307		12,307		23,335		3,674	3,674	2,185	03/25/2036	1.A FM
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		08/01/2023	Paydown		5,733	5,733	5,765	5,743		(10)		(10)		5,733				191	12/25/2034	1.A FM
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 5.126% 09/25/35		09/01/2023	Paydown		2,388	2,750	2,065	1,501		1,078		1,078		2,579		(191)	(191)	80	09/25/2035	1.A FM
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		09/01/2023	Paydown		45,343	45,343	45,513	45,347		(4)		(4)		45,343				1,804	09/25/2034	1.A FM
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		09/15/2023	Redemption 100.0000		597,330	597,330	603,303	598,477		(1,148)		(1,148)		597,330				24,222	11/15/2024	2.B
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		09/01/2023	Paydown		11,376	16,249	10,664	10,664		3,910		3,910		14,574		(3,198)	(3,198)	721	04/25/2036	1.A FM
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		08/31/2023	Redemption 100.0000		99,606	99,606	99,606	99,606						99,606				3,658	06/30/2025	2.C PL
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		07/06/2023	Redemption 100.0000		640,667	640,667	645,013	641,294		(626)		(626)		640,667				44,446	07/06/2024	3.C FE
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28		07/06/2023	Redemption 100.0000		250,455	250,455	250,455	250,455						250,455				15,403	04/06/2028	3.C FE
76774L-AB-3	RITCHIE BROS HLDGS INC SERIES 144A 6.750% 03/15/28		08/10/2023	MORGAN STANLEY & CO. INC.		3,183,700	3,160,000	3,160,000							3,160,000		23,700	23,700	86,408	03/15/2028	3.B FE
76774L-AC-1	RITCHIE BROS HLDGS INC SERIES 144A 7.750% 03/15/31		08/10/2023	MORGAN STANLEY & CO. INC.		4,980,050	4,835,000	4,835,000							4,835,000		145,050	145,050	155,089	03/15/2031	4.A FE
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC 4.389% 04/15/56		09/15/2023	Redemption 100.0000		1,281	1,281	1,306	1,305		(25)		(25)		1,281				37	04/15/2056	1.D PL
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS 4.802% 04/10/37		09/11/2023	Paydown		3,034,333	3,034,333	3,034,333	3,034,333						3,034,333				96,520	04/10/2037	2.B PL
76913@-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI 3.310% 07/01/51		07/03/2023	Redemption 100.0000		1,018,278	1,018,278	1,018,278	1,018,278						1,018,278				33,705	07/01/2051	1.G PL
771196-BL-5	ROCHE HOLDINGS INC CO.GUARNT 2.375% 01/28/27		09/19/2023	DEUTSCHE BANK SECURITIES INCOR		34,451,954	37,680,000	35,487,886	36,722,789		161,470		161,470		36,884,259		(2,432,304)	(2,432,304)	1,026,649	01/28/2027	1.C FE
77678#-AA-3	ROSALES SOLAR HLDGS-LLC SR-UNSEC 4.190% 12/31/49		07/01/2023	Redemption 100.0000		57,206	57,206	57,206	57,206						57,206				1,141	12/31/2049	3.C PL
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		07/25/2023	Paydown		46,250	46,250	46,250	46,250						46,250				1,809	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE SERIES 2022-1 CLASS A2 144A 5.500% 07/25/52		07/25/2023	Paydown		6,563	6,563	6,389	6,410		153		153		6,563				271	07/25/2052	2.C FE
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		09/15/2023	Redemption 100.0000		452,073	452,073	452,073	452,073						452,073				10,451	05/15/2036	1.G
78448P-AE-0	SMB 2015-A B SUB 3.500% 10/16/45		09/15/2023	Paydown		909,014	909,014	863,504	885,926		23,087		23,087		909,014				23,862	10/16/2045	1.A FE
78448P-AE-0	SMB 2015-A B SUB 3.500% 10/16/45		08/15/2023	Paydown		1,944,166	1,944,166	1,846,831	1,894,788		49,379		49,379		1,944,166				42,197	10/16/2045	1.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
78448Q-AE-8	SMB 2015-B B SUB 3.500% 12/17/40		09/15/2023	Paydown		191,042	191,042	173,278	182,081		8,961		8,961		191,042				5,015	12/17/2040	1.B FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46		09/15/2023	Paydown		171,600	171,600	171,594	171,595		5		5		171,600				2,784	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A 3.422% 06/15/46		09/15/2023	Paydown		54,600	54,600	44,173	44,173		10,427		10,427		54,600				1,246	06/15/2046	2.B FE
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		09/15/2023	Paydown		816,467	816,467	816,318	816,387		79		79		816,467				19,074	02/15/2036	1.A FE
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS 4.420% 10/25/37		09/01/2023	Paydown		329,738	329,738	303,359	305,654		24,084		24,084		329,738				8,244	10/25/2037	1.A FM
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37		09/30/2023	Redemption 100.0000		366,333	366,333	366,333	366,333						366,333				9,879	03/31/2037	2.A
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		09/05/2023	Redemption 100.0000		279,631	279,631	279,631	279,631						279,631				7,497	01/05/2029	1.B PL
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		09/15/2023	Redemption 100.0000		337,951	337,951	339,640	339,283		(1,332)		(1,332)		337,951				12,196	12/15/2039	1.E
78486*-AA-7	STONEHILL PACE 2020-1 LLC SR-UNSEC 4.300% 08/15/53		09/15/2023	Redemption 100.0000		28,973	28,973	28,973	28,973						28,973				1,248	08/15/2053	1.C PL
78486*-AB-5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC 4.300% 08/15/53		09/15/2023	Paydown		66,229	66,229	66,229	66,229						66,229				2,774	08/15/2053	1.C PL
78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53		09/15/2023	Redemption 100.0000		183,774	183,774	183,774	183,774						183,774				8,162	08/15/2053	1.C PL
78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53		09/15/2023	Redemption 100.0000		216,930	216,930	216,930	216,930						216,930				9,348	08/15/2053	1.C PL
78486*-AF-6	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC 4.000% 12/03/53		09/15/2023	Redemption 100.0000		150,701	150,701	150,701	150,701						150,701				8,132	12/03/2053	1.C PL
78486*-AG-4	STONEHILL PACE 2020-1 LLC 3.750% 12/03/53		09/15/2023	Redemption 100.0000		98,997	98,997	98,997	98,997						98,997				1,865	12/03/2053	1.C PL
78486*-AH-2	STONEHILL PACE 2020-1 LLC 4.000% 09/15/53		09/15/2023	Redemption 100.0000		154,246	154,246	154,246	154,246						154,246				6,133	09/15/2053	1.C PL
78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53		09/15/2023	Paydown		403,113	403,113	403,113	267,225						403,113				12,499	09/15/2053	1.C PL
78486*-AK-5	STONEHILL PACE 2020-1 LLC 6.728% 09/15/53		09/15/2023	Paydown		3,234	3,234	3,234	3,234						3,234				194	09/15/2053	1.C PL
78486*-AL-3	STONEHILL PACE 2020-1 LLC 6.930% 09/15/53		09/15/2023	Redemption 100.0000		58,714	58,714	58,714							58,714				939	09/15/2053	1.C Z
78486*-AM-1	STONEHILL PACE 2020-1 LLC 7.273% 09/15/53		09/15/2023	Redemption 100.0000		20,067	20,067	20,067							20,067				110	09/15/2053	1.C Z
78520E-A@-5	SABEY DATA CENTER ISSUER LLC 6.000% 06/20/47		09/21/2023	Paydown		150,000	150,000	148,024	148,048		1,952		1,952		150,000				4,473	06/20/2047	2.B FE
785592-AJ-5	SABINE PASS LIQUEFACTION SR SEC 5.750% 05/15/24		07/06/2023	Call 100.0000		7,700,000	7,700,000	7,783,750	7,713,730		(5,829)		(5,829)		7,707,901		(7,901)	(7,901)	284,098	05/15/2024	2.B FE
78572*-AA-2	SAC MUB1 OFFICE-LLC SR-UNSEC 3.880% 07/10/43		08/10/2023	Redemption 100.0000		530,404	530,404	530,404	530,404						530,404				20,580	07/10/2043	2.C PL
78616#-AA-6	SACRAMENTO DOWNTOWN ARENA LLC SR-SEC 4.850% 07/01/40		07/03/2023	Redemption 100.0000		2,547,990	2,547,990	2,547,990	2,547,990						2,547,990				123,578	07/01/2040	2.C PL
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36		09/15/2023	Redemption 100.0000		292,146	292,146	292,146	292,146						292,146				8,514	09/15/2036	1.B
79466L-AF-1	SALESFORCE.COM INC SR UNSEC 3.700% 04/11/28		09/07/2023	CITIGROUP GLOBAL MARKETS INC		40,588,485	42,700,000	42,251,954	42,442,154		30,979		30,979		42,473,133		(1,884,648)	(1,884,648)	1,448,242	04/11/2028	1.F FE
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		09/01/2023	Paydown		1,648	1,648	1,553	1,640		8		8		1,648				80	12/25/2027	1.A FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		09/01/2023	Paydown		3,273	3,273	3,204	3,229		44		44		3,273				134	12/25/2027	1.A FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		09/01/2023	Paydown		36,686	36,686	26,806	26,806		9,879		9,879		36,686				1,762	06/25/2028	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
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 6.171% 08/25/31		09/15/2023	Paydown Redemption 100.0000		50,939	50,939	50,191	49,283		1,656		1,656		50,939				1,571	08/25/2031	1.A FM
80257*-AA-0	Santa Rosa VA LLC 3.030% 01/15/42		09/15/2023	Redemption 100.0000		233,026	233,026	233,026	233,026						233,026				4,688	01/15/2042	1.D PL
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		09/15/2023			372,993	372,993	372,993	372,993						372,993				9,402	08/15/2035	1.G
805564-FK-2	SAST 2000-1 MF2 MEZ STEP AFC NAS 9.230% 02/25/30		09/01/2023	Paydown		41,759	41,759	41,759	41,759						41,759				1,299	02/25/2030	1.A FM
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		09/11/2023	Redemption 100.0000		225,991	225,991	234,026	228,385		(2,394)		(2,394)		225,991				8,873	07/10/2029	2.B
81708#-AA-9	SENECA GENERATION-LLC SR-SEC 4.330% 04/27/26		07/01/2023	Redemption 100.0000		468,750	468,750	468,750	468,750						468,750				10,148	04/27/2026	3.B PL
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 6.264% 08/20/34		09/20/2023	Paydown		16,315	16,315	15,520	15,631		684		684		16,315				591	08/20/2034	1.A FM
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		09/01/2023	Paydown		188	188	192	191		(3)		(3)		188				3	12/25/2042	1.A FM
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A 2.841% 01/30/51		07/30/2023	Paydown		22,025	22,025	22,025	22,025						22,025				469	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2II 144A 3.337% 01/30/51		07/30/2023	Paydown		42,500	42,500	42,500	42,500						42,500				1,064	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A 3.882% 10/25/49		07/25/2023	Paydown		23,125	23,125	23,052	23,082		43		43		23,125				673	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A 2.394% 04/25/51		07/25/2023	Paydown		33,125	33,125	33,125	33,125						33,125				595	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 3.127% 01/25/52		07/25/2023	Paydown		250	250	226	228		22		22		250				6	01/25/2052	2.C FE
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		07/25/2023	Paydown		561,345	561,345	558,928	559,064		2,281		2,281		561,345				16,756	01/25/2044	1.F FE
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49		08/01/2023	Paydown		1,844,565	1,844,565	1,804,850	1,806,749		37,816		37,816		1,844,565				53,123	11/01/2049	1.G FE
82650B-AC-0	SIERRA RECEIVABLES FUNDING CO SERIES 2023-2A CLASS C 144A 7.300% 04/20/40		09/20/2023	Paydown		162,403	162,403	162,362			40		40		162,403				1,369	04/20/2040	2.B FE
82650T-AA-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS A 144A 4.730% 06/20/40		09/20/2023	Paydown		488,528	488,528	488,499	488,498		30		30		488,528				15,397	06/20/2040	1.A FE
82650T-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS C 144A 6.360% 06/20/40		09/20/2023	Paydown		522,220	522,220	522,161	522,161		59		59		522,220				22,131	06/20/2040	2.B FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37		09/20/2023	Paydown		202,996	202,996	192,289	192,652		10,344		10,344		202,996				4,723	07/20/2037	2.B FE
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 2019-3A CLASS C 144A 3.000% 08/20/36		09/20/2023	Paydown		110,524	110,524	104,169	104,201		6,323		6,323		110,524				2,187	08/20/2036	2.B FE
82652R-AA-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A CLASS A 144A 1.350% 09/20/38		09/20/2023	Paydown		933,828	933,828	933,709	933,724		105		105		933,828				8,314	09/20/2038	1.A FE
82653G-AD-4	SRFC 2018-3A D SUB 5.200% 09/20/35		09/20/2023	Paydown		83,477	83,477	83,476	83,477		1		1		83,477				2,883	09/20/2035	3.B FE
826934-AC-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-3A CLASS C 144A 7.630% 07/20/39		09/20/2023	Paydown		706,775	706,775	706,611	706,609		166		166		706,775				35,548	07/20/2039	2.B FE
826943-AB-8	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS B 144A 5.830% 01/20/40		09/20/2023	Paydown		445,428	445,428	445,333			95		95		445,428				9,563	01/20/2040	1.F FE
826943-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS C 144A 7.000% 01/20/40		09/20/2023	Paydown		906,393	906,393	906,247			146		146		906,393				23,364	01/20/2040	2.B FE
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28		09/05/2023	Redemption 100.0000		361,232	361,232	361,232	361,232						361,232				9,178	12/05/2028	1.B
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28		09/05/2023	Redemption 100.0000		173,146	173,146	173,146	173,146						173,146				4,492	12/05/2028	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
82922T-AA-7	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36		07/20/2023	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,340	01/20/2036	1.B FE
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36		09/11/2023	Redemption 100.0000		225,392	225,392	225,392	225,392						225,392				6,481	12/31/2036	1.F
83012@-AA-8	Tulane 2021 6823 Energy Partne 3.150% 01/15/52		09/15/2023	Redemption 100.0000		92,885	92,885	92,885	92,885						92,885				1,951	01/15/2052	1.G
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25		09/11/2023	Redemption 100.0000		42,254	42,254	42,254	42,254						42,254				1,773	04/01/2025	1.G
83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC 3.950% 06/30/35		07/01/2023	Redemption 100.0000		86,238	86,238	86,238	86,238						86,238				1,703	06/30/2035	2.B FE
83417@-AE-1	SOLAREIT ISSUER LLC 4.300% 01/15/52		07/17/2023	Paydown		388,195	388,195	388,195							388,195					01/15/2052	1.F PL
83417@-AE-1	SOLAREIT ISSUER LLC 4.300% 01/15/52		07/13/2023	Redemption 100.0000		(113,472)	(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		09/20/2023	Paydown		366,179	366,179	377,021	365,588		591		591		366,179				12,051	11/20/2038	2.A FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		09/20/2023	Paydown		9,688	9,688	9,688	9,688						9,688				248	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50		09/20/2023	Paydown		27,500	27,500	27,500	27,500						27,500				795	01/20/2050	2.B FE
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48		08/15/2023	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				10,400	08/15/2048	1.F
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC 3.846% 08/15/33		08/15/2023	Redemption 100.0000		547,290	547,290	547,290	547,290						547,290				21,797	08/15/2033	1.C FE
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		09/01/2023	Paydown		11,454	11,454	11,454	11,454						11,454				606	05/25/2027	1.A FM
84611#-AF-8	SOVRAN SELF STORAGE-INC. 3.670% 07/21/28		07/20/2023	Redemption 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				917,500	07/21/2028	2.B
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		07/01/2023	Paydown		160,376	160,376	160,376	160,376						160,376				3,087	03/31/2033	2.C PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		09/30/2023	Redemption 100.0000		128,304	128,304	128,496	128,410		(106)		(106)		128,304				5,100	03/29/2033	2.C PL
85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A 1.970% 09/25/37		09/25/2023	Paydown		868,665	868,665	788,446	278,188		78,674		78,674		868,665				7,687	09/25/2037	1.A FE
85170#-AA-9	INFIRMARY HEALTH SYSTEM INC. 6.381% 07/01/50		08/14/2023	Redemption 100.0000		2,575	2,575	2,575							2,575					07/01/2050	5.B GI
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		07/31/2023	Paydown		170,707	170,707	170,707	170,707						170,707				6,359	04/30/2031	1.G PL
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 5.084% 01/25/37		09/01/2023	Paydown		11,300	11,300	10,176	10,576		724		724		11,300				327	01/25/2037	1.A FM
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		09/15/2023	Paydown		180,372	180,372	170,336	171,827		8,544		8,544		180,372				4,917	05/15/2043	2.A FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		07/05/2023	Redemption 100.0000		360,203	360,203	360,203	360,203						360,203				6,880	06/30/2047	2.B PL
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		09/15/2023	Redemption 100.0000		40,070	40,070	40,070	40,070						40,070				1,524	09/30/2025	1.G
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		09/11/2023	Redemption 100.0000		45,279	45,279	45,279	45,279						45,279				2,192	07/10/2025	1.G
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		09/20/2023	Paydown		16,250	16,250	16,000	16,040		210		210		16,250				230	06/20/2051	1.A FE
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49		09/20/2023	Paydown		8,750	8,750	8,747	8,748		2		2		8,750				164	11/20/2049	1.A FE
86212X-AF-7	STORE MASTER FUNDING LLC SERIES 2023-1A CLASS A1 144A 6.190% 05/20/53		09/20/2023	Paydown		18,750	18,750	18,747			3		3		18,750				258	05/20/2053	1.A 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
863579-DQ-8	SARM 2004-17 A1 CSTR AS 3.716% 11/25/34		09/01/2023	Paydown		11,711	11,711	10,437	10,640		1,071		1,071		11,711				280	11/25/2034	1.A FM
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 4.543% 02/25/36		09/01/2023	Paydown		52,720	52,840	26,374	18,602		34,160		34,160		52,763		(42)	(42)	1,574	02/25/2036	1.A FM
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP 6.259% 05/25/34		09/25/2023	Paydown		99,750	99,750	84,289	99,750						99,750				2,755	05/25/2034	1.A FM
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		09/01/2023	Paydown		33	33				33		33		33				1	07/28/2028	1.A FM
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		09/01/2023	Paydown		4,264	5,104	3,427	3,427		1,401		1,401		4,828		(564)	(564)	117	02/25/2032	5.A Z
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 5.935% 02/25/35		09/01/2023	Paydown		13,061	13,061	13,061	13,061						13,061				441	02/25/2035	1.A FM
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35		09/01/2023	Paydown		679,995	679,995	614,884	657,437		22,559		22,559		679,995				24,594	03/25/2035	1.A FM
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.840% 03/25/35		09/01/2023	Paydown		151,536	151,536	151,441	151,074		461		461		151,536				4,783	03/25/2035	1.A FM
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS 6.040% 04/25/35		09/01/2023	Paydown		855,095	855,095	854,962	852,103		2,993		2,993		855,095				28,094	04/25/2035	1.A FM
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.790% 08/25/35		09/01/2023	Paydown		167,044	167,044	145,325	161,931		5,113		5,113		167,044				4,646	08/25/2035	1.A FM
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 6.116% 05/19/35		09/19/2023	Paydown		34,797	34,797	30,535	31,290		3,507		3,507		34,797				1,310	05/19/2035	1.A FM
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 5.614% 09/25/47		09/25/2023	Paydown		46,208	46,208	37,082	39,042		7,166		7,166		46,208				1,005	09/25/2047	1.A FM
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		09/20/2023	Redemption 100.0000		85,741	85,741	85,741	85,741						85,741				2,256	03/20/2039	1.G Z
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		09/20/2023	Redemption 100.0000		117,599	117,599	117,599	117,599						117,599				2,033	09/20/2036	1.G Z
86745A-AA-4	HELIOS ISSUER LLC SERIES 2022-A CLASS A 144A 2.790% 02/22/49		09/20/2023	Paydown		128,242	128,242	126,256	126,344		1,898		1,898		128,242				2,376	02/22/2049	1.D FE
86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A 2.030% 10/20/48		09/20/2023	Paydown		238,315	238,315	238,219	238,228		87		87		238,315				3,190	10/20/2048	1.D FE
86745Y-AA-2	HELIOS ISSUER LLC SERIES 2023-B CLASS A 144A 5.300% 08/22/50		09/20/2023	Paydown		220,725	220,725	211,387			9,338		9,338		220,725				650	08/22/2050	1.D FE
86745Y-AB-0	HELIOS ISSUER LLC SERIES 2023-B CLASS B 144A 5.600% 08/22/50		09/20/2023	Paydown		69,896	69,896	65,234			4,662		4,662		69,896				217	08/22/2050	1.G FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55		07/30/2023	Paydown		57,537	57,537	57,509	57,519		18		18		57,537				1,558	01/30/2055	1.F FE
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 6.420% 01/25/37		09/01/2023	Paydown		97,555	97,555	27,771	17,744		79,811		79,811		97,555				2,889	01/25/2037	1.A FM
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		09/20/2023	Paydown		309,375	309,375	309,337	309,343		32		32		309,375				3,403	02/20/2046	1.F FE
872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A 2.540% 02/20/46		09/20/2023	Paydown		17,531	17,531	17,527	17,528		3		3		17,531				297	02/20/2046	2.B FE
87320*-AA-8	TWAIN FDG I LLC A-1-SR-UNSEC 4.521% 03/31/46		08/15/2023	Redemption 100.0000		282,469	282,469	282,469	282,469						282,469				9,554	03/31/2046	1.E Z
87320*-AB-6	TWAIN FDG I LLC A-2-SR-UNSEC 4.571% 03/31/46		08/10/2023	Redemption 100.0000		423,704	423,704	421,533	421,927		1,777		1,777		423,704				14,526	03/31/2046	1.E Z
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 03/31/46		08/11/2023	Redemption 100.0000		894,487	894,487	894,487	861,467		33,020		33,020		894,487				58,410	03/31/2046	1.E Z
87320*-AF-7	TWAIN FDG I LLC A-6-SR-UNSEC 4.375% 03/31/46		08/10/2023	Paydown		177,417	177,417	177,417	177,417						177,417				5,822	03/31/2046	1.E 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
87320*-AG-5	TWAIN FDG I LLC A-8-SR-UNSEC 4.375% 03/31/46		08/10/2023	Redemption 100.0000		994,527	994,527	994,527	994,527						994,527				35,517	03/31/2046	1.E Z
87320*-AH-3	TWAIN FDG I LLC 6.690% 03/31/46		08/11/2023	Redemption 100.0000		90,053	90,053	90,053							90,053				227	03/31/2046	1.E Z
87320*-AJ-9	TWAIN FDG I LLC 7.310% 03/31/46		08/11/2023	Redemption 100.0000		16,065	16,065	16,065							16,065					03/31/2046	1.F Z
87342R-AE-4	BELL 2018-1A A2II SEQ 4.940% 11/25/48		08/25/2023	Paydown		122,500	122,500	122,500	122,500						122,500				4,539	11/25/2048	2.B FE
87342R-AH-7	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.294% 08/25/51		08/25/2023	Paydown		44,675	44,675	44,675	44,675						44,675				769	08/25/2051	2.B FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51		08/25/2023	Paydown		108,250	108,250	104,544	104,770		3,480		3,480		108,250				2,064	08/25/2051	2.B FE
87511#-AB-1	TAMPA BAY ARENA-LLC SR-UNSEC 3.890% 06/30/35		07/01/2023	Redemption 100.0000		1,931,642	1,931,642	1,931,642	1,931,642						1,931,642				37,570	06/30/2035	2.B PL
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC 4.690% 01/15/40		09/15/2023	Redemption 100.0000		81,195	81,195	82,004	81,881		(687)		(687)		81,195				2,540	01/15/2040	1.F
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		07/01/2023	Redemption 100.0000		367,935	367,935	367,935	367,935						367,935				8,444	08/31/2040	2.C PL
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		07/01/2023	Redemption 100.0000		849,394	849,394	849,394	849,394						849,394				19,706	12/31/2032	3.C PL
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380% 12/31/43		07/01/2023	Redemption 100.0000		868,297	868,297	868,297	868,297						868,297				14,764	12/31/2043	2.C PL
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 07/02/32		09/29/2023	Redemption 100.0000		1,562,417	1,562,417	1,562,417	1,562,417						1,562,417				24,921	07/02/2032	2.B PL
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 07/02/32		07/01/2023	Redemption 100.0000		1,487,730	1,487,730	1,487,730	1,487,730						1,487,730				23,729	07/02/2032	2.C FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A 2.100% 09/20/45		09/20/2023	Paydown		147,300	147,300	147,256	147,266		35		35		147,300				2,050	09/20/2045	1.F FE
885220-EE-9	TMST 2003-5 4A CSTR PT AS 5.135% 10/25/43		09/01/2023	Paydown		147,692	147,692	149,253	149,139		(1,447)		(1,447)		147,692				3,677	10/25/2043	1.A FM
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 6.887% 03/25/37		09/25/2023	Paydown		80,249	80,250	63,833	55,979		24,270		24,270		80,249				1,994	03/25/2037	1.A FM
88556@-AA-9	35 W WACKER (CHICAGO IL) (SR N 3.861% 01/15/58		09/15/2023	Redemption 100.0000		9,642	9,642	9,835	9,830		(188)		(188)		9,642				248	01/15/2058	1.D PL
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		09/15/2023	Paydown		7,837	7,837	10,276	9,586		(1,749)		(1,749)		7,837				414	06/15/2045	1.A FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		09/15/2023	Paydown		48,692	48,692	56,404	52,977		(4,285)		(4,285)		48,692				1,823	07/15/2059	1.A FE
89236T-JF-3	TOYOTA MOTOR CREDIT CORP SERIES MTN 1.900% 04/06/28		09/13/2023	CITIGROUP GLOBAL MARKETS INC		4,376,750	5,000,000	4,711,700	4,746,861		31,623		31,623		4,778,484		(401,734)	(401,734)	89,458	04/06/2028	1.E FE
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC 4.920% 07/01/48		09/01/2023	Paydown		79,943	79,943	79,943	79,943						79,943				2,748	07/01/2048	1.F PL
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		09/15/2023	Redemption 100.0000		164,987	164,987	164,987	164,987						164,987				5,133	02/15/2046	1.A
89656R-AA-8	TRINITY RAIL LEASING L P SERIES 2022-1 CLASS A 144A 4.550% 05/20/52		09/19/2023	Paydown		101,592	101,592	101,587	101,588		4		4		101,592				3,093	05/20/2052	1.F FE
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		09/17/2023	Paydown		130,106	130,106	130,041	130,073		32		32		130,106				3,323	04/17/2049	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45		09/20/2023	Paydown		637,500	637,500	637,381	637,406		95		95		637,500				8,968	09/20/2045	1.F FE
89854D-A*-2	TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1 6.250% 09/22/31		08/25/2023	Paydown		1,452,822	1,452,822	1,452,822	1,452,822						1,452,822				44,647	09/22/2031	2.A PL
89854D-A*-2	TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1 6.250% 09/22/31		07/14/2023	Redemption 100.0000		(844,636)	(844,636)	(844,636)	(844,636)						(844,636)					09/22/2031	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
89967*-AA-2	TULSA OKLA VA LEASE BACKED PAS 3.230% 05/15/41		09/15/2023	Redemption 100.0000		776,937	776,937	776,937							776,937				16,578	05/15/2041	1.C PL
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		09/15/2023	Redemption 100.0000		262,215	262,215	262,215	262,215						262,215				6,819	07/15/2047	1.D
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		09/15/2023	Redemption 100.0000		1,197,241	1,197,241	1,197,241	1,197,241						1,197,241				104,531	09/15/2029	1.B
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		08/28/2023	Redemption 100.0000		544,137	544,137	544,137	537,981		6,155		6,155		544,137				13,042	05/31/2029	1.D PL
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		09/28/2023	Redemption 100.0000		273,378	273,378	273,378	270,286		3,093		3,093		273,378				7,851	05/31/2029	1.D Z
90228#-AA-1	2020-9 GROUND LEASE TR-SHORT H 3.747% 04/10/56		09/11/2023	Redemption 100.0000		28,058	28,058	28,058	28,058						28,058				701	04/10/2056	1.D PL
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 04/15/57		09/15/2023	Redemption 100.0000		14,091	14,091	14,091	11,804		2,276		2,276		14,091				592	04/15/2057	2.C Z
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A 2.250% 02/28/51		08/28/2023	Paydown		49,322	49,322	46,601	46,607		2,714		2,714		49,322				694	02/28/2051	1.F FE
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		09/15/2023	Redemption 100.0000		1,569,545	1,569,545	1,569,545	1,569,545						1,569,545				50,376	03/15/2040	1.E
90473L-AA-0	UNIFRAX ESCROW ISS CORP SERIES 144A 5.250% 09/30/28		08/14/2023	GOLDMAN SACHS & COMPANY		4,373,600	6,160,000	6,160,000	6,160,000						6,160,000		(1,786,400)	(1,786,400)	283,873	09/30/2028	4.B FE
904764-AS-6	UNILEVER CAPITAL CORP CO.GUARNT 3.100% 07/30/25		08/18/2023	RBC DAIN RAUSCHER INC.		10,965,888	11,400,000	11,267,532	11,361,678		9,276		9,276		11,370,954		(405,066)	(405,066)	292,609	07/30/2025	1.E FE
904764-AY-3	UNILEVER CAPITAL CORP CO.GUARNT 2.900% 05/05/27		09/13/2023	RBC DAIN RAUSCHER INC.		27,826,200	30,000,000	29,538,300	29,782,126		33,259		33,259		29,815,385		(1,989,185)	(1,989,185)	746,750	05/05/2027	1.E FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 10/15/27		07/17/2023	Redemption 100.0000		861,296	861,296	879,528	521,557		(12,487)		(12,487)		861,296				27,420	10/15/2027	1.G FE
90932Q-AA-4	UNITED AIR 2014 2 B PTT SERIES A 3.750% 09/03/26		09/03/2023	Redemption 100.0000		32,707	32,707	30,581			2,126		2,126		32,707				613	09/03/2026	1.F FE
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 07/15/27		07/15/2023	Redemption 100.0000		259,875	259,875	259,875	259,875						259,875				9,502	07/15/2027	2.B FE
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC 3.620% 06/30/50		09/30/2023	Redemption 100.0000		317,124	317,124	317,124	317,124						317,124				8,610	06/30/2050	1.G PL
91803*-AP-3	UTILITIES-INC. A-SR-SEC 6.580% 07/19/36		07/19/2023	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				197,400	07/19/2036	2.B
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36		09/15/2023	Redemption 100.0000		584,041	584,041	584,041	584,041						584,041				13,436	07/15/2036	1.B
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		09/20/2023	Paydown		195,510	195,510	193,868	193,998		1,512		1,512		195,510				4,617	02/20/2036	1.A FE
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35		09/15/2023	Redemption 100.0000		968,835	968,835	968,358	968,460		375		375		968,835				21,550	05/15/2035	2.A
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 10/15/36		09/15/2023	Redemption 100.0000		329,165	329,165	329,165	329,165						329,165				8,882	10/15/2036	1.B
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		09/15/2023	Redemption 100.0000		319,305	319,305	319,305	319,305						319,305				7,719	08/15/2036	2.A
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		09/15/2023	Redemption 100.0000		94,196	94,196	94,196	94,196						94,196				2,849	04/15/2046	1.C PL
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.000% 01/15/43		09/15/2023	Redemption 100.0000		87,201	87,201	87,201	87,201						87,201				2,326	01/15/2043	1.E
92920A-A*-2	VSTRONG 2023-1 LLC 6.679% 04/15/31		09/15/2023	Redemption 100.0000		7,079,556	7,079,556	7,079,556							7,079,556				77,081	04/15/2031	1.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
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 4.641% 10/25/35		09/01/2023	Paydown		6,920	6,920	3,363	1,656		5,263		5,263		6,920				167	10/25/2035	1.A FM
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 3.903% 12/25/35		09/01/2023	Paydown		84,623	84,623	77,153	75,259		9,364		9,364		84,623				2,124	12/25/2035	1.A FM
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		09/01/2023	Paydown		25,948	25,948	24,026	24,348		1,600		1,600		25,948				837	11/25/2033	1.A FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		09/01/2023	Paydown		12,232	12,232	12,065	12,085		146		146		12,232				452	01/25/2034	1.A FM
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 6.394% 07/25/45		09/25/2023	Paydown		19,643	19,643	17,925	18,101		1,542		1,542		19,643				568	07/25/2045	1.A FM
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		09/01/2023	Paydown		23,361	23,361	21,843	22,705		657		657		23,361				858	07/25/2034	1.A FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		09/01/2023	Paydown		9,776	9,776	9,445	9,482		294		294		9,776				359	07/25/2034	1.A FM
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 6.434% 12/25/45		09/25/2023	Paydown		117,811	117,811	106,318	109,532		8,278		8,278		117,811				3,354	12/25/2045	1.A FM
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 3.649% 02/25/37		09/01/2023	Paydown		17,922	19,282	10,925	9,127		9,444		9,444		18,571		(649)	(649)	463	02/25/2037	1.A FM
9292J@-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		09/15/2023	Redemption 100.0000		159,883	159,883	159,883	159,883						159,883				3,827	03/15/2031	1.F
92938C-AD-9	WFRBS 2013-C15 A4 AFC SEQ 4.153% 08/15/46		08/01/2023	Paydown		16,939,860	16,939,860	17,486,731	16,949,299		(9,440)		(9,440)		16,939,860				413,735	08/15/2046	1.A
92938C-AF-4	WFRBS 2013-C15 AS SUB AFC 4.358% 08/15/46		09/01/2023	Paydown		5,853,422	5,853,422	6,050,892	5,858,846		(5,424)		(5,424)		5,853,422				170,952	08/15/2046	1.A
92938E-AQ-6	WFRBS 2013-C16 A5 SEQ 4.415% 09/15/46		08/01/2023	Paydown		52,657,878	52,657,878	54,297,715	52,710,967		(53,089)		(53,089)		52,657,878				1,441,621	09/15/2046	1.A
92938E-AW-3	WFRBS 2013-C16 AS SUB CSTR AFC 4.668% 09/15/46		09/01/2023	Paydown		1,240,000	1,240,000	1,314,788	1,244,220		(4,220)		(4,220)		1,240,000				40,424	09/15/2046	1.A
92938G-AD-0	WFRBS 2013-C17 A4 SEQ 4.023% 12/15/46		09/01/2023	Paydown		60,120,000	60,120,000	61,932,034	60,214,651		(94,651)		(94,651)		60,120,000				1,567,461	12/15/2046	1.A
92938J-AE-2	WFRBS 2013-UBS1 A4 AFC SEQ 4.079% 03/15/46		09/01/2023	Paydown		36,591,507	36,591,507	37,816,169	36,656,901		(65,393)		(65,393)		36,591,507				965,878	03/15/2046	1.A
92938J-AG-7	WFRBS 2013-UBS1 AS SUB AFC 4.306% 03/15/46		09/01/2023	Paydown		13,616,699	13,616,699	14,024,301	13,637,509		(20,810)		(20,810)		13,616,699				439,751	03/15/2046	1.A
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 5.621% 10/20/35		09/01/2023	Paydown		1,459	1,459	499	847		612		612		1,459				41	10/20/2035	1.A FM
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 6.050% 05/15/32		09/15/2023	Redemption 100.0000		112,267	112,267	112,267	112,267						112,267				4,422	05/15/2032	2.B
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		09/15/2023	Redemption 100.0000		58,818	58,818	60,077	59,359		(541)		(541)		58,818				2,321	11/15/2031	2.B
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 4.306% 03/25/37		09/01/2023	Paydown		26,751	26,348	25,031	25,180		1,186		1,186		26,366		385	385	772	03/25/2037	1.A FM
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 5.356% 01/25/47		09/01/2023	Paydown		10,559	10,559	9,516	9,589		970		970		10,559				239	01/25/2047	1.A FM
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		09/01/2023	Paydown		1,961	1,961	2,003	1,961						1,961				75	02/25/2033	1.A FM
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		09/01/2023	Paydown		422	422	428	423		(1)		(1)		422				16	03/25/2033	4.B FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 4.072% 03/25/35		09/01/2023	Paydown		19,168	19,168	18,679	18,797		371		371		19,168				490	03/25/2035	1.A FM
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 5.967% 05/25/36		09/01/2023	Paydown		38,087	37,187	3,818	2,924		35,091		35,091		38,015		72	72	998	05/25/2036	1.A FM
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 5.754% 04/25/37		09/25/2023	Paydown			56,997	9,085	9,085						9,085		(9,085)	(9,085)	1,861	04/25/2037	1.A FM
94115#-AA-9	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.470% 07/30/39		07/30/2023	Redemption 100.0000		164,702	164,702	164,702	164,702						164,702				7,364	07/30/2039	2.C PL
94115#-AB-7	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.440% 07/30/40		07/31/2023	Redemption 100.0000		32,665	32,665	32,665	32,665						32,665				1,450	07/30/2040	2.C PL

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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
94115#-AC-5	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.440% 07/30/39		07/31/2023	Redemption 100.0000		108,410	108,410	108,410	108,410						108,410				4,813	07/30/2039	2.C PL
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		09/10/2023	Redemption 100.0000		614,949	614,949	614,950	614,946		3		3		614,949				29,078	01/10/2024	2.B
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		09/11/2023	Redemption 100.0000		523,342	523,342	498,086	515,633		7,709		7,709		523,342				17,022	08/10/2027	2.B
94978#-HH-3	FURC TRUST NO. 2007-2A 5-SR-SEC 6.090% 09/12/30		07/31/2023	Redemption 100.0000		7,764	7,764	7,764	7,764						7,764				468	09/12/2030	1.D
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		09/21/2023	Redemption 100.0000		55,282	55,282	55,494	55,349		(67)		(67)		55,282				2,473	09/21/2027	1.G
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		09/14/2023	Redemption 100.0000		1,319,993	1,319,993	1,319,993	1,319,993						1,319,993				52,205	05/14/2027	1.D
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 4.805% 12/25/36		09/01/2023	Paydown		7,644	19,025	13,386	13,992		2,083		2,083		16,074		(8,430)	(8,430)	576	12/25/2036	1.A FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 4.662% 04/25/36		09/01/2023	Paydown		31	66	13	10		26		26		36		(5)	(5)	2	04/25/2036	1.A FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		09/01/2023	Paydown		34,490	86,222	57,913	56,401		12,115		12,115		68,516		(34,026)	(34,026)	3,285	06/25/2037	1.A FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		09/01/2023	Paydown		54,995	58,528	26,737	23,143		33,258		33,258		56,401		(1,406)	(1,406)	2,254	06/25/2037	1.A FM
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		09/01/2023	Paydown		50,477	53,721	27,272	24,082		27,857		27,857		51,939		(1,462)	(1,462)	2,069	06/25/2037	1.A FM
94989A-AT-2	WFCM 2014-LC18 A4 SEQ 3.147% 12/15/47		07/01/2023	Paydown		10,197	10,197	10,299	10,199		(2)		(2)		10,197				187	12/15/2047	1.A
95001M-AE-0	WFCM 2017-C38 A4 SEQ 3.190% 07/15/50		09/01/2023	Paydown		674,979	674,979	682,290	677,098		(2,119)		(2,119)		674,979				16,149	07/15/2050	1.A
95003N-BJ-4	WELLS FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS B2 144A 3.437% 03/25/52		09/01/2023	Paydown		58,512	58,512	45,054			13,458		13,458		58,512				838	03/25/2052	1.G FM
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		09/15/2023	Paydown		77,500	77,500	77,487	77,492		8		8		77,500				2,258	03/15/2048	2.B FE
95058X-AG-3	WENDYS FUNDING LLC SERIES 2019-1A CLASS A2I 144A 3.783% 06/15/49		09/15/2023	Paydown		2,125	2,125	2,090	2,093		32		32		2,125				60	06/15/2049	2.B FE
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49		09/15/2023	Paydown		85,000	85,000	85,000	85,000						85,000				2,601	06/15/2049	2.B FE
95058X-AK-4	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2I 144A 2.370% 06/15/51		09/15/2023	Paydown		1,475	1,475	1,204	1,204		271		271		1,475				26	06/15/2051	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A 2.775% 06/15/51		09/15/2023	Paydown		119,613	119,613	114,314	114,545		5,067		5,067		119,613				2,489	06/15/2051	2.B FE
95058X-AM-0	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2I 144A 4.236% 03/15/52		09/15/2023	Paydown		350	350	302	302		48		48		350				11	03/15/2052	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		09/15/2023	Paydown		60,625	60,625	60,029	60,030		595		595		60,625				2,062	03/15/2052	2.B FE
95144#-AA-1	City of New York West Harlem 4.306% 06/15/52		09/15/2023	Redemption 100.0000		76,770	76,770	76,770	76,770						76,770				2,314	06/15/2052	1.C
96034J-AA-4	WESTGATE RESORTS SERIES 2022-1A CLASS A 144A 1.788% 08/20/36		09/01/2023	Paydown		1,103,037	1,103,037	1,101,931	1,101,941		1,096		1,096		1,103,037				13,125	08/20/2036	1.A FE
96042P-AF-9	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2020-2A CLASS D 144A 2.760% 01/15/26		09/15/2023	Paydown		945,285	945,285	945,155	945,229		56		56		945,285				19,567	01/15/2026	1.A FE
96042P-AF-9	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2020-2A CLASS D 144A 2.760% 01/15/26		08/15/2023	Paydown		1,038,990	1,038,990	1,038,848	1,038,929		61		61		1,038,990				18,991	01/15/2026	1.B FE
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		09/15/2023	Redemption 100.0000		117,399	117,399	117,399	117,399						117,399				3,680	05/15/2047	1.E PL
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		09/15/2023	Redemption 100.0000		56,315	56,315	56,315	56,315						56,315				2,110	07/15/2029	2.B
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		09/15/2023	Redemption 100.0000		38,671	38,671	38,671	38,671						38,671				1,657	12/15/2032	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
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.710% 07/15/34		09/15/2023	Redemption 100.0000		37,494	37,494	37,494	37,494						37,494				1,684	07/15/2034	2.B
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		09/15/2023	Redemption 100.0000		315,511	315,511	315,511	315,511						315,511				13,924	01/15/2035	2.A
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		09/15/2023	Redemption 100.0000		264,094	264,094	266,682	265,621		(1,527)		(1,527)		264,094				11,154	06/15/2037	1.D
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		09/15/2023	Redemption 100.0000		293,158	293,158	295,101	294,070		(912)		(912)		293,158				7,630	07/15/2030	2.B
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		09/15/2023	Redemption 100.0000		846,974	846,974	855,435	850,230		(3,256)		(3,256)		846,974				22,310	09/30/2027	2.B
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		07/01/2023	Redemption 100.0000		194,444	194,444	194,444	194,444						194,444				3,568	12/18/2034	1.F PL
97412*-AA-6	WINGFOOT FINANCE LLC SR-UNSEC 3.350% 09/15/45		09/15/2023	Redemption 100.0000		690,472	690,472	690,472	690,472						690,472				23,131	09/15/2045	1.F PL
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45		09/11/2023	Redemption 100.0000		333,332	333,332	333,332	333,332						333,332				12,767	09/10/2045	1.F
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		07/30/2023	Paydown		59,085	59,085	58,263	58,353		732		732		59,085				1,435	07/30/2051	2.B FE
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		09/15/2023	Redemption 100.0000		500,021	500,021	502,521	501,655		(1,634)		(1,634)		500,021				16,406	11/15/2037	1.D
G7741@-AA-8	SVF II FINCO (CAYMAN) LP 5.000% 12/23/23		09/23/2023	Paydown		29,675,888	29,675,888	29,675,888	29,675,888						29,675,888				1,488,641	12/23/2023	1.F PL
G8436*-AA-8	STAR NTS ISSUER 2022-1 6.720% 08/20/37		08/20/2023	Redemption 100.0000		2,484,998	2,484,998	2,484,177	2,484,210		788		788		2,484,998				146,939	08/20/2037	2.B PL
Z00064-98-2	JGW IX LLC SR-UNSEC 0.000% 05/15/34		09/15/2023			84,481	84,481	82,158			2,323		2,323		84,481					05/15/2034	1.G Z
13645R-AS-3	CANADIAN PACIFIC RAILWAY SR UNSEC 2.900% 02/01/25	A	08/23/2023	BARCLAYS CAPITAL INC		8,266,664	8,600,000	8,596,007	8,599,067		284		284		8,599,352		(332,688)	(332,688)	266,027	02/01/2025	2.B FE
218493-AB-0	DENFIELD AMALCO GP I B-SR-UNSEC 4.087% 06/30/34		07/01/2023	Redemption 100.0000		1,590,304	1,590,304	1,571,560	1,555,949					15,611	1,590,304	18,744		18,744	6,439	06/30/2034	2.A FE
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		07/31/2023	Redemption 100.0000		824,904	824,904	855,695	803,367					52,328	824,904	(30,791)		(30,791)	32,240	01/31/2035	2.B FE
448055-AD-5	HUSKY ENERGY INC SR UNSEC 6.800% 09/15/37	A	09/20/2023	Call 101.1950		32,534,193	32,150,000	32,314,139	32,264,290		(3,654)		(3,654)		32,260,635		(110,635)	(110,635)	2,600,756	09/15/2037	2.B FE
775109-CC-3	ROGERS COMMUNICATIONS IN SERIES 144A 3.800% 03/15/32	A	07/25/2023	Tax Free Exchange		28,834,418	29,000,000	28,813,730	28,825,554		8,865		8,865		28,834,418				948,944	03/15/2032	2.C FE
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 08/15/23		07/11/2023	Call 100.0000		189,914	189,914	239,777	(2,769,407)		3,786		3,786	130,382	170,232	(75,820)	19,681	(56,139)	(1,112,937)	08/15/2023	5.B GI
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 08/15/23		07/08/2023	Maturity		(1,220,976)	(1,220,976)	(1,289,011)	(1,194,239)					(94,772)	(1,220,976)	68,035		68,035		08/15/2023	5.B GI
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 11.250% 07/16/23		07/20/2023	Call 100.0000		(107,094)	(107,094)	(106,361)	(107,094)					733	(107,094)	(733)		(733)	(108,025)	07/16/2023	5.B GI
C0237#-AC-2	ALTIMA DENTAL CANADA HLDGS-INC 2ND AMENDED DDTL 11.250% 07/16/23		07/20/2023	Call 100.0000		(25,703)	(25,703)	(24,469)	(25,703)					1,233	(25,703)	(1,233)		(1,233)	(25,926)	07/16/2023	5.B GI
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/16/23		07/20/2023	Call 100.0000		(57,117)	(57,117)	(53,561)	(57,117)					3,556	(57,117)	(3,556)		(3,556)	(57,614)	06/16/2023	5.B GI
C0461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% 12/31/33		07/06/2023	Redemption 100.0000		(807,553)	(807,553)	(811,442)	(790,107)					(21,335)	(807,553)	3,890		3,890	21,820	12/31/2033	2.A PL
C1466#-AA-6	CPR LEASING LTD. SR-SEC 5.410% 03/04/24	A	09/05/2023			266,287	266,287	266,287	266,287						266,287				14,924	03/03/2024	2.B
C4111@-AB-9	GREAT LAKES POWER LTD SR 6.600% 07/16/23		07/16/2023	Maturity		39,189,503	39,189,503	38,027,530	38,125,829					(98,299)	39,189,503	1,161,972		1,161,972	1,291,293	07/16/2023	1.G Z
C4861*-AJ-6	IRVING OIL LTD P-SR-UNSEC 4.910% 08/08/23	A	08/08/2023	Maturity		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				1,178,400	08/08/2023	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
002030-AD-9	AP MOLLER-MAERSK A/S SR UNSEC 3.875% 09/28/25	D	09/14/2023	CONVERSION		20,747,306	21,325,000	21,110,471	21,257,629		16,772		16,772		21,274,401		(527,095)	(527,095)	803,390	09/28/2025	2.B FE
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35	D	09/22/2023	Redemption 100.0000		249,716	249,716	249,716	249,716						249,716				14,359	03/22/2035	2.A FE
03845E-AA-0	ARAB PETROLEUM INVST SR UNSEC 4.125% 09/18/23	D	08/15/2023	THE TORONTO-DOMINION BANK		6,889,650	6,900,000	6,888,270	6,898,187		1,590		1,590		6,899,777		(10,127)	(10,127)	260,116	09/18/2023	1.C FE
03845E-AA-0	ARAB PETROLEUM INVST SR UNSEC 4.125% 09/18/23	D	09/18/2023	Maturity		3,125,000	3,125,000	3,119,688	3,124,179		821		821		3,125,000				128,906	09/18/2023	1.C FE
04965D-A*-7	ATRESMEDIA CORP. DE MEDIOS DE SUB-UNSEC 4.480% 07/11/23	D	07/11/2023	Maturity		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				1,030,400	07/11/2023	2.C
05502V-AA-1	AZURE POWER ENERGY LTD SERIES 144A 3.575% 08/19/26	D	08/21/2023	Redemption 100.0000		233,689	233,689	175,266	175,266						175,266		58,422	58,422	8,354	08/19/2026	4.B FE
064255-AR-3	MUFG BANK LTD SR UNSEC 4.100% 09/09/23	D	09/09/2023	Maturity		30,000,000	30,000,000	29,883,000	29,990,380		9,620		9,620		30,000,000				1,230,000	09/09/2023	1.E FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC 4.180% 04/07/28	D	07/07/2023	Paydown																04/07/2028	1.G FE
12728@-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC 3.721% 06/10/43	D	09/11/2023	Redemption 100.0000		168,216	168,216	168,216	168,216						168,216				4,174	06/10/2043	2.C
200447-AD-2	COMISION FEDERAL DE ELEC SR UNSEC 4.875% 01/15/24	D	09/14/2023	Call 99.7690		15,863,271	15,900,000	15,808,893	15,888,400		7,814		7,814		15,896,214				869,216	01/15/2024	2.B FE
23636A-AP-6	DANSKE BANK A/S SR UNSEC 3.875% 09/12/23	D	09/12/2023	Maturity		12,000,000	12,000,000	12,153,120	12,038,763		(38,763)		(38,763)		12,000,000				465,000	09/12/2023	2.A FE
279158-AC-3	ECOPETROL SA SR UNSEC 5.875% 09/18/23	D	08/07/2023	Call 100.0167		37,406,246	37,400,000	37,113,133	37,374,812		21,103		21,103		37,395,915		4,085	4,085	1,953,253	09/18/2023	3.A FE
29081Y-AD-8	EMBRAER OVERSEAS LTD CO.GUARNT 5.696% 09/16/23	D	09/16/2023	Maturity		5,000,000	5,000,000	4,961,521	4,996,402		3,598		3,598		5,000,000				284,800	09/16/2023	3.A FE
29441W-AC-9	EQUATE PETROCHEMICAL BV CO.GUARNT 4.250% 11/03/26	D	09/12/2023	MORGAN J.P. SECURITIES INC.		4,762,500	5,000,000	4,939,050	4,973,442		4,528		4,528		4,977,970		(215,470)	(215,470)	183,576	11/03/2026	2.B FE
31572U-AF-3	FIBRIA OVERSEAS FINANCE SR UNSEC 5.500% 01/17/27	D	09/05/2023	Tax Free Exchange		8,051,043	8,100,000	7,977,771	8,042,216		8,827		8,827		8,051,043				504,900	01/17/2027	2.C FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.940% 09/30/40	D	09/30/2023	Redemption 100.0000		167,300	167,300	167,300	167,300						167,300				4,919	09/30/2040	1.C FE
45605P-AM-0	BIND 2016-1A 3 SEQ 5.235% 04/15/26	D	07/15/2023	Paydown		2,878,936	2,878,936	2,878,936	2,878,936						2,878,936				94,808	04/15/2026	2.B FE
46128M-AG-6	INVERSIONES CMPC SA CO.GUARNT 4.750% 09/15/24	D	09/12/2023	SEA PORT GROUP THE LLC		2,368,800	2,400,000	2,393,208	2,398,607		558		558		2,399,165		(30,365)	(30,365)	113,683	09/15/2024	2.B FE
470170-AD-3	NAT COMMERCIAL BK JAMAICA LTD 5.625% 01/08/27	D	07/09/2023	Redemption 100.0000		726,165	726,165	726,165	726,165						726,165				30,635	01/08/2027	2.C FE
49835L-AA-9	KLABIN FINANCE SA CO.GUARNT 5.250% 07/16/24	D	07/03/2023	Call 100.0000		12,400,000	12,400,000	12,325,000	12,385,560		4,601		4,601		12,390,162		9,838	9,838	627,492	07/16/2024	3.A FE
500630-CG-1	KOREA DEVELOPMENT BANK SR UNSEC 3.375% 09/16/25	D	09/12/2023	GOLDMAN SACHS & COMPANY		9,602,900	10,000,000	9,985,700	9,995,648		1,086		1,086		9,996,734		(393,834)	(393,834)	335,625	09/16/2025	1.C FE
50064Y-AN-3	KOREA HYDRO & NUCLEAR PO SR UNSEC 3.750% 07/25/23	D	07/25/2023	Maturity		2,000,000	2,000,000	1,987,560	1,998,472		1,528		1,528		2,000,000				75,000	07/25/2023	1.C FE
50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D	09/11/2023	Redemption 100.0000		459,865	459,865	459,865	459,865						459,865				9,506	11/10/2041	1.F
50247V-AA-7	LYB INTL FINANCE BV CO.GUARNT 4.000% 07/15/23	D	07/15/2023	Maturity		4,352,000	4,352,000	4,294,467	4,348,266		3,734		3,734		4,352,000				174,080	07/15/2023	2.B FE
532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC 4.350% 04/05/36	D	07/05/2023	Redemption 100.0000		125,708	125,708	125,708	125,708						125,708				4,101	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	07/10/2023	Redemption 100.0000		199,885	199,885	199,885	199,885						199,885				7,101	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	07/10/2023	Redemption 100.0000		153,174	153,174	153,174	153,174						153,174				5,442	04/10/2033	2.C FE
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	09/15/2023	Paydown		750,351	750,351	750,339	750,344		7		7		750,351				23,465	03/15/2044	2.C

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
55300R-AB-7	MGM CHINA HOLDINGS LTD SR UNSEC 5.875% 05/15/26	D	08/30/2023	Various		2,781,550	2,925,000	2,943,438	2,930,564		(2,652)		(2,652)		2,927,912		(146,362)	(146,362)	136,157	05/15/2026	4.A FE
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	09/15/2023	Paydown		947,770	947,770	947,736	947,754		16		16		947,770				28,221	05/15/2043	2.A FE
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	09/15/2023	Paydown		326,260	326,260	210,399	210,399						210,399		115,862	115,862	12,707	05/15/2043	3.A FE
593035-AA-6	MX REMIT FUND FIDUC EST SERIES 144A 4.875% 01/15/28	D	07/15/2023	Redemption 100.0000		407,250	407,250	405,189	406,001		1,249		1,249		407,250				15,151	01/15/2028	3.A FE
62877C-AA-1	NAC AVIATION 29 DESIGNATED ACT Senior Secured Bond 4.750% 06/30/26	D	07/28/2023	Call 100.0000		328,581	328,581	289,151	294,064		5,001		5,001		299,065		29,516	29,516	18,165	06/30/2026	4.B FE
62983P-AA-3	NAKILAT INC SR SEC 6.067% 12/31/33	D	07/01/2023	Redemption 100.0000		291,200	291,200	291,200	282,254		8,946		8,946		291,200				8,834	12/31/2033	1.E FE
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	07/01/2023	Redemption 100.0000		207,700	207,700	207,700	201,394		6,306		6,306		207,700				6,508	12/31/2033	1.F FE
67098U-AN-5	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS AR 144A 6.728% 07/20/34	D	09/15/2023	MORGAN STANLEY & CO. INC.		3,982,000	4,000,000	4,000,000	4,000,000						4,000,000		(18,000)	(18,000)	224,712	07/20/2034	1.A FE
69367P-AA-4	PERUSAHAAN GAS NEGARA SR UNSEC 5.125% 05/16/24	D	08/28/2023	Academy Securities		37,962,000	38,000,000	37,713,700	37,945,956		26,189		26,189		37,972,145		(10,145)	(10,145)	1,563,410	05/16/2024	2.C FE
69371E-AA-3	SAKA ENERGI INDONESIA PT SR UNSEC 4.450% 05/05/24	D	07/21/2023	Call 99.2500		8,787,595	8,854,000	8,854,000	8,854,000						8,854,000				213,775	05/05/2024	4.B FE
714264-AM-0	PERNOD RICARD SA SR UNSEC 3.250% 06/08/26	D	09/08/2023	CREDIT AGRICOLE		12,664,217	13,275,000	13,200,926	13,246,778		5,473		5,473		13,252,251		(588,034)	(588,034)	328,372	06/08/2026	2.A FE
74951P-DF-2	RESIF 2004-C B3 SUB FLT 6.193% 09/10/36	D	09/11/2023	Paydown		3,457	3,457	1,367	223		3,234		3,234		3,457				129	09/10/2036	1.A FM
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 6.023% 03/10/37	D	09/11/2023	Paydown		4,236	13,525	975	975		3,930		3,930		4,905		(670)	(670)	538	03/10/2037	1.A FM
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	09/20/2023	Paydown		698,465	698,465	698,200	698,248		217		217		698,465				15,743	09/20/2053	1.A FE
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	09/20/2023	Paydown		70,484	70,484	70,465	70,584		(100)		(100)		70,484				1,493	09/20/2052	1.A FE
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	09/15/2023	Paydown		163,229	163,229	164,622	158,447		(338)		(338)		163,229				4,349	03/15/2044	2.B FE
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	09/15/2023	Paydown		97,387	97,387	98,069	97,690		(303)		(303)		97,387				3,308	03/15/2044	3.B FE
85628U-AJ-5	STATE BANK INDIA/LONDON SR UNSEC 4.375% 01/24/24	D	09/14/2023	COMMONWEALTH SECURITIES		9,745,120	9,800,000	9,788,240	9,797,284		1,816		1,816		9,799,099		(53,979)	(53,979)	493,063	01/24/2024	2.C FE
857004-AC-9	STATE GRID OVERSEAS INV CO.GUARNT 4.125% 05/07/24	D	09/12/2023	DEUTSCHE BANK SECURITIES INCOR		1,681,113	1,700,000	1,681,470	1,697,026		1,527		1,527		1,698,554		(17,441)	(17,441)	59,801	05/07/2024	1.E FE
865622-BE-3	SUMITOMO MITSUI BANKING CO.GUARNT 3.950% 07/19/23	D	07/19/2023	Maturity		29,375,000	29,375,000	29,336,519	29,372,475		2,525		2,525		29,375,000				1,160,313	07/19/2023	1.E FE
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	07/31/2023	Redemption 100.0000		81,400	81,400	81,400	81,400						81,400				2,951	01/31/2049	2.A FE
88032W-AM-8	TENCENT HOLDINGS LTD SR UNSEC 3.575% 04/11/26	D	07/18/2023	BANK OF AMERICA							(7)		(7)		(7)		7	7	125,125	04/11/2026	1.E FE
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	09/15/2023	Paydown		117,798	117,798	117,793	117,797		1		1		117,798				3,573	05/17/2032	2.A FE
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	07/15/2023	Paydown		708,102	708,102	708,072	708,094		8		8		708,102				17,398	05/17/2032	2.B FE
89641U-AA-9	TRINITY ACQUISITION PLC CO.GUARNT 4.625% 08/15/23	D	08/15/2023	Maturity		29,900,000	29,900,000	29,744,461	29,888,002		11,998		11,998		29,900,000				1,382,875	08/15/2023	2.B FE
89668Q-AE-8	TRINSEO OP / TRINSEO FIN CO.GUARNT 5.375% 09/01/25	D	09/08/2023	Call 100.0000		4,450,000	4,450,000	4,450,000	4,450,000						4,450,000				202,645	09/01/2025	5.A FE
915328-BE-7	UPLAND CLO LTD SERIES 2016-1A CLASS A1B2 144A 1.842% 04/20/31	D	07/20/2023	Paydown		849,040	849,040	849,040	849,040						849,040				11,729	04/20/2031	1.A FE
92718W-AG-4	VEON HOLDINGS BV SR UNSEC 4.950% 06/16/24	D	09/27/2023	Call 101.0000		8,862,750	8,775,000	5,541,413	5,541,413						5,541,413		3,233,588	3,233,588	426,794	06/16/2024	2.C Z
G0566*-AD-1	ARQIVA PP FINANCING PLC 3.051% 12/31/29	B	09/06/2023	Redemption 100.0000		1,036,484	1,036,484	1,063,014	1,036,484					26,530	1,036,484	(26,530)		(26,530)	(74,836)	12/31/2029	2.A FE
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SR-UNSEC 4.010% 08/22/23	D	08/22/2023	Maturity		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				721,760	08/22/2023	2.B
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	D	07/01/2023	Redemption 100.0000		674,110	674,110	674,110	642,361		31,749		31,749		674,110				15,641	06/30/2034	2.B PL
P8334#-AA-7	TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC 10.000% 11/16/23	D	07/15/2023	Redemption 100.0000		7,560,585	7,560,585	7,560,585	7,560,585						7,560,585				618,477	11/16/2023	4.C 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
00832*-AC-0	AUSTRALIA PACIFIC-MELBOURNE PT B-SR-SEC 4.570% 09/15/23	D	09/15/2023	Maturity		65,000,000	65,000,000	65,000,000	65,000,000						65,000,000				3,035,500	09/15/2023	2.A FE
01629#-AB-3	BRISBANE AIRPORT CORP PTY LTD B-SR-SEC 5.340% 08/14/23	D	07/14/2023	Redemption 100.0000		39,000,000	39,000,000	39,000,000	39,000,000						39,000,000				2,082,600	08/14/2023	2.B
Q3946*-AF-0	FOXTEL MGMT PTY LTD F-SR 4.420% 07/25/24	D	09/11/2023	Redemption 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				2,492,389	07/25/2024	2.C PL
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	09/27/2023	Redemption 100.0000		94,571	94,571	112,857	100,971					11,886	94,571	(18,286)		(18,286)	3,563	06/27/2027	2.B FE
Q6568#-AA-7	NETFLOW OSARS-WESTERN FINANCE SR-SEC 4.190% 09/30/39	B	07/01/2023	Redemption 100.0000		743,978	743,978	856,165	760,396					95,769	743,978	(112,187)		(112,187)	27,538	09/30/2039	4.C PL
Q7397#-AM-6	PRATT FINANCE PROPRIETARY LTD F-SR 5.320% 07/13/23	D	07/13/2023	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				638,400	07/13/2023	2.B PL
Q7397#-AN-4	PRATT FINANCE PROPRIETARY LTD G-SR 5.420% 07/13/23	D	07/13/2023	Maturity		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				867,200	07/13/2023	2.B PL
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 4.306% 07/02/40	B	07/03/2023	Redemption 100.0000		791,077	791,077	907,251	805,873					101,379	791,077	(116,174)		(116,174)	32,937	07/02/2040	1.F FE
Q8806@-AA-7	TEC HEDLAND PTY LTD SR-UNSEC 4.070% 06/30/42	B	07/01/2023	Redemption 100.0000		374,004	374,004	401,823	382,257					19,566	374,004	(27,819)		(27,819)	7,619	06/30/2042	2.B PL
42709T-AC-6	HERCULES PRIVATE CREDIT FUND 1		07/01/2023	Paydown		140,651	60,883,000	60,883,000	60,883,000											07/15/2031	1.F PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,631,231,774	2,745,463,783	2,735,367,394	2,681,592,374	5,577	3,953,426	2,067,998	1,891,005	244,567	2,670,701,503	839,512	(40,901,006)	(40,061,494)	103,583,094	XXX	XXX
000000-00-0	AE EUROPE HLDGS INC Super Senior Priority Initial 10/21/23		07/12/2023	Redemption 0.0000				(209)	(21,394)		96		96						43,724	10/21/2023	4.B PL
000000-00-0	NONNI'S FOODS-LLC Initial Term Loan 12/01/23		07/03/2023	Redemption 100.0000		19,223	19,223	19,031	19,187		36		36		19,223				835	12/01/2023	4.B FE
000000-00-0	SOLARAY LLC First Amendment Additional Del 12/15/23		07/01/2023	Redemption 100.0000		18,923	18,923	18,923	18,923						18,923				1,132	12/15/2023	3.C PL
000000-00-0	BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan 12/22/23		09/29/2023	Redemption 100.0000		29,684	29,684	29,392	29,652		32		32		29,684				1,513	12/22/2023	4.A Z
000000-00-0	NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/24		07/01/2023	Redemption 100.0000		37,500	37,500	37,125	37,397		103		103		37,500				1,864	01/23/2024	3.A PL
000000-00-0	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		07/03/2023	Redemption 100.0000		7,392	7,392	7,324	7,374		18		18		7,392				182	03/22/2024	3.C PL
000000-00-0	JENSEN HUGHES INC Term Loan 03/22/24		07/03/2023	Redemption 100.0000		1,437	1,437	1,423	1,332		105		105		1,437				34	03/22/2024	3.C PL
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		07/03/2023	Redemption 100.0000		9,344	9,344	9,251	7,441		77		77		9,344				226	03/22/2024	3.C PL
000000-00-0	JENSEN HUGHES INC Tenth Amendment Incremental TL 03/22/24		07/03/2023	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	JENSEN HUGHES INC Term Loan 03/22/24		07/03/2023	Redemption 100.0000		19,069	19,069	18,878	17,681		1,388		1,388		19,069				457	03/22/2024	3.C PL
000000-00-0	AVETTA LLC Tranche B Term Loan 04/10/24		09/29/2023	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	GENSERVE LLC Delayed Draw Term Loan 04/12/24		07/01/2023	Tax Free Exchange		4,024,121	4,040,746	4,020,542			3,579		3,579		4,024,121					04/12/2024	3.A PL
000000-00-0	MERITB2B LLC TERM A LOAN 05/23/24		07/01/2023	Redemption 100.0000		64,048	64,048	63,408	63,645		403		403		64,048				3,364	05/23/2024	2.C PL
000000-00-0	GS ACQUISITION INC Revolver 05/25/24		08/23/2023	Redemption 100.0000															2,997	05/25/2024	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	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/24		09/29/2023	Redemption 100.0000		63,718	63,718	63,718	63,559						63,718				3,457	06/18/2024	3.B PL
000000-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		07/01/2023	Redemption 100.0000		6,667	6,667	6,500	6,588		79		79		6,667				361	07/02/2024	4.A PL
000000-00-0	AMSPEC GROUP INC 2022 Incremental Term Loan 07/02/24		09/29/2023	Redemption 100.0000		6,448	6,448	6,319	6,356		93		93		6,448				533	07/02/2024	4.A PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		07/03/2023	Redemption 100.0000		9,155	9,155	9,109	9,141		14		14		9,155				688	07/16/2024	3.C PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 07/16/24		07/03/2023	Redemption 100.0000		9,857	9,857	9,758	9,794		63		63		9,857				740	07/16/2024	3.C PL
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		07/21/2023	Redemption 100.0000		450,000	450,000	450,000	58,980						450,000				6,641	07/24/2024	3.C PL
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		09/19/2023	Redemption 100.0000		1,522,050	1,522,050	1,522,050	199,489						1,522,050				24,161	07/24/2024	4.C PL
000000-00-0	VANGUARD PACKAGING LLC Term A Loan 08/09/24		07/25/2023	Redemption 100.0000		169,363	169,363	167,806	168,777		586		586		169,363					08/09/2024	2.C PL
000000-00-0	A PLACE FOR MOM-INC. Term Loan 08/10/24		09/29/2023	Redemption 100.0000		8,520	8,520	8,484	8,511		9		9		8,520				611	08/10/2024	3.A PL
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan 08/26/24		07/01/2023	Redemption 100.0000		25,941	25,941	25,682	25,150		791		791		25,941				1,852	08/26/2024	2.C PL
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fourth Amendment Term Loan 08/26/24		07/01/2023	Redemption 100.0000		23,225	23,225	22,992	23,073		151		151		23,225				1,190	08/26/2024	2.C PL
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		07/01/2023	Redemption 100.0000		4,833	4,833	4,785	4,809		25		25		4,833				357	08/26/2024	2.C PL
000000-00-0	SSJA BARIATRIC MANAGEMENT LLC TERM A LOAN 08/26/24		07/01/2023	Redemption 100.0000		10,145	10,145	10,053	10,108		37		37		10,145				520	08/26/2024	2.C PL
000000-00-0	HEARTLAND LLC Revolver 08/30/24		09/26/2023	Redemption 100.0000		459,184	459,184	457,765	53,227		1,366		1,366		459,184				7,411	08/30/2024	3.A PL
000000-00-0	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 10/31/24		07/01/2023	Redemption 100.0000		10,737	10,737	10,630	10,621		116		116		10,737				446	10/31/2024	3.B PL
000000-00-0	COP GNAP HOLLDINGS INC TERM LOAN C 11/01/24		07/01/2023	Redemption 100.0000		9,259	9,259	9,074			185		185		9,259				260	11/01/2024	3.A PL
000000-00-0	COP GNAP HOLLDINGS INC Term Loan B 11/01/24		09/29/2023	Redemption 100.0000		28,523	28,523	28,238	28,309		214		214		28,523				2,098	11/01/2024	3.A PL
000000-00-0	COP GNAP HOLLDINGS INC TERM LOAN C 11/01/24		09/29/2023	Redemption 100.0000		9,259	9,259	9,074			185		185		9,259				530	11/01/2024	3.B PL
000000-00-0	MIDLAND INDUSTRIES LLC Incremental Term Loan 11/02/24		09/01/2023	Redemption 100.0000		2,677,711	2,677,711	2,650,934	2,660,029		17,682		17,682		2,677,711				213,609	11/02/2024	2.C PL
000000-00-0	WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan 12/05/24		08/21/2023	Redemption 100.0000		9,257,728	9,257,728	9,165,151	9,226,151		31,577		31,577		9,257,728				432,282	12/05/2024	3.A PL
000000-00-0	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		07/01/2023	Redemption 100.0000		15,306	15,306	15,306	15,306						15,306				254	12/18/2024	3.B PL
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 12/18/24		07/01/2023	Redemption 100.0000		4,467	4,467	4,355	4,397		69		69		4,467				1,481	12/18/2024	3.B PL
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		07/01/2023	Redemption 100.0000		9,572	9,572	9,333	9,442		130		130		9,572				159	12/18/2024	3.B PL
000000-00-0	CDI ACQUISITIONCO INC 02-2022 Incremental Term Loan 12/24/24		09/29/2023	Redemption 100.0000		40,495	40,495	40,090	40,199		295		295		40,495				2,689	12/24/2024	2.A PL

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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	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		09/29/2023	Redemption 100.0000		54,136	54,136	53,594	53,836		300		300		54,136				3,841	12/24/2024	2.A PL
000000-00-0	VPET USA LLC Revolver 12/31/24		07/26/2023	Redemption 100.0000		176,019	176,019	175,527	110,560		435		435		176,019				5,690	12/31/2024	3.A PL
000000-00-0	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan 01/23/25		07/01/2023	Redemption 100.0000		20,340	20,340	20,137	20,241		100		100		20,340				1,061	01/23/2025	3.A PL
000000-00-0	PMAB LLC Third Amendment Term Loan 02/06/25		07/01/2023	Redemption 100.0000		22,500	22,500	22,500	22,500						22,500				1,068	02/06/2025	3.A PL
000000-00-0	LIQUI-BOX HLDGS INC Revolver 02/26/25		08/08/2023	Redemption 100.0000		309,387	309,387	309,061	309,218		170		170		309,387				55,112	02/26/2025	5.A FE
000000-00-0	MOBILE COMMUNICATIONS AMERICA Delayed Draw Tem Loan 03/04/25		07/01/2023	Redemption 100.0000		19,066	19,066	19,066	19,066						19,066				522	03/04/2025	3.A PL
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		07/01/2023	Redemption 100.0000		9,632	9,632	9,584	9,603		29		29		9,632				256	03/04/2025	3.A PL
000000-00-0	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		07/01/2023	Redemption 100.0000		49,471	49,471	48,976	49,251		220		220		49,471				2,550	03/29/2025	3.B PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 9 Incremental Term Loa 05/02/25		07/03/2023	Redemption 100.0000		750	750	742	744		6		6		750				51	05/02/2025	3.A PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		07/03/2023	Redemption 100.0000		3,520	3,520	3,485	3,495		25		25		3,520				218	05/03/2025	3.A PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 05/03/25		07/03/2023	Redemption 100.0000		1,263	1,263	1,250	1,253		10		10		1,263				78	05/03/2025	3.A PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		07/03/2023	Redemption 100.0000		1,017	1,017	1,006	1,010		6		6		1,017				82	05/05/2025	3.A PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		07/03/2023	Redemption 100.0000		17,361	17,361	17,361	17,361						17,361				1,405	05/05/2025	3.A PL
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		07/01/2023	Redemption 100.0000		2,121	2,121	2,099	2,019		101		101		2,121				1,097	06/06/2025	4.A PL
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		07/01/2023	Redemption 100.0000		24,569	24,569	24,323	24,443		126		126		24,569				1,361	06/06/2025	4.A PL
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO DELAYED DRAW 06/06/25		07/01/2023	Redemption 100.0000		21,500	21,500	21,178	21,213		287		287		21,500				364	06/06/2025	4.A PL
000000-00-0	W2O HOLDINGS INC 2023 INCREMENTAL TERM LOAN 06/12/25		07/01/2023	Redemption 100.0000		14,181	14,181	13,897			284		284		14,181				395	06/12/2025	3.C Z
000000-00-0	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		07/03/2023	Redemption 100.0000		34,611	34,611	34,265	34,396		216		216		34,611				871	07/08/2025	2.B PL
000000-00-0	ONS MSO LLC 2022-1 Incremental Term Loan 07/08/25		07/03/2023	Redemption 100.0000		16,442	16,442	16,277	16,306		136		136		16,442				875	07/08/2025	2.B PL
000000-00-0	ONS MSO LLC First Lien Initial Term Loan 07/08/25		07/03/2023	Redemption 100.0000		25,000	25,000	24,750	24,878		122		122		25,000				1,331	07/08/2025	2.B PL
000000-00-0	ORTHOALLIANCE MSO LLC Third Amendment Term Loan 07/21/25		09/29/2023	Redemption 100.0000		46,787	46,787	46,319	46,383		404		404		46,787				3,268	07/21/2025	3.A PL
000000-00-0	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		09/29/2023	Redemption 100.0000		280,901	280,901	278,458	279,401		1,500		1,500		280,901				24,836	07/31/2025	3.C PL
000000-00-0	DILIGENT CORPORATION Dollar Delayed Draw TermLoan 3 08/04/25		07/01/2023	Redemption 100.0000		3,927	3,927	3,927	3,927						3,927				203	08/04/2025	3.C PL
000000-00-0	DILIGENT CORPORATION New Revolver 08/04/25		08/01/2023	Redemption 100.0000		225,295	225,295	222,327	115,763		2,706		2,706		225,295				11,331	08/04/2025	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	DILIGENT CORPORATION Dollar Delayed Draw TermLoan 3 08/04/25		09/29/2023	Redemption 100.0000		3,927	3,927	3,927	3,927						3,927				361	08/04/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		07/13/2023	Redemption 0.0000				(5)	(6)		6		6						280	08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 6 Delayed Draw Te 08/27/25		09/29/2023	Redemption 100.0000		35,886	35,886	35,605	35,665		221		221		35,886				3,036	08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No7 Incremental Term 08/27/25		09/29/2023	Redemption 100.0000		12,817	12,817	12,625	12,603		214		214		12,817				1,083	08/27/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 8 Delayed Draw Te 08/27/25		09/29/2023	Redemption 100.0000		5,320	5,320	5,280	5,265		55		55		5,320				431	08/27/2025	3.C PL
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		07/01/2023	Redemption 100.0000		20,364	20,364	20,239	20,270		93		93		20,364				997	09/23/2025	2.B PL
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		07/01/2023	Redemption 100.0000		6,688	6,688	6,621	6,653		35		35		6,688				313	09/23/2025	2.B PL
000000-00-0	J. KNIPPER AND CO INC Term Loan 10/01/25		09/29/2023	Redemption 100.0000		72,161	72,161	71,875	71,975		185		185		72,161				6,810	10/01/2025	3.A PL
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		09/29/2023	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		07/01/2023	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	AIM ACQUISITION LLC Revolver 12/02/25		09/22/2023	Redemption 100.0000		628,571	628,571	628,571							628,571				14,053	12/02/2025	3.B PL
000000-00-0	IVEX HOLDCO INC Revolver 12/17/25		07/01/2023	Redemption 100.0000		7,500,000	7,500,000	7,425,000	4,461,490		68,510		68,510		7,500,000				285,849	12/17/2025	3.A PL
000000-00-0	IVEX HOLDCO INC First Amendment Term Loan 12/17/25		09/01/2023	Redemption 100.0000		13,602	13,602	13,466	13,499		102		102		13,602				1,055	12/17/2025	3.A PL
000000-00-0	IVEX HOLDCO INC Intial Term Loan 12/17/25		09/01/2023	Redemption 100.0000		14,500	14,500	14,355	14,402		98		98		14,500				1,125	12/17/2025	3.A PL
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		07/01/2023	Redemption 100.0000		44,743	44,743	44,423	30,057		649		649		44,743				7,073	01/14/2026	3.A PL
000000-00-0	CLARUS GLASSBOARDS LLC REVOLVING LOAN 01/16/26		08/29/2023	Redemption 100.0000		89,105	89,105	86,432			2,673		2,673		89,105				3,332	01/16/2026	4.B Z
000000-00-0	FORTUNE INTERNATIONAL LLC Tranche 2 Delayed Draw Term Lo 01/17/26		07/01/2023	Redemption 100.0000		21,878	21,878	21,878	21,878						21,878				1,480	01/17/2026	2.C PL
000000-00-0	FORTUNE INTERNATIONAL LLC Tranche 3 Delayed Draw Term Lo 01/19/26		07/01/2023	Redemption 100.0000		60,736	60,736	60,656	60,664		72		72		60,736				1,698	01/19/2026	2.C PL
000000-00-0	XIFIN INC Initial Revolver 02/06/26		07/12/2023	No Broker		1,591,040	1,600,000	1,591,040							1,591,040					02/06/2026	3.A PL
000000-00-0	COMPEX LEGAL SERVICES INC 4TH AMENDMENT INCRE TERM LOAN 02/07/26		07/01/2023	Redemption 100.0000		26,250	26,250	25,725			525		525		26,250				691	02/07/2026	3.A Z
000000-00-0	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		08/31/2023	Redemption 100.0000		278,571	278,571	276,796	98,184		1,606		1,606		278,571				8,364	03/02/2026	2.C PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		07/13/2023	No Broker		262,918	262,918	262,918							262,918					04/01/2026	3.A PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		09/29/2023	Redemption 100.0000		102,717	102,717	102,408	35,238		414		414		102,717				12,019	04/01/2026	3.A PL
000000-00-0	BLACKBIRD PURCHASER INC First Lien Initial Term Loan 04/08/26		09/29/2023	Redemption 100.0000		75,034	75,034	75,034	75,034						75,034				2,012	04/08/2026	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
000000-00-0	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/26		07/01/2023	Redemption 100.0000		2,403	2,403	2,379	2,379		25		25		2,403				92	05/17/2026	3.A PL
000000-00-0	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		07/01/2023	Redemption 100.0000		14,803	14,803	14,655	14,680		124		124		14,803				461	05/17/2026	3.A PL
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		09/29/2023	Redemption 100.0000		66,764	66,764	66,198	66,300		77		77		66,764				3,476	05/22/2026	3.B PL
000000-00-0	BAYSIDE OPCO LLC REVOLVER 05/31/26		08/25/2023	Redemption 100.0000		434,468	434,468	434,468							434,468				4,392	05/31/2026	5.B GI
000000-00-0	ARGANO LLC Delayed Draw Term Loan 06/10/26		07/03/2023	Redemption 100.0000		15,291	15,291	15,291	15,291						15,291				933	06/10/2026	3.A PL
000000-00-0	ARGANO LLC Initial Term Loan 06/10/26		07/03/2023	Redemption 100.0000		34,709	34,709	34,362	34,446		263		263		34,709				2,118	06/10/2026	3.A PL
000000-00-0	ARGANO LLC First Amendment Delayed Draw T 06/10/26		07/03/2023	Redemption 100.0000		17,809	17,809	17,808	17,808		1		1		17,809				1,036	06/10/2026	3.A PL
000000-00-0	ITS BUYER INC Initial Term Loan 06/14/26		09/29/2023	Redemption 100.0000		67,099	67,099	66,428	66,587		512		512		67,099				419	06/14/2026	2.B PL
000000-00-0	VALICOR PPC INTERMEDIATE II LL 2023-1 INCREMENTAL TERM LOAN 07/24/26		07/15/2023	Redemption 100.0000		(12,896)	(12,896)	(12,638)			(258)		(258)		(12,896)				219	07/24/2026	3.C Z
000000-00-0	STS HLDG INC TERM LOAN 08/27/26		07/01/2023	Redemption 100.0000		7,500	7,500	7,369	7,420		80		80		7,500				366	08/27/2026	3.C PL
000000-00-0	JARROW FORMALS INC Initial Term Loan 08/31/26		09/29/2023	Redemption 100.0000		481,250	481,250	475,234	473,484		7,766		7,766		481,250				41,142	08/31/2026	3.A PL
000000-00-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		07/01/2023	Redemption 100.0000		10,809	10,809	10,701	10,725		84		84		10,809				403	09/21/2026	2.C PL
000000-00-0	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26		07/01/2023	Redemption 100.0000		1,893	1,893	1,874	1,878		15		15		1,893				35	09/21/2026	2.C PL
000000-00-0	GABRIEL PATNERS LLC Revolver 09/21/26		08/28/2023	Redemption 100.0000		648,559	648,559	647,262	323,739		1,189		1,189		648,559				20,605	09/21/2026	2.C PL
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		09/29/2023	Redemption 100.0000		3,125	3,125	3,094	3,100		25		25		3,125				368	09/24/2026	2.C PL
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan 09/24/26		09/29/2023	Redemption 100.0000		5,401	5,401	5,347	5,356		45		45		5,401				534	09/24/2026	2.C PL
000000-00-0	BULLHORN INC Amendment No 1 Term Loan 09/30/26		09/29/2023	Redemption 100.0000		91,508	91,508	90,304	90,642		866		866		91,508				7,185	09/30/2026	3.C PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan 10/07/26		09/29/2023	Redemption 100.0000		24,250	24,250	23,644	23,637		613		613		24,250				2,500	10/07/2026	2.B PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26		09/29/2023	Redemption 100.0000		73,285	73,285	72,601	54,077		628		628		73,285				5,890	10/07/2026	2.B PL
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		09/29/2023	Redemption 100.0000		1,333,333	1,333,333	1,326,307	980,773		7,000		7,000		1,333,333				79,984	10/09/2026	3.B PL
000000-00-0	HANDGARDS LLC Second Amendment Term Loan 10/14/26		09/29/2023	Redemption 100.0000		30,355	30,355	30,051	30,098		257		257		30,355				2,788	10/14/2026	2.C PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		08/31/2023	Redemption 100.0000		3,691,011	3,691,011	3,687,788	64,522		3,223		3,223		3,691,011				1,464	10/18/2026	2.C PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		07/01/2023	Redemption 100.0000		31,131	31,131	30,820	30,888		243		243		31,131				1,486	10/19/2026	2.C PL
000000-00-0	PROSCI INC REVOLVER 10/21/26		09/29/2023	Redemption 100.0000		2,031,250	2,031,250	2,010,938			20,313		20,313		2,031,250				107,604	10/21/2026	3.B PL

SCHEDULE D - PART 4

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

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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	W2O HOLDINGS INC Term Loan 10/21/26		07/01/2023	Redemption 100.0000		34,822	34,822	34,813	11,571		7		7		34,822				1,410	10/21/2026	3.C PL
000000-00-0	AROTECH CORPORATION Delayed Draw Term Loan 10/22/26		09/29/2023	Redemption 100.0000		2,196	2,196	2,179	2,168		28		28		2,196				515	10/22/2026	3.B PL
000000-00-0	HYPHEN SOLUTIONS LLC Initial Term Loan 10/27/26		09/29/2023	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		07/01/2023	Redemption 100.0000		31,071	31,071	27,129	8,164		3,934		3,934		31,071				1,172	10/30/2026	2.C Z
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		07/01/2023	Redemption 100.0000		18,442	18,442	18,074	18,162		281		281		18,442				1,005	10/30/2026	4.A PL
000000-00-0	IVEX HOLDCO INC FOURTH AMENDMENT TERM LOAN 11/02/26		09/01/2023	Redemption 100.0000		6,652	6,652	6,552			100		100		6,652				133	11/02/2026	3.A Z
000000-00-0	IVEX HOLDCO INC Second Amendment Incrementa TL 11/02/26		09/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,794		206		206		25,000				1,939	11/02/2026	3.A PL
000000-00-0	SMART WAVE TECHNOLOGIES INC Term A Loan 11/05/26		07/01/2023	Redemption 100.0000		62,500	62,500	61,719	61,941		559		559		62,500				3,459	11/05/2026	3.A PL
000000-00-0	ALLIED BENEFIT SYSTEMS INTERME Initial Term B Loan 11/18/26		09/29/2023	Redemption 100.0000		22,641	22,641	22,414	22,479		162		162		22,641				1,615	11/18/2026	2.C PL
000000-00-0	JAGUAR BARROWER LLC Initial Term Loan 12/01/26		09/11/2023	DIRECT		2,372,480	24,614,939	3,938,390	24,381,946		34,696		(20,443,556)		3,938,390		(1,565,910)	(1,565,910)	(562,689)	12/01/2026	3.A PL
000000-00-0	JAGUAR BARROW LLC REVOLVER 12/01/26		09/14/2023	Redemption 100.0000		863,966	863,966	165,286	410,952				698,680	(698,680)	165,286		698,680	698,680	(785)	12/01/2026	3.A PL
000000-00-0	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		08/08/2023	Redemption 100.0000		1,140	1,140	1,134	1,135		5		5		1,140				61	12/09/2026	4.A PL
000000-00-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		07/01/2023	Redemption 100.0000		29,992	29,992	29,841	29,871		121		121		29,992				1,651	12/09/2026	4.A PL
000000-00-0	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		07/01/2023	Redemption 100.0000		74,766	74,766	74,019	74,211		555		555		74,766				2,107	12/09/2026	4.A PL
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		09/08/2023	Redemption 100.0000		1,611,842	1,611,842	1,610,346	676,437		1,464		1,464		1,611,842				62,118	12/09/2026	4.A PL
000000-00-0	TINUITI INC Initial Delayed Draw Term Loan 12/10/26		07/01/2023	Redemption 100.0000		13,605	13,605	13,588	13,586		19		19		13,605				658	12/10/2026	2.C PL
000000-00-0	TINUITI INC Initial Term Loan 12/10/26		07/01/2023	Redemption 100.0000		21,088	21,088	20,824	20,899		189		189		21,088				1,020	12/10/2026	2.C PL
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		07/01/2023	Redemption 100.0000		34,476	34,476	34,247	32,729		215		215		34,476				478	12/15/2026	3.A PL
000000-00-0	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26		09/29/2023	Redemption 100.0000		13,726	13,726	13,658	13,665		61		61		13,726				526	12/15/2026	3.A PL
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		09/29/2023	Redemption 100.0000		27,859	27,859	27,859	27,859						27,859				2,028	12/15/2026	4.C PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		07/01/2023	Redemption 100.0000		16,732	16,732	16,565	16,732						16,732					12/16/2026	3.B PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		07/01/2023	Redemption 100.0000		46,768	46,768	46,300	46,421		347		347		46,768				2,337	12/16/2026	3.B PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		07/01/2023	Redemption 100.0000		407	407	403	404		4		4		407				10	12/16/2026	3.B PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Revolver 12/16/26		09/20/2023	Redemption 100.0000		2,466,667	2,466,667	2,443,294	2,445,110		21,556		21,556		2,466,667				163,080	12/16/2026	3.B PL
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		08/22/2023	No Broker		4,949,175	4,981,132	4,949,175							4,949,175					12/22/2026	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
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		08/22/2023	Redemption 0.0000				6,989	(783,047)		(6,761)		(6,761)						47,488	12/22/2026	2.B PL
000000-00-0	PRIME BUYER LLC Amendment No1 Incremental Term 12/22/26		07/01/2023	Redemption 100.0000		47,865	47,865	47,266	47,356		509		509		47,865				1,355	12/22/2026	2.B PL
000000-00-0	PRIME BUYER LLC Initial Term Loan 12/22/26		07/01/2023	Redemption 100.0000		40,125	40,125	39,523	39,680		445		445		40,125				2,109	12/22/2026	2.B PL
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		09/05/2023	Redemption 100.0000		3,320,755	3,320,755	3,294,080	1,409,484		26,264		26,264		3,320,755				74,019	12/22/2026	2.B PL
000000-00-0	AWP GROUP HOLDINGS INC First Lien Revolver 12/22/26		08/31/2023	Redemption 100.0000		1,063,467	1,063,467	1,054,040	287,735		45,637		45,637		1,063,467				21,956	12/22/2026	3.A PL
000000-00-0	FSK PALLET HOLDING CORP 6th INCREMENTAL TERM LOAN 12/23/26		09/29/2023	Redemption 100.0000		12,486	12,486	12,236			250		250		12,486				690	12/23/2026	1.F Z
000000-00-0	LYNX FRANCHISING 2021-12 Incremental Term Loan 12/23/26		07/01/2023	Redemption 100.0000		30,000	30,000	29,700	29,743		257		257		30,000				1,686	12/23/2026	3.B PL
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		09/14/2023	Redemption 100.0000		1,250,000	1,250,000	1,238,189	1,055,876		11,221		11,221		1,250,000				71,700	12/29/2026	3.A PL
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN 12/30/26		07/01/2023	Redemption 100.0000		73,588	73,588	72,922	68,882		569		569		73,588				2,963	12/30/2026	3.A PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 4 Delayed Draw Te 02/05/27		09/29/2023	Redemption 100.0000		28,166	28,166	27,743	27,798		368		368		28,166				19,796	02/05/2027	3.C PL
000000-00-0	80/20 LLC Term Loan 03/01/27		07/03/2023	Redemption 100.0000		50,142	50,142	49,640	49,747		395		395		50,142				3,538	03/01/2027	2.C PL
000000-00-0	FOODSCIENCE LLC Term Loan A 03/01/27		09/29/2023	Redemption 100.0000		65,341	65,341	64,687	64,815		526		526		65,341				5,456	03/01/2027	3.B PL
000000-00-0	NDC ACQUSITION CORP Initial Term Loan 03/09/27		07/01/2023	Redemption 100.0000		60,250	60,250	59,497	59,645		605		605		60,250				3,183	03/09/2027	3.B PL
000000-00-0	ROHRER CORPORATION Term Loan 03/15/27		07/03/2023	Redemption 100.0000		50,000	50,000	49,500	49,600		400		400		50,000				3,617	03/15/2027	3.A PL
000000-00-0	THAYER POWER & COMMUNICATION L 2022 Incremental Term Loan 03/26/27		07/01/2023	Redemption 100.0000		23,454	23,454	23,219	23,229		225		225		23,454				1,675	03/26/2027	2.B PL
000000-00-0	TRANSYSTEMS CORPORATION INITIAL TERM LOAN 03/31/27		07/01/2023	Redemption 100.0000		56,579	56,579	56,013	56,118		461		461		56,579				2,757	03/31/2027	3.A PL
000000-00-0	TRANSYSTEMS CORPORATION REVOLVER 03/31/27		07/14/2023	Redemption 100.0000		315,789	315,789	312,632			3,158		3,158		315,789				135,751	03/31/2027	3.A PL
000000-00-0	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		09/29/2023	Redemption 100.0000		72,593	72,593	71,867	72,001		591		591		72,593				2,784	04/09/2027	3.B PL
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		09/29/2023	Redemption 100.0000		15,079	15,079	14,929	11,830		3,249		3,249		15,079				265	04/09/2027	3.B PL
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw 04/09/27		09/29/2023	Redemption 100.0000		10,925	10,925	10,815	10,823		102		102		10,925				1,907	04/09/2027	3.B PL
000000-00-0	REVALIZE INC Tranche 2 Delayed Draw Term Lo 04/15/27		07/01/2023	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		07/01/2023	Redemption 100.0000		3,424	3,424	3,390	3,394		29		29		3,424				184	04/15/2027	3.A PL
000000-00-0	MBS HOLDINGS INC INITIAL TERM LOAN 04/16/27		07/01/2023	Redemption 100.0000		50,000	50,000	49,500	49,592		408		408		50,000				2,663	04/16/2027	3.A PL
000000-00-0	WATERMILL EXPRESS LLC Revolver 04/20/27		08/07/2023	Redemption 100.0000		680,000	680,000	673,676			6,324		6,324		680,000				11,498	04/20/2027	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	STARWEST BOTANICALS ACQUISITIO Term Loan 04/30/27		07/01/2023	Redemption 100.0000		48,177	48,177	47,695	47,799		378		378		48,177				2,452	04/30/2027	3.B PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Delayed Draw Term Loan 05/24/27		07/01/2023	Redemption 100.0000		442	442	439	439		3		3		442				19	05/24/2027	3.B PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC Term B Loan 05/24/27		07/01/2023	Redemption 100.0000		1,040	1,040	1,029	1,031		9		9		1,040				52	05/24/2027	3.B PL
000000-00-0	QUORUM HEALTH RESOURCES LLC Term Loan 05/28/27		07/01/2023	Redemption 100.0000		45,902	45,902	45,443	45,514		388		388		45,902				2,373	05/28/2027	3.A PL
000000-00-0	TINJITI INC 2021 Delayed Draw Term Loan 06/28/27		07/01/2023	Redemption 100.0000		15,360	15,360	15,360	9,150						15,360				695	06/28/2027	2.C PL
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		07/01/2023	Redemption 100.0000		5,953	5,953	5,863	2,141		89		89		5,953				207	06/29/2027	3.B Z
000000-00-0	VRC COMPANIES LLC First Amendment Term Loan 06/29/27		07/01/2023	Redemption 100.0000		5,542	5,542	5,459	5,462		80		80		5,542				268	06/29/2027	3.B Z
000000-00-0	VRC COMPANIES LLC Revolver 06/29/27		09/07/2023	Redemption 100.0000		83,333	83,333	83,045			288		288		83,333					06/29/2027	3.B Z
000000-00-0	VRC COMPANIES LLC Revolver 06/29/27		08/23/2023	Redemption 100.0000		208,333	208,333	207,613			721		721		208,333					06/29/2027	4.C Z
000000-00-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		07/01/2023	Redemption 100.0000		24,852	24,852	24,604	24,287		225		225		24,852				853	06/30/2027	3.A PL
000000-00-0	MC GROUP VENTURES CORPORATION Initial Term Loan 06/30/27		07/01/2023	Redemption 100.0000		47,908	47,908	47,429	47,503		405		405		47,908				1,618	06/30/2027	3.A PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Term Loan 07/16/27		07/01/2023	Redemption 100.0000		1,661	1,661	1,645	1,647		14		14		1,661				361	07/16/2027	3.B PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		08/17/2023	Redemption 100.0000		184,791	184,791	182,943			1,848		1,848		184,791				2,027	07/16/2027	3.B PL
000000-00-0	ERIE CONSTRUCTION MID WEST LLC Closing Date Term Loan 07/30/27		09/29/2023	Redemption 100.0000		283,258	283,258	280,426	280,812		2,447		2,447		283,258				21,423	07/30/2027	2.A PL
000000-00-0	BOUNTEOUS INC Revolver 08/02/27		09/13/2023	Redemption 100.0000		1,360,000	1,360,000	1,346,951	843,196		12,600		12,600		1,360,000				66,512	08/02/2027	2.B PL
000000-00-0	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN 08/02/27		09/29/2023	Redemption 100.0000		10,770	10,770	10,689	10,701		69		69		10,770				750	08/02/2027	2.B PL
000000-00-0	BOUNTEOUS INC Initial Term Loan 08/02/27		09/29/2023	Redemption 100.0000		20,823	20,823	20,614	20,648		175		175		20,823				1,450	08/02/2027	2.B PL
000000-00-0	BOUNTEOUS INC 2021 Incremental Term Loan 08/02/27		09/29/2023	Redemption 100.0000		9,714	9,714	9,616	9,631		83		83		9,714				447	08/02/2027	2.B PL
000000-00-0	CVI PARENT INC Revolver 08/12/27		09/08/2023	Redemption 100.0000		1,118,211	1,118,211	1,108,658	871,228		9,305		9,305		1,118,211				95,967	08/12/2027	3.A PL
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Term Loan 08/13/27		07/01/2023	Redemption 100.0000		79,025	79,025	77,840	78,021		1,004		1,004		79,025				4,594	08/13/2027	3.A PL
000000-00-0	MIDWEST EYE SERVICES LLC Initial Term Loan 08/20/27		07/01/2023	Redemption 100.0000		44,958	44,958	44,508	44,575		383		383		44,958				2,115	08/20/2027	3.A PL
000000-00-0	WHITSONS HOLDING GROUP LLC TERM 08/27/27		07/01/2023	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		07/24/2023	Redemption 100.0000		1,800,000	1,800,000	1,783,430	1,783,793		16,207		16,207		1,800,000				132,721	08/27/2027	2.C PL
000000-00-0	LONG TERM CARE GROUP INC TERM 09/08/27		07/01/2023	Redemption 100.0000		24,894	24,894	24,645	24,685		209		209		24,894				901	09/08/2027	3.A PL

SCHEDULE D - PART 4

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

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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	ACP TARA HOLDINGS INC REVOLVER 09/10/27		08/01/2023	Redemption 100.0000		3,535,000	3,535,000	3,499,650	3,501,281		33,719		33,719		3,535,000				201,364	09/10/2027	3.A PL
000000-00-0	ACP TARA HOLDINGS INC Initial Term Loan 09/10/27		09/29/2023	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		09/25/2023	Redemption 100.0000		1,477,500	1,477,500	1,477,500							1,477,500				27,236	09/15/2027	4.B FE
000000-00-0	SUMMIT BUYER LLC INCREMENTAL TRANCHE A-3 LOAN 09/17/27		07/01/2023	Redemption 100.0000		19,920	19,920	19,721	19,752		169		169		19,920				1,072	09/17/2027	3.A PL
000000-00-0	BOARDWALK BUYER LLC Initial Term Loan 09/28/27		09/29/2023	Redemption 100.0000		89,762	89,762	88,864	88,997		765		765		89,762				4,502	09/28/2027	3.A PL
000000-00-0	GENESEE SCIENTIFIC LLC DELAYED DRAW TERM LOAN 09/30/27		09/29/2023	Redemption 100.0000		8,053	8,053	7,972			81		81		8,053				293	09/30/2027	3.B PL
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS FIRST LIEN TERMN LOAN 10/01/27		07/01/2023	Redemption 100.0000		23,358	23,358	23,125	23,358						23,358					10/01/2027	3.A PL
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27		07/01/2023	Redemption 100.0000		21,504	21,504	21,289	15,334		210		210		21,504				703	10/01/2027	3.A PL
000000-00-0	STANTON CARPET INTERMEDIATE INITIAL TERM LOAN 10/01/27		07/01/2023	Redemption 100.0000		290,342	290,342	287,439	290,342						290,342					10/01/2027	3.A PL
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS Revolving Loan 10/01/27		07/20/2023	Redemption 100.0000		1,436,163	1,436,163	1,421,801	1,436,163						1,436,163					10/01/2027	3.A PL
000000-00-0	STANTON CARPET INTERMEDIATE INITIAL TERM LOAN 10/01/27		07/31/2023	Redemption 100.0000		182,176	182,176	180,354	182,176						182,176					10/01/2027	3.A PL
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		08/07/2023	Redemption 100.0000		1,578,947	1,578,947	1,563,166	938,548		14,548		14,548		1,578,947				95,561	10/14/2027	3.A PL
000000-00-0	BRIGHTSIGN LLC TERM LOAN 10/14/27		09/29/2023	Redemption 100.0000		215,509	215,509	213,354	213,638		1,871		1,871		215,509				17,543	10/14/2027	3.A PL
000000-00-0	PATRIOT MMG BUYER Term Loan 10/15/27		07/01/2023	Redemption 100.0000		28,322	28,322	28,039	28,049		273		273		28,322				1,516	10/15/2027	2.C PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental Term Loan 10/29/27		07/01/2023	Redemption 100.0000		16,488	16,488	16,323	16,341		146		146		16,488				494	10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2022-A Incremental Term Loan 10/29/27		07/01/2023	Redemption 100.0000		9,650	9,650	9,553	9,559		90		90		9,650				672	10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS DELAYED DRAW TERM 10/29/27		07/01/2023	Redemption 100.0000		34,699	34,699	34,699	34,699						34,699				1,591	10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A 10/29/27		07/01/2023	Redemption 100.0000		49,391	49,391	48,897	48,958		433		433		49,391				2,372	10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		07/01/2023	Redemption 100.0000		16,747,416	16,747,416	16,649,159	4,847,739		95,839		95,839		16,747,416				204,386	10/29/2027	3.A PL
000000-00-0	BCM ONE INC Revolver 11/17/27		08/31/2023	Redemption 100.0000		894,737	894,737	894,737							894,737				9,043	11/17/2027	3.A PL
000000-00-0	BCM ONE INC Delayed Draw Term Loan 11/17/27		09/29/2023	Redemption 100.0000		10,299	10,299	10,299	9,909						10,299				728	11/17/2027	3.A PL
000000-00-0	BCM ONE INC Initial Term Loan 11/17/27		09/29/2023	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 TERM LOAN 11/30/27		07/01/2023	Redemption 100.0000		44,173	44,173	43,732	44,173						44,173					11/30/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		07/01/2023	Redemption 100.0000		39,220	39,220	39,087	35,449		130		130		39,220				1,769	11/30/2027	3.A PL

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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
000000-00-0	SNOWBALL HOLDINGS LP Revolver 11/30/27		09/26/2023	Redemption 100.0000		6,491,380	6,491,380	6,467,535			23,845		23,845		6,491,380				44,716	11/30/2027	6. *
000000-00-0	GOOD2GROW LLC Initial Term Loan 12/01/27		07/21/2023	Redemption 100.0000		1,086,792	1,086,792	1,075,925	1,077,281		9,512		9,512		1,086,792				52,160	12/01/2027	3.A PL
000000-00-0	ELEMENT 78 PARTNERS LLC Revolver 12/01/27		09/14/2023	Redemption 100.0000		1,050,000	1,050,000	1,042,780			7,220		7,220		1,050,000				31,480	12/01/2027	3.B PL
000000-00-0	ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27		09/29/2023	Redemption 100.0000		36,207	36,207	35,845	35,860		347		347		36,207				2,914	12/01/2027	3.B PL
000000-00-0	ELEMENT 78 PARTNERS LLC INITIAL TERM LOAN 12/01/27		09/29/2023	Redemption 100.0000		48,276	48,276	47,793	47,855		421		421		48,276				3,496	12/01/2027	3.B PL
000000-00-0	BUSINESSOLVER.COM INC Delayed Draw 12/01/27		07/12/2023	Redemption 0.0000															91	12/01/2027	4.A PL
000000-00-0	NEXUS INTERMEDIATE III LLC Initial Term Loan 12/06/27		07/01/2023	Redemption 100.0000		42,734	42,734	42,307	42,356		378		378		42,734				2,283	12/06/2027	3.A PL
000000-00-0	GHR HEALTHCARE LLC Delayed Draw Term Loan 12/09/27		09/29/2023	Redemption 100.0000		8,064	8,064	7,993	7,995		69		69		8,064				1,017	12/09/2027	2.C PL
000000-00-0	GHR HEALTHCARE LLC Initial Term Loan 12/09/27		09/29/2023	Redemption 100.0000		25,867	25,867	25,608	25,639		228		228		25,867				1,877	12/09/2027	2.C PL
000000-00-0	RESA HOLDINGS COMPANY TERM LOAN 12/15/27		07/01/2023	Redemption 100.0000		27,339	27,339	27,066	27,097		242		242		27,339				1,300	12/15/2027	2.B PL
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		07/01/2023	Redemption 100.0000		5,013	5,013	4,963			50		50		5,013					12/15/2027	2.B PL
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Initial Term Loan 12/17/27		09/29/2023	Redemption 100.0000		13,031	13,031	12,916	9,946		104		104		13,031				982	12/17/2027	3.A PL
000000-00-0	ALTA BUYER LLC DELAYED DRAW TERM LOAN 12/21/27		09/29/2023	Redemption 100.0000		20,151	20,151	19,950	19,954		197		197		20,151				1,685	12/21/2027	2.B PL
000000-00-0	ALTA BUYER LLC TERM LOAN 12/21/27		09/29/2023	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 Revolver 12/21/27		07/01/2023	Redemption 100.0000		10,000	10,000	9,900	9,901		99		99		10,000					12/21/2027	2.C PL
000000-00-0	ITI INTERMODAL INC Term Loan 12/21/27		09/29/2023	Redemption 100.0000		5,469	5,469	5,414	5,420		48		48		5,469				424	12/21/2027	2.C PL
000000-00-0	ITI INTERMODAL INC Delayed Draw Term Loan - 1 12/21/27		09/29/2023	Redemption 100.0000		781	781	773			8		8		781				50	12/21/2027	3.A PL
000000-00-0	JEG'S AUTOMOTIVE LLC TERM LOAN 12/22/27		09/29/2023	Redemption 100.0000		43,750	43,750	43,313	43,367		383		383		43,750				3,906	12/22/2027	3.A PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC First Amendment Delayed Draw T 12/22/27		07/01/2023	Redemption 100.0000		225	225	222	218		3		3		225				9	12/22/2027	3.B PL
000000-00-0	METZ CULINARY MANAGEMENT LLC TERM LOAN 12/23/27		07/01/2023	Redemption 100.0000		16,435	16,435	16,271	16,290		146		146		16,435				411	12/23/2027	3.A PL
000000-00-0	METZ CULINARY MANAGEMENT LLC REVOLVER 12/23/27		07/01/2023	Redemption 100.0000		705,219	705,219	699,321	699,557		5,662		5,662		705,219				45,792	12/23/2027	3.A PL
000000-00-0	INFUCARE RX INC TERM LOAN 01/04/28		09/29/2023	Redemption 100.0000		83,717	83,717	82,880	83,717						83,717					01/04/2028	2.C PL
000000-00-0	NMP HOLDINGS LLC Term A Loan 01/28/28		07/01/2023	Redemption 100.0000		9,076	9,076	8,986	8,995		81		81		9,076				443	01/28/2028	3.A PL
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Tranche 6 Delayed Draw Term Lo 02/01/28		07/01/2023	Redemption 100.0000		54,800	54,800	54,666	54,668		132		132		54,800				1,788	02/01/2028	3.A PL

SCHEDULE D - PART 4

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

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	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		07/01/2023	Redemption 100.0000		6,574	6,574	6,563	6,234		12		12		6,574				332	03/01/2028	2.C PL
000000-00-0	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28		07/01/2023	Redemption 100.0000		35,547	35,547	35,192	35,213		334		334		35,547				1,891	03/01/2028	2.C PL
000000-00-0	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		08/08/2023	Redemption 0.0000															171	03/02/2028	2.C PL
000000-00-0	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		07/01/2023	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	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		07/01/2023	Redemption 100.0000		7,000	7,000	6,930	6,941		59		59		7,000				236	03/02/2028	2.C PL
000000-00-0	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		08/08/2023	Redemption 0.0000															9	03/02/2028	4.B
000000-00-0	ACP HYPERDRIVE INC DELAYED DRAW TERM LOAN 03/08/28		09/29/2023	Redemption 100.0000		20,008	20,008	19,818	10,517		188		188		20,008				1,401	03/08/2028	3.A PL
000000-00-0	ACP HYPERDRIVE INC Intial Term Loan 03/08/28		09/29/2023	Redemption 100.0000		87,907	87,907	87,028	87,071		837		837		87,907				7,043	03/08/2028	3.A PL
000000-00-0	ANTERIAD Term Loan B 03/31/28		09/29/2023	Redemption 100.0000		40,617	40,617	39,805			812		812		40,617				2,407	03/31/2028	5.B GI
000000-00-0	JAZZ AH HOLDCO LLC Term Loan 04/03/28		07/01/2023	Redemption 100.0000		43,906	43,906	43,467	43,497		409		409		43,906				3,057	04/03/2028	3.B PL
000000-00-0	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		09/05/2023	Redemption 100.0000		2,700,000	2,700,000	2,678,231	1,641,694		21,391		21,391		2,700,000				155,531	04/03/2028	3.B PL
000000-00-0	JAZZ AH HOLDCO LLC Term Loan 04/03/28		09/29/2023	Redemption 100.0000		43,906	43,906	43,467	43,497		409		409		43,906				4,173	04/03/2028	3.B PL
000000-00-0	VISION INNOVATION PARTNERS BOR REVOLVER 04/07/28		09/20/2023	No Broker		316,737	319,489	316,737							316,737					04/07/2028	3.B Z
000000-00-0	NYX HOLDCO INC 2022 Incremental Term Loan 04/08/28		07/01/2023	Redemption 100.0000		17,245	17,245	17,072	17,083		161		161		17,245				842	04/08/2028	3.A PL
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		09/29/2023	Redemption 100.0000		87,287	87,287	86,697	86,565		721		721		87,287				7,304	04/14/2028	2.C PL
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		07/01/2023	Redemption 100.0000		3,576	3,576	3,567	3,567		9		9		3,576				229	04/14/2028	4.A PL
000000-00-0	ELIASSEN GROUP LLC Initial Term Loan 04/14/28		09/29/2023	Redemption 100.0000		104,898	104,898	103,849	103,901		997		997		104,898				8,304	04/14/2028	4.A PL
000000-00-0	ELIASSEN GROUP LLC Delayed Draw Term Loan 04/14/28		09/29/2023	Redemption 100.0000		3,576	3,576	3,553	1,692		23		23		3,576				155	04/14/2028	4.A PL
000000-00-0	ELIASSEN GROUP LLC Initial Term Loan 04/14/28		09/29/2023	Redemption 100.0000		104,898	104,898	103,849	103,901		997		997		104,898				8,304	04/14/2028	4.A PL
000000-00-0	OEP GLASS PURCHASER LLC Initial Term Loan 04/18/28		09/18/2023	Redemption 100.0000		5,403,804	5,403,804	5,349,766	5,352,785		51,019		51,019		5,403,804				422,467	04/18/2028	2.A PL
000000-00-0	ORTHOALLIANCE MSO LLC Delayed Draw Term Loan 04/21/28		09/29/2023	Redemption 100.0000		26,828	26,828	26,684	26,686		142		142		26,828				1,823	04/21/2028	3.A PL
000000-00-0	CODING SOLUTIONS ACQUISITION DELAYED DRAW TEM LOAN 05/11/28		07/01/2023	Redemption 100.0000		661	661	661							661				6	05/11/2028	2.C PL
000000-00-0	CODING SOLUTIONS ACQUISITION DELAYED DRAW TEM LOAN 05/11/28		09/29/2023	Redemption 100.0000		661	661	661							661				3	05/11/2028	2.C Z
000000-00-0	CODING SOLUTIONS ACQUISITION Initial Term Loan 05/11/28		09/29/2023	Redemption 100.0000		20,901	20,901	20,692	20,699		202		202		20,901				1,656	05/11/2028	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	RFI BUYER Term A Loan 08/05/28		07/03/2023	Redemption 100.0000		23,318	23,318	23,085	23,090		228		228		23,318				1,293	08/05/2028	4.B PL
000000-00-0	RFI BUYER Delayed Draw Term Loan 08/05/28		07/01/2023	Redemption 100.0000		6,133	6,133	6,133	3,216						6,133				160	08/05/2028	4.B PL
000000-00-0	ADPD HOLDINGS TRANCHE B-1 DELAYED DRAW TL 08/16/28		07/14/2023	No Broker		878,134	878,397	878,134							878,134					08/16/2028	3.B PL
000000-00-0	ADPD HOLDINGS TRANCHE B-1 DELAYED DRAW TL 08/16/28		07/01/2023	Tax Free Exchange		878,132	887,270	878,132							878,132					08/16/2028	3.B Z
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		07/01/2023	Redemption 100.0000		31,961	31,961	31,712	31,717		244		244		31,961				1,540	08/18/2028	3.A PL
000000-00-0	CMG HOLDCO LLC DDTL-1 08/18/28		09/29/2023	Redemption 100.0000		10,852	10,852	10,852	10,852						10,852				806	08/18/2028	3.A PL
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		09/29/2023	Redemption 100.0000		31,961	31,961	31,742	30,436		215		215		31,961				2,519	08/18/2028	3.A PL
000000-00-0	CMG HOLDCO LLC Initial Term Loan 08/18/28		09/29/2023	Redemption 100.0000		34,895	34,895	34,546	34,554		341		341		34,895				2,592	08/18/2028	3.A PL
000000-00-0	NUTRITION 101 BUYER LLC INITIAL TERM LOAN 08/31/28		07/01/2023	Redemption 100.0000		37,500	37,500	37,125	37,130		370		370		37,500				1,854	08/31/2028	3.B PL
000000-00-0	AB CENTERS ACQUISITION CORPORA FIRST AMENDMENT TERM LOAN 09/06/28		09/29/2023	Redemption 100.0000		6,473	6,473	6,344			129		129		6,473				186	09/06/2028	3.A Z
000000-00-0	STRATIX INITIAL TERM LOAN 09/15/28		07/01/2023	Redemption 100.0000		51,250	51,250	50,481	50,499		751		751		51,250				4,020	09/15/2028	3.A PL
000000-00-0	DIAMOND BC BV TERM B 09/15/28		07/10/2023	Redemption 100.0000		2,961,305	2,961,305	2,820,643			140,662		140,662		2,961,305				133,590	09/15/2028	4.B FE
000000-00-0	DH UNITED HOLDINGS LLC 2ND AMENDMENT INCREMENTAL TL 09/16/28		09/29/2023	Redemption 100.0000		16,960	16,960	16,621			339		339		16,960				488	09/16/2028	3.B Z
000000-00-0	POWERGRID SERVICES ACQUISITION Term Loan 11/10/28		07/01/2023	Redemption 100.0000		16,204	16,204	16,042	16,057		147		147		16,204				817	11/10/2028	2.C PL
000000-00-0	SCALED AGILE HOLDINGS Initial Term Loan 12/18/28		07/01/2023	Redemption 100.0000		74,611	74,611	73,864	73,933		677		677		74,611				4,957	12/18/2028	2.B PL
000000-00-0	GANNETT FLEMING INC REVOLVING LOAN 12/20/28		08/18/2023	Redemption 100.0000		1,227,273	1,227,273	1,202,727			24,545		24,545		1,227,273					12/20/2028	3.A Z
000000-00-0	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 01/09/29		07/04/2023	Redemption 100.0000		12,386	12,386	12,138			248		248		12,386				334	01/09/2029	2.B PL
000000-00-0	ECKHART BIDCO LLC Initial Term Loan 01/10/29		07/01/2023	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	OVATION HOLDINGS INC INITIAL TERM LOAN 02/05/29		07/01/2023	Redemption 100.0000		30,359	30,359	29,676			683		683		30,359				832	02/05/2029	3.A PL
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		09/14/2023	Redemption 100.0000		227,300	227,300	226,426	188,688		879		879		227,300				29,684	03/01/2029	3.A PL
000000-00-0	RA PARENT HOLDINGS LP Delayed Draw Term Loan 03/01/29		07/01/2023	Redemption 100.0000		4,922	4,922	4,882	4,882		40		40		4,922				239	03/01/2029	4.B PL
000000-00-0	RA PARENT HOLDINGS LP Initial Term Loan 03/01/29		07/01/2023	Redemption 100.0000		21,517	21,517	21,302	21,310		207		207		21,517				1,006	03/01/2029	4.B PL
000000-00-0	LAMARK MEDIA GROUP LLC FIRST AMENDMENT TERM LOAN 03/28/29		07/01/2023	Redemption 100.0000		27,068	27,068	26,526			541		541		27,068				828	03/28/2029	3.A Z
000000-00-0	HEALTH MANAGEMENT ASSOCIATES S TERM LOAN 03/30/29		07/03/2023	Redemption 100.0000		42,127	42,127	41,285			843		843		42,127				1,314	03/30/2029	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	IQN HOLDINGS CORP REVOLVER 05/02/29		07/13/2023	Redemption 100.0000		641,711	641,711	636,503			5,209		5,209		641,711				6,464	05/02/2029	4.B Z
000000-00-0	IQN HOLDINGS CORP Term Loan 05/02/29		09/29/2023	Redemption 100.0000		63,963	63,963	63,340	59,899		614		614		63,963				4,767	05/02/2029	5.A PL
000000-00-0	IQN HOLDINGS CORP Delayed Draw Term Loan 05/02/29		08/24/2023	Tax Free Exchange		1,011,377	1,016,627	1,011,544			(167)		(167)		1,011,377					05/02/2029	4.C Z
000000-00-0	TRILON GROUP LLC DDTL 05/27/29		07/01/2023	Redemption 100.0000		33,750	33,750	33,527	33,523		227		227		33,750				1,747	05/27/2029	3.A PL
000000-00-0	TRILON GROUP LLC Term Loan 05/27/29		07/01/2023	Redemption 100.0000		33,750	33,750	33,413	33,415		335		335		33,750				1,811	05/27/2029	3.A PL
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		09/08/2023	Redemption 100.0000		11,050,000	11,050,000	11,048,986	3,530		1,014		1,014		11,050,000				38,583	05/27/2029	3.A PL
000000-00-0	ACCLAIM MIDCO LLC INITIAL TERM LOAN 06/13/29		09/29/2023	Redemption 100.0000		19,689	19,689	19,295			394		394		19,689				578	06/13/2029	3.A PL
000000-00-0	TSS BUYER LLC Delayed Draw Term Loan 06/22/29		07/01/2023	Redemption 100.0000		15,820	15,820	15,662	8,027		159		159		15,820				616	06/22/2029	3.B PL
000000-00-0	HPS SIP V JUNIOR NOTE 0.000% 01/27/33		07/04/2023	Redemption 100.0000		(500,000)	(500,000)	(500,000)							(500,000)					01/27/2033	5.B GI
000000-00-0	HPS SIP V SENIOR NOTE 0.000% 01/27/33		08/29/2023	Redemption 100.0000		(3,258,780)	(3,258,780)	(3,258,780)							(3,258,780)					01/27/2033	5.B GI
000000-00-0	HPS SIP V JUNIOR NOTE 0.000% 01/27/33		07/04/2023	Redemption 100.0000		(1,129,390)	(1,129,390)	(1,129,390)							(1,129,390)					01/27/2033	5.B GI
000000-00-0	HPS SIP V SENIOR NOTE 0.000% 01/27/33		08/29/2023	Redemption 100.0000		(477,979)	(477,979)	(477,979)							(477,979)					01/27/2033	5.B GI
000000-00-0	HPS SIP V JUNIOR NOTE 0.000% 01/27/33		07/04/2023	Redemption 100.0000		(238,989)	(238,989)	(238,989)							(238,989)					01/27/2033	5.B GI
000000-00-0	NORTH HAVEN STALLONE BUYER LLC 4TH AMENDMENT TERM LOAN 01/01/40		07/01/2023	Redemption 100.0000		345	345	345							345					01/01/2040	3.B Z
00130M-AJ-3	Bally's Corp TERM B 08/05/28		09/29/2023	Redemption 100.0000		15,000	15,000	14,925	14,937		63		63		15,000				963	08/05/2028	4.B FE
00132U-AG-9	AI AQUA MERGER INC TERM B 06/17/28		09/29/2023	Redemption 100.0000		11,030	11,030	10,949	4,731		88		88		11,030				813	06/17/2028	4.C FE
00168N-AA-5	MIDLAND INDUSTRIES LLC Term Loan 11/01/24		09/01/2023	Redemption 100.0000		11,166,423	11,166,423	11,054,759	11,125,251		41,173		41,173		11,166,423				801,235	11/01/2024	2.C PL
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		09/29/2023	Redemption 100.0000		40,938	40,938	40,289	40,440		499		499		40,938				2,183	09/24/2025	5.B FE
00173@-AA-7	MIDLAND INDUSTRIES LLC Delayed Draw Term Loan 11/01/24		09/01/2023	Redemption 100.0000		3,213,021	3,213,021	3,196,978	3,206,955		6,067		6,067		3,213,021				161,732	11/01/2024	2.C PL
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		07/01/2023	Redemption 100.0000		85,816	85,816	85,059	71,640		601		601		85,816				4,107	12/22/2027	3.A PL
00439#-AD-9	ACCUPAC Initial Term Loan 01/16/26		09/29/2023	Redemption 100.0000		19,643	19,643	19,446	19,525		117		117		19,643				1,585	01/16/2026	3.B PL
00488P-AL-9	ACRISURE LLC Term B 01/31/27		09/29/2023	Redemption 100.0000		70,050	70,050	69,624	69,753		297		297		70,050				4,496	01/31/2027	4.B FE
00771P-AJ-0	AEGION CORP 04/01/28		09/29/2023	Redemption 100.0000		6,624	6,624	6,591	6,595		29		29		6,624				488	04/01/2028	4.C FE
01608U-AE-7	ALI GROUP NORTH AMERICA CORP TERM B 10/13/28		09/29/2023	Redemption 100.0000		314,797	314,797	310,975	311,098		3,699		3,699		314,797				14,897	10/13/2028	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
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		09/29/2023	Redemption 100.0000		54,319	54,319	54,104	48,883		295		295		54,319				3,107	01/28/2028	4.A FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC 09/30/27		09/13/2023	Redemption 100.0000		319,693	319,693	317,295	317,861		1,832		1,832		319,693				24,740	09/30/2027	4.B FE
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE TERM B3 11/12/27		09/29/2023	Redemption 100.0000		31,525	31,525	31,486	31,488		37		37		31,525				2,083	11/12/2027	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TERM B 05/14/28		09/29/2023	Redemption 100.0000		62,830	62,830	62,391	62,456		374		374		62,830				4,174	05/14/2028	4.C FE
02152#-AA-6	ALTERNATIVE LOGISTICS TECH BUY Initial Term Loan 02/24/26		07/01/2023	Redemption 100.0000		37,075	37,075	36,454	36,668		407		407		37,075				1,970	02/24/2026	3.C PL
02376C-BJ-3	AAdvantage Loyalty IP Ltd Term 04/20/28		07/20/2023	Redemption 100.0000		100,000	100,000	99,875	99,855		145		145		100,000				7,351	04/20/2028	3.B FE
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27		09/29/2023	Redemption 100.0000		78,688	78,688	78,294	78,436		252		252		78,688				4,175	01/15/2027	3.B FE
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		09/15/2023	Redemption 100.0000		1,497,154	1,497,154	1,497,154							1,497,154					07/02/2024	4.A PL
03217F-AJ-8	AMSPEC SERVICES INC Term Loan 07/02/24		09/29/2023	Redemption 100.0000		37,370	37,370	37,081	37,277		93		93		37,370				2,102	07/02/2024	4.A PL
03217F-AL-3	AMSPEC GROUP INC 2023 Q1 INCREMENTAL TERM LOAN 07/02/24		07/01/2023	Redemption 100.0000		5,816	5,816	5,700			116		116		5,816					07/02/2024	4.A Z
03939E-AC-3	ARCH GLOBAL CCT HLDGS CORP Revolver 04/01/25		07/01/2023	Redemption 100.0000		2,054,167	2,054,167	2,054,167							2,054,167				30,186	04/01/2025	3.A PL
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		09/29/2023	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		09/29/2023	Redemption 100.0000		45,608	45,608	44,924	45,112		496		496		45,608				2,757	10/22/2026	3.B PL
04538F-AD-1	ASPLUNDH TREE EXPERT LLC TERM B 09/04/27		09/29/2023	Redemption 100.0000		17,575	17,575	17,230			344		344		17,575				656	09/04/2027	3.A FE
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24		08/09/2023	Redemption 100.0000		65,319	65,319	64,666	65,161		159		159		65,319					05/01/2024	2.B PL
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC Term Loan B 05/01/25		08/09/2023	Redemption 100.0000		15,181	15,181	15,030	15,127		55		55		15,181					05/01/2025	2.B PL
04621H-AN-3	ASSUREDPARTNERS INC Term B 02/11/27		09/29/2023	Redemption 100.0000		68,808	68,808	68,802	68,804		4		4		68,808				4,424	02/11/2027	4.B FE
04621H-AS-2	ASSUREDPARTNERS INC TERM B 02/13/27		09/29/2023	Redemption 100.0000		3,969	3,969	3,927	3,935		33		33		3,969				255	02/13/2027	4.B FE
04649V-AX-8	ASURION LLC 12/23/26		09/29/2023	Redemption 100.0000		83,471	83,471	83,613	83,562		(92)		(92)		83,471				5,238	12/23/2026	4.A FE
04649V-AY-6	ASURION LLC 07/29/27		09/29/2023	Redemption 100.0000		89,160	89,160	88,660	88,782		379		379		89,160				6,154	07/29/2027	4.A FE
04686R-AB-9	ATHENAHEALTH INC TERM 01/27/29		09/29/2023	Redemption 100.0000		52,598	52,598	52,319	50,176		273		273		52,598				2,735	01/27/2029	4.B FE
05350N-AL-8	AVANTOR INC Term B5 11/06/27		09/30/2023	Redemption 100.0000		2,641,490	2,641,490	2,616,833	2,619,899		21,590		21,590		2,641,490				120,114	11/06/2027	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		09/29/2023	Redemption 100.0000		28,908	28,908	28,914	28,911		(2)		(2)		28,908				1,478	07/31/2027	3.A FE
05377J-AS-1	AVIS BUDGET CAR RENTSL LLC TERM C 03/15/29		09/30/2023	Redemption 100.0000		62,411	62,411	61,623	61,668		743		743		62,411				4,385	03/15/2029	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
05875C-AB-0	Bally's Corp TERM B 08/06/28		09/29/2023	Redemption 100.0000		50,000	50,000	49,578	49,620		380		380		50,000				3,293	08/06/2028	3.B FE
05988H-AE-7	BOXER PARENT CO INC TERM B 10/02/25		07/14/2023	Redemption 0.0000															78	10/02/2025	4.C FE
06646#-AD-5	BANKRUPTCY MGMT SOLUTION INC SR-UNSEC 02/28/25		07/01/2023	Redemption 100.0000		22,995	22,995	22,765	22,898		97		97		22,995				994	02/28/2025	2.C PL
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		09/29/2023	Redemption 100.0000		59,748	59,748	59,638	42,439		526		526		59,748				4,987	07/21/2025	3.A PL
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		09/29/2023	Redemption 100.0000		43,750	43,750	43,309	43,210		540		540		43,750				1,745	11/07/2025	4.C FE
08579J-BG-6	BERRY GLOBAL INC 07/01/26		08/18/2023	Redemption 100.0000		1,595,946	1,595,946	1,583,720	1,291,684		11,337		11,337		1,595,946				64,063	07/01/2026	2.C FE
08891*-AA-3	BID III NOTE ISSUER L.P. CLASS A NOTES 0.000% 12/15/29		07/01/2023	Redemption 100.0000		523,722	523,722	523,722							523,722				8,977	12/15/2029	1.G PL
08891*-AB-1	BID III NOTE ISSUER L.P. CLASS B NOTES 0.000% 12/15/29		07/01/2023	Redemption 100.0000		157,117	157,117	157,117							157,117				3,232	12/15/2029	2.B PL
08891*-AC-9	BID III NOTE ISSUER L.P. CLASS C NOTES 0.000% 12/15/29		07/04/2023	Redemption 100.0000		261,861	261,861	261,861	(199,104)						261,861				7,024	12/15/2029	3.B PL
10153K-AC-3	Boulder scientific Initial Term Loan 12/31/25		07/03/2023	Redemption 100.0000		26,168	26,168	25,921	26,029		140		140		26,168				1,747	12/31/2025	2.C PL
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TERM B 04/22/29		08/30/2023	Redemption 100.0000		4,511,719	4,511,719	4,494,938	4,495,068		16,651		16,651		4,511,719				234,040	04/22/2029	4.B FE
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		09/29/2023	Redemption 100.0000		46,844	46,844	46,304	37,249		576		576		46,844				2,669	01/22/2027	4.B FE
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		07/01/2023	RBC DAIN RAUSCHER INC.		724,759	746,212	731,286	651,505		1,208		1,208		733,480		(8,722)	(8,722)	22,156	01/27/2027	4.B FE
11132V-AR-0	BROADSTREET PARTNERS INC TERM B 01/27/27		09/29/2023	Redemption 100.0000		13,131	13,131	12,817	6,061		565		565		13,131				1,695	01/27/2027	4.B FE
11132V-AW-9	BROADSTREET PARTNERS INC TERM B3 01/26/29		09/29/2023	Redemption 100.0000		11,250	11,250	11,109			141		141		11,250				326	01/26/2029	4.B FE
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		09/29/2023	Redemption 100.0000		53,071	53,071	52,540	52,818		253		253		53,071				2,873	06/20/2024	3.B PL
11565H-AB-2	BROWN GROUP HOLDING LLC 04/22/28		09/29/2023	Redemption 100.0000		49,295	49,295	48,668	48,719		576		576		49,295				2,801	04/22/2028	4.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		08/19/2023	Redemption 100.0000		1,750	1,750	1,706	1,354		396		396		1,750				172	06/09/2029	4.A FE
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		08/19/2023	Redemption 100.0000		6,281	6,281	6,152	4,318		123		123		6,281				523	06/09/2029	4.B FE
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan 12/24/24		09/29/2023	Redemption 100.0000		93,750	93,750	92,813	93,311		439		439		93,750				6,228	12/24/2024	2.A PL
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B 09/17/28		09/29/2023	Redemption 100.0000		15,076	15,076	14,899	14,903		173		173		15,076				827	09/17/2028	4.A FE
12541H-AT-0	CHG HEALTHCARE SERVICE INC TERM B 09/29/28		07/01/2023	Redemption 100.0000		28,901	28,901	28,706	23,705		231		231		28,901				890	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TERM B 11/17/28		07/01/2023	Redemption 100.0000		42,682	42,682	42,664	42,664		18		18		42,682				1,782	11/17/2028	4.B FE
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27		07/04/2023	Redemption 0.0000															2,121	10/16/2027	4.B FE

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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
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27		07/17/2023	Redemption 100.0000		12,500	12,500	12,531	12,524		(24)		(24)		12,500				595	09/15/2027	4.B FE
12754*-AA-1	NP PHILADELPHIA SUMMERDALE IND 3.350% 02/29/48		09/15/2023	Redemption 100.0000		300,121	300,121	300,121	300,121						300,121				6,704	02/29/2048	1.G
15477B-AB-3	CENTRAL PARENT INC TERM 06/09/29		09/29/2023	Redemption 100.0000		50,775	50,775	49,252	49,311		1,464		1,464		50,775				4,525	06/09/2029	4.B FE
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		07/01/2023	Redemption 100.0000		50,195	50,195	49,341	29,452		846		846		50,195				1,451	08/18/2028	4.A FE
17178H-AN-2	CIENA CORP TERM B 01/12/30		07/31/2023	Redemption 100.0000		6,250	6,250	6,219			31		31		6,250				234	01/12/2030	3.A FE
172442-AT-2	CINEMARK USA INC TERM B 05/31/30		07/03/2023	Redemption 100.0000		25,000	25,000	24,625			375		375		25,000				172	05/31/2030	3.B FE
17304Y-AD-4	CITGO HOLDING INC TERM B 08/01/23		08/01/2023	Maturity		361,138	361,138	361,138							361,138					08/01/2023	5.A FE
17776E-AB-1	CITY BREWING CO LLC 04/01/28		07/01/2023	Redemption 100.0000		11,668	11,668	11,609	11,617		50		50		11,668				539	04/01/2028	5.B FE
19239P-AD-9	COGECO FINANCING 2 LP TERM 07/28/28		08/31/2023	Redemption 100.0000		56,813	56,813	56,670	56,690		122		122		56,813				2,859	07/28/2028	4.A FE
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25		08/29/2023	Redemption 100.0000		137,098	137,098	135,727	136,291		807		807		137,098				6,638	12/19/2025	2.B PL
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan 06/18/24		09/29/2023	Redemption 100.0000		32,398	32,398	32,076	32,138		98		98		32,398				4,272	06/18/2024	3.B PL
20007*-AD-3	COMAR HOLDING COMPANY LLC First Amendment Term Loan 06/18/24		09/29/2023	Redemption 100.0000		5,081	5,081	5,030	5,048		20		20		5,081				335	06/18/2024	3.B PL
20007*-AE-1	COMAR HOLDING COMPANY LLC First Amendment Delayed Draw T 06/18/24		09/08/2023	Redemption 0.0000					(9)										180	06/18/2024	3.B PL
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		07/24/2023	Redemption 100.0000		1,925,000	1,925,000	1,917,634	1,142,218		3,615		3,615		1,925,000				92,552	02/07/2025	3.A PL
20467@-AB-8	COMPEX LEGAL SERVICES INC Initial Term Loan 02/07/26		09/29/2023	Redemption 100.0000		40,268	40,268	39,865	39,933		334		334		40,268				3,268	02/07/2026	3.A PL
21718@-AB-3	COP GNAP HOLLDINGS INC Term Loan A 11/01/24		09/29/2023	Redemption 100.0000		2,361	2,361	2,338	2,352		9		9		2,361				184	11/01/2024	3.A PL
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan 09/24/26		09/29/2023	Redemption 100.0000		34,375	34,375	34,031	34,134		241		241		34,375				2,717	09/24/2026	2.C PL
22243#-AA-5	COUNTRY FRESH HLDGS LLC Initial Incremental Term Loan 08/29/23		08/29/2023	Redemption 0.0000			1,084,751												86,097	08/29/2023	6. *
22704N-AD-4	CROCS INC TERM B 01/27/29		07/06/2023	Redemption 100.0000		(1,019,250)	(1,019,250)	(1,014,154)	(1,014,204)		(5,046)		(5,046)		(1,019,250)					01/27/2029	3.C FE
22704N-AD-4	CROCS INC TERM B 01/27/29		08/08/2023	Tax Free Exchange		11,973,488	12,027,150	11,967,014	11,967,611		5,877		5,877		11,973,488				650,217	01/27/2029	3.C FE
23340D-AP-7	DTZ US BORROWER LLC TERM B 08/21/25		08/24/2023	Redemption 100.0000		27,797,110	27,797,110	27,681,980	27,592,533		204,577		204,577		27,797,110				1,913,525	08/21/2025	3.C FE
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL 03/31/28		07/06/2023	MORGAN STANLEY & CO. INC.		(8,497)					(1,060)		(1,060)		(1,060)		(7,438)	(7,438)	258,805	03/31/2028	4.B FE
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		07/03/2023	Redemption 100.0000		8,891	8,891	8,848	5,632		44		44		8,891				538	09/09/2028	3.A PL
23345U-AD-1	DISA HOLDINGS CORP Term A Loan 09/09/28		07/03/2023	Redemption 100.0000		96,435	96,435	94,552	63,535		1,847		1,847		96,435				5,833	09/09/2028	3.A PL
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		09/29/2023	Redemption 100.0000		1,738	1,738	1,716	1,722		15		15		1,738				123	04/01/2026	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
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver 10/01/25		08/31/2023	Redemption 100.0000		168,558	168,558	168,558	168,558						168,558				10,311	10/01/2025	2.C PL
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25		09/29/2023	Redemption 100.0000		5,321	5,321	5,255	5,286		35		35		5,321				379	10/01/2025	2.C PL
25460H-AB-8	DIRECTV HOLDINGS/FING Term 08/02/27		09/27/2023	Various		2,954,827	3,003,854	2,973,816	2,978,807		7,645		7,645		2,986,453		(31,625)	(31,625)	227,036	08/02/2027	3.B FE
25460H-AB-8	DIRECTV HOLDINGS/FING Term 08/02/27		09/29/2023	Redemption 100.0000		318,182	318,182	316,341	316,654		1,528		1,528		318,182				24,049	08/02/2027	3.B FE
25471Y-AL-6	ZMINFO TERM B 02/28/30		07/12/2023	Redemption 100.0000															1,813	02/28/2030	3.A FE
25849K-AB-3	DOTDASH MEREDITH INC TERM B 11/23/28		07/03/2023	Redemption 100.0000		12,500	12,500	12,438	12,381		119		119		12,500				605	11/23/2028	4.B FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		09/20/2023	BANK OF AMERICA		11,475,060	13,539,319	13,466,841	13,510,115		22,385		22,385		13,532,500		(2,057,440)	(2,057,440)	928,531	03/06/2025	5.A FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		07/21/2023	Redemption 0.0000															2,173	03/06/2025	5.A FE
26835C-AC-3	EAB GLOBAL INC TERM B 06/28/28		07/04/2023	Redemption 0.0000															979	06/28/2028	4.C FE
26872N-AC-3	EMERSON CLIMATE TECHNOLOGIES I TERM B 05/05/30		07/01/2023	RBC DAIN RAUSCHER INC.		867,839	876,606	867,839			78		78		867,917		(78)	(78)		05/05/2030	3.C FE
26877M-AC-0	EOS U.S. Finco LLC TERM B 08/03/29		07/05/2023	Redemption 100.0000		14,969	14,969	13,771	13,795		1,174		1,174		14,969				887	08/03/2029	4.B FE
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		07/31/2023	DIRECT		3,776,637	3,776,637	3,779,771	3,777,610		(293)		(293)		3,777,318		(681)	(681)	153,548	10/02/2024	3.B FE
27922J-AB-2	PQ CORP 06/03/28		07/31/2023	Redemption 100.0000		64,950	64,950	64,170	34,108		1,125		1,125		64,950				3,311	06/03/2028	4.A FE
29081L-AC-8	EMBECTA CORP TERM B 01/27/29		07/01/2023	Redemption 100.0000		6,196	6,196	6,158	6,159		36		36		6,196				268	01/27/2029	4.A FE
29267Y-AS-1	ENERGIZER HOLDINGS INC 12/16/27		09/28/2023	Redemption 100.0000		46,583	46,583	46,351	46,403		180		180		46,583				1,961	12/16/2027	3.B FE
29362L-AM-6	ENTEGRIS INC TERM B 07/06/29		07/01/2023	Redemption 100.0000		1,517,025	1,517,025	1,508,090			8,935		8,935		1,517,025				29,697	07/06/2029	2.C FE
31732F-AR-7	CHARIOT BUYER LLC TERM B 10/19/28		09/29/2023	Redemption 100.0000		7,975	7,975	7,955	7,957		18		18		7,975				402	10/19/2028	4.C FE
31732F-AT-3	FILTRATION GROUP CROP TERM TERM 10/24/28		07/01/2023	Redemption 100.0000		11,500	11,500	11,385			115		115		11,500				76	10/24/2028	4.C FE
33718F-AD-2	FIRST STUDENT BIDCO INC TERM B 07/21/28		07/01/2023	Redemption 100.0000		15,690	15,690	15,611	15,621		69		69		15,690				656	07/21/2028	4.A FE
34965#-AA-6	FORTUNE INTERNATIONAL LLC Revolver 01/17/25		07/01/2023	Redemption 100.0000		1,179,998	1,179,998	1,173,108	586,990		6,453		6,453		1,179,998				63,769	01/17/2025	2.C PL
34965#-AB-4	FORTUNE INTERNATIONAL LLC Initial Term Loan 01/17/26		07/01/2023	Redemption 100.0000		6,934	6,934	6,865	6,892		43		43		6,934				189	01/17/2026	2.C PL
34965#-AC-2	FORTUNE INTERNATIONAL LLC Delayed Draw Term Loan 01/17/26		09/29/2023	Redemption 100.0000		12,130	12,130	12,009	12,049		81		81		12,130				487	01/17/2026	2.C PL
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26		07/13/2023	Redemption 100.0000		(136,686)	(136,686)	(135,319)	(135,724)		(962)		(962)		(136,686)				2,035	09/21/2026	2.C PL
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		07/15/2023	Redemption 100.0000		4,810	4,810	4,786	4,792		18		18		4,810				2,285	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

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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
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		07/13/2023	Redemption 0.0000					(18)										786	11/06/2025	3.B PL
36270B-AB-8	ENTAIN HOLDING GIBRALTAR LTD TEAM B 10/31/29		07/01/2023	Redemption 100.0000		22,500	22,500	22,140	10,529		361		361		22,500				782	10/31/2029	3.A FE
365556-AT-6	GARDNER DENVER INC TERM B 02/28/27		08/08/2023	BMO CAPITAL MARKETS		6,923,339	6,923,339	6,782,404	6,756,730		81,957		81,957		6,838,686		84,653	84,653	349,884	02/28/2027	2.C FE
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		08/16/2023	Redemption 100.0000		9,275,079	9,275,079	9,263,485	9,267,340		7,739		7,739		9,275,079				391,322	02/28/2027	2.C FE
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		07/01/2023	Redemption 100.0000		126,465	126,465	125,320	49,057		1,023		1,023		126,465				4,770	07/24/2024	3.A PL
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		09/15/2023	Redemption 100.0000		347,823	347,823	347,823	347,823						347,823				21,428	10/15/2027	2.B
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC Term B 10/08/27		07/31/2023	Redemption 100.0000		25,349	25,349	24,732	24,726		622		622		25,349				1,339	10/08/2027	4.C FE
39843G-AJ-2	GRIFFON CORP TERM B 01/19/29		09/27/2023	Redemption 100.0000		47,250	47,250	47,132	47,146		104		104		47,250				2,947	01/19/2029	3.B FE
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		07/27/2023	Redemption 100.0000		108,793	108,793	108,202	103,884		907		907		108,793				4,474	06/10/2028	4.A FE
41024J-AB-0	HANDGARDS LLC Term Loan A 10/14/26		09/29/2023	Redemption 100.0000		75,563	75,563	74,051	74,461		1,102		1,102		75,563				6,940	10/14/2026	2.C PL
410346-AX-8	HANESBRANDS INC TERM B 03/08/30		07/01/2023	Redemption 100.0000		4,413	4,413	4,368			44		44		4,413				113	03/08/2030	3.B FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		07/31/2023	Redemption 100.0000		418,975	418,975	415,142	300,521		4,337		4,337		418,975				10,207	01/24/2028	3.B FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		07/14/2023	Redemption 0.0000					(2,881)											01/24/2028	4.A FE
43162T-AT-7	HILLMAN GROUP INC/THE 01/24/28		07/31/2023	Redemption 100.0000		16,270	16,270	15,902	2,895		369		369		16,270				1,112	01/24/2028	3.B FE
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		09/29/2023	Redemption 100.0000		11,619	11,619	11,630	11,615		4		4		11,619				498	08/03/2025	3.A Z
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		07/15/2023	Redemption 100.0000		5,292,657	5,292,657	5,297,432	5,290,716		1,941		1,941		5,292,657				213,733	08/03/2025	4.A FE
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		07/31/2023	Redemption 100.0000		370,270	370,270	364,778	367,958		2,312		2,312		370,270				21,254	04/25/2025	4.B FE
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		09/29/2023	Redemption 100.0000		36,444	36,444	35,903	36,216		228		228		36,444				2,127	04/25/2025	4.B Z
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		07/31/2023	Redemption 100.0000		5,757,444	5,757,444	5,722,307	5,695,659		61,786		61,786		5,757,444				375,030	04/25/2025	4.B FE
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		08/31/2023	CITIGROUP GLOBAL MARKETS INC		(15,995)	5,650	5,586	(2,158,103)		(5,681)		(5,681)		(31)		(15,964)	(15,964)		07/01/2024	4.C FE
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		08/31/2023	Redemption 100.0000		(5,649)	(5,649)	(5,586)	(5,649)						(5,649)					07/01/2024	4.C FE
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1 07/16/24		07/03/2023	Redemption 100.0000		1,520	1,520	1,520	1,520						1,520				114	07/16/2024	3.C PL
45783U-AB-7	CHARIOT BUYER LLC TERM 10/21/28		09/19/2023	Redemption 100.0000		(100)	(100)	(99)	(98)		(2)		(2)		(100)				512	10/21/2028	2.C FE
45783U-AB-7	CHARIOT BUYER LLC TERM 10/21/28		09/19/2023	Redemption 100.0000		(34,588)	(34,588)	(33,929)	(34,204)		(384)		(384)		(34,588)					10/21/2028	3.A FE
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		08/26/2023	JP MORGAN SECURITIES					586		(586)		(586)						(2,281)	07/30/2028	4.B FE

SCHEDULE D - PART 4

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

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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
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		09/29/2023	Redemption 100.0000		44,946	44,946	44,289	43,727		1,220		1,220		44,946				5,216	07/30/2028	4.A FE
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		08/26/2023	Redemption 0.0000					(1,108)		1,108		1,108						(136)	07/30/2028	4.B FE
46124C-AK-3	ALTERRA MOUNTAIN CO TERM B 05/09/30		09/29/2023	Redemption 100.0000		20,000	20,000	19,981			19		19		20,000				432	05/09/2030	4.A FE
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan 03/22/24		07/03/2023	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		07/03/2023	Redemption 100.0000		6,247	6,247	6,247	6,247						6,247				151	03/22/2024	3.C PL
48254E-AF-8	KKR APPLE BIDCO LLC TERM 09/23/28		07/01/2023	Redemption 100.0000		18,829	18,829	18,533	2,039		290		290		18,829				122	09/23/2028	4.B FE
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		09/18/2023	Redemption 100.0000		8,235,294	8,235,294	8,235,294	5,127						8,235,294				104,947	10/01/2025	3.A PL
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		07/01/2023	Redemption 100.0000		37,975	37,975	37,605	37,750		225		225		37,975				1,584	09/08/2025	4.C FE
55339E-AC-9	MN ACQUISITION INC INITIAL TERM LOAN 08/25/28		07/01/2023	Redemption 100.0000		50,000	50,000	49,338	49,351		649		649		50,000				1,277	08/25/2028	3.C PL
55759V-AB-4	MADISON IAQ LLC TERM 06/21/28		08/26/2023	Redemption 0.0000															478	06/21/2028	4.C FE
605024-AS-7	MISSION BROADCASTING INC 05/27/28		07/03/2023	Redemption 100.0000		2,500	2,500	2,488	2,489		11		11		2,500				107	05/27/2028	3.B FE
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25		07/01/2023	Redemption 100.0000		39,538	39,538	39,340	39,453		84		84		39,538				1,684	03/04/2025	4.A PL
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER 03/04/25		09/08/2023	Redemption 100.0000		1,240,000	1,240,000	1,240,000	290,167						1,240,000					03/04/2025	4.A PL
62886V-AP-5	NCR CORP NCR CORP 08/28/26		08/15/2023	Redemption 100.0000		11,324	11,324	11,268	11,290		34		34		11,324				439	08/28/2026	3.B FE
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		07/07/2023	Redemption 100.0000		1,000,000	1,000,000	1,000,000	317,647						1,000,000				13,344	05/06/2025	3.A PL
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		07/01/2023	Redemption 100.0000		41,250	41,250	40,838	41,060		190		190		41,250				1,988	05/06/2025	3.A PL
62914D-AB-2	NGS US FINCO LLC FIRST LIEN INITIAL TERM LOAN 10/01/25		07/01/2023	Redemption 100.0000		3,393	3,393	3,376	3,385		8		8		3,393				155	10/01/2025	3.B PL
62914D-AF-3	NGS US FINCO LLC 2020 Incremental Term Loan 10/01/25		07/01/2023	Redemption 100.0000		1,566	1,566	1,535	1,546		20		20		1,566				80	10/01/2025	3.B PL
62922E-AC-8	NJEYE LLC Term Loan 09/14/24		07/03/2023	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		07/03/2023	Redemption 100.0000		22,137	22,137	21,419	21,811		326		326		22,137				620	09/16/2024	2.C PL
62931*-AB-0	NMC SKINCARE INTERMEDIATE HOLD Revolver 10/31/24		09/22/2023	Redemption 100.0000		952,381	952,381	949,929			2,452		2,452		952,381				2,930	10/31/2024	3.B PL
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan 10/31/24		07/01/2023	Redemption 100.0000		19,746	19,746	19,548	19,430		316		316		19,746				663	10/31/2024	3.B PL
62984C-AD-5	BENGAL DEBT MERGER SUB LLC TERM 01/20/29		09/08/2023	Redemption 100.0000		15,500	15,500	15,461	15,421		79		79		15,500				631	01/20/2029	4.C FE
63108E-AB-4	NASCAR HOLDINGS LLC TERM B 10/18/26		09/25/2023	Redemption 100.0000		9,987,344	9,987,344	9,867,215	8,245,328		130,086		130,086		9,987,344				7,993	10/18/2026	3.B FE

SCHEDULE D - PART 4

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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
64029B-AE-8	NELLSON NUTRACEUTICAL LLC Refinancing Term A-1 Loan 12/23/23		08/03/2023	Redemption 100.0000		159,445	159,445	156,362	112,652		8,479		8,479		159,445				7,931	12/23/2023	4.B Z
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET 07/17/25		07/17/2023	Redemption 100.0000		7,383	7,383	7,272	7,312		71		71		7,383				910	07/17/2025	4.B FE
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		08/15/2023	Redemption 100.0000		542,373	542,373	542,205			168		168		542,373				7,054	02/02/2026	4.B PL
64556R-AC-8	NEW ILC DOVER INC Initial Delayed Draw Term Loan 01/31/26		07/01/2023	Redemption 100.0000		8,663	8,663	8,663	4,526						8,663				407	01/31/2026	4.B PL
64556R-AD-6	NEW ILC DOVER INC Initial Term Loan 01/31/26		07/01/2023	Redemption 100.0000		28,707	28,707	28,423	28,540		167		167		28,707				1,432	01/31/2026	4.B PL
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		07/01/2023	Redemption 100.0000		22,635	22,635	22,464	22,552		83		83		22,635				1,082	03/28/2025	3.B PL
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/24		07/13/2023	Redemption 100.0000		1,500,000	1,500,000	1,492,500			7,500		7,500		1,500,000				1,096	07/08/2024	2.B PL
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan 07/08/25		07/03/2023	Redemption 100.0000		8,365	8,365	8,281	8,316		49		49		8,365				493	07/08/2025	2.B PL
68217U-AP-4	OMNI INTERMEDIATE HOLDINGS LLC 2022 Incremental Term Loans 12/30/26		07/01/2023	Redemption 100.0000		36,440	36,440	35,889	34,453		525		525		36,440				441	12/30/2026	3.A Z
68371Y-AN-3	OPEN TEXT CORP TERM B 01/31/30		08/14/2023	Tax Free Exchange		33,963,165	34,825,000	33,932,969			30,196		30,196		33,963,165				980,933	01/31/2030	2.C FE
68751B-AC-7	ORTHOALLIANCE MSO LLC DDTL A 07/21/25		09/29/2023	Redemption 100.0000		11,604	11,604	11,372			232		232		11,604				973	07/21/2025	3.A PL
68751B-AD-5	ORTHOALLIANCE MSO LLC DDTL B 07/21/25		09/29/2023	Redemption 100.0000		18,443	18,443	18,074			369		369		18,443				775	07/21/2025	3.A PL
68751B-AE-3	ORTHOALLIANCE MSO LLC DDTL C 07/21/25		09/29/2023	Redemption 100.0000		5,790	5,790	5,674			116		116		5,790				154	07/21/2025	3.A PL
68751B-AF-0	ORTHOALLIANCE MSO LLC DDTL D 07/21/25		09/29/2023	Redemption 100.0000		4,929	4,929	4,880			49		49		4,929				249	07/21/2025	3.A PL
69420#-AB-9	PMAB LLC Term Loan 02/06/25		07/01/2023	Redemption 100.0000		50,669	50,669	50,549	50,619		50		50		50,669				2,341	02/06/2025	3.A PL
71376G-AF-8	PERFORCE SOFTWARE INC 07/01/26		07/01/2023	Redemption 100.0000		1,289	1,289	1,205			84		84		1,289					07/01/2026	4.C FE
71677H-AL-9	PETSMART INC TERM B 02/12/28		07/27/2023	Redemption 100.0000		40,271	40,271	39,484	39,513		758		758		40,271				2,413	02/12/2028	4.A FE
71911K-AC-8	PAREXEL TERM 08/11/28		07/01/2023	Redemption 100.0000		92,500	92,500	92,255	79,437		546		546		92,500				3,431	08/11/2028	4.B FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN 04/12/28		07/04/2023	Redemption 0.0000															1,828	04/12/2028	4.B FE
72819Q-AM-4	PLAZE INC PLAZE INC 08/03/26		07/01/2023	Redemption 100.0000		21,500	21,500	21,393	21,437		63		63		21,500				847	08/03/2026	4.C FE
72819Q-AN-2	PLAZE INC 08/03/26		07/01/2023	Redemption 100.0000		21,072	21,072	20,776	20,863		209		209		21,072				857	08/03/2026	4.C FE
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		09/06/2023	Various		(2,796)	(3,003)	(2,988)	(2,990)		(196)		(196)		(3,186)		390	390	170,646	06/04/2028	4.C FE
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		09/06/2023	Redemption 100.0000		3,003	3,003	2,988	2,990		13		13		3,003				41,064	06/04/2028	4.C FE
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan 11/26/26		07/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,834		166		166		25,000				1,203	11/26/2026	3.B PL
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		08/22/2023	Redemption 100.0000		(50,871)	(50,871)	(50,213)	(60,322)		(647)		(647)		(50,871)				3,277	12/19/2026	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
74982C-AG-5	RACE WINNING BRANDS INC Term Loan A 11/16/27		08/31/2023	Redemption 100.0000		101,367	101,367	100,354	100,406		962		962		101,367				7,338	11/16/2027	4.B PL
75703U-AK-1	RED VENTURES LLC TERM B 02/24/30		07/01/2023	Redemption 100.0000		3,609	3,609	3,609							3,609				73	02/24/2030	3.C FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		08/04/2023	Redemption 100.0000		829,749	829,749	814,116	808,336		21,413		21,413		829,749				33,287	01/30/2027	3.A FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		09/26/2023	Redemption 100.0000		1,615,435	1,615,435	1,584,878	114,646		31,707		31,707		1,615,435				203,055	02/16/2026	4.A FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		07/25/2023	Redemption 0.0000				1	(8,782)		(7)		(7)						3,231	07/23/2027	4.A FE
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		07/31/2023	Redemption 100.0000		181,213	181,213	178,885	179,313		1,899		1,899		181,213				6,582	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		08/31/2023	Redemption 100.0000		600,762	600,762	587,422	579,765		20,997		20,997		600,762				16,021	04/16/2025	3.B FE
78615#-AA-7	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC 3.420% 09/15/36		09/15/2023	Redemption 100.0000		68,023	68,023	68,023	68,023						68,023				1,521	09/15/2036	1.A
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP TERM B 02/04/29		07/01/2023	DEUTSCHE BANK SECURITIES INCOR		1,671,600	1,741,250	1,736,897	1,736,851		689		689		1,737,541		(65,941)	(65,941)	66,600	02/04/2029	4.B FE
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP TERM B 02/04/29		07/14/2023	Redemption 0.0000															199	02/04/2029	4.A FE
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP TERM B 02/04/29		07/14/2023	Redemption 100.0000		(4,375)	(4,375)	(4,364)	(4,364)		(11)		(11)		(4,375)				246	02/04/2029	4.B FE
816194-AV-6	SELECT MEDICAL CORP SELECT MEDICAL CORP 03/06/25		07/31/2023	Tax Free Exchange		37,848,822	38,350,159	37,570,159	37,678,239		170,583		170,583		37,848,822				1,448,403	03/06/2025	3.C FE
82563@-AA-3	263 SHUMAN PROPERTIES LLC 4.095% 03/15/57		09/15/2023	Redemption 100.0000		3,361	3,361	3,428			(67)		(67)		3,361				10,105	03/15/2057	1.D PL
83415Y-AC-4	SOLARAY LLC Term Loan 12/15/23		07/01/2023	Redemption 100.0000		29,174	29,174	28,941	29,141		33		33		29,174				1,556	12/15/2023	3.C PL
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 12/15/23		07/01/2023	Redemption 100.0000		10,549	10,549	10,549	10,549						10,549				816	12/15/2023	3.C PL
83578B-AN-3	SOPHIA LP 09/23/27		08/25/2023	Redemption 100.0000		(16,500,313)	(16,500,313)	(16,376,560)	(16,364,452)		(135,861)		(135,861)		(16,500,313)					09/23/2027	4.C FE
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		07/01/2023	Redemption 100.0000		5,322	5,322	5,295	5,305		17		17		5,322				249	09/23/2025	2.B PL
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		09/01/2023	Redemption 100.0000		7,393,579	7,393,579	7,384,337	7,390,247		3,332		3,332		7,393,579				360,540	01/31/2025	4.C FE
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		09/22/2023	Redemption 100.0000		43,123	43,123	42,613	27,121		485		485		43,123				2,162	09/22/2028	2.C FE
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		08/01/2023	Redemption 100.0000		123,438	123,438	121,101	122,118		1,320		1,320		123,438				9,220	04/12/2026	4.C FE
87250Y-AC-3	TI Acquisition NC LLC Term Loan 03/19/27		07/01/2023	Redemption 100.0000		67,750	67,750	67,233	67,369		381		381		67,750				3,060	03/19/2027	2.A PL
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/24		07/01/2023	Redemption 100.0000		76,624	76,624	75,858	76,117		507		507		76,624				1,864	11/30/2024	3.A PL
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		09/08/2023	Redemption 100.0000		1,870,898	1,870,898	1,863,959	1,869,033		1,864		1,864		1,870,898				3	02/06/2024	4.C FE
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		07/01/2023	Redemption 100.0000		30,639	30,639	30,329	30,561		79		79		30,639				2	02/06/2024	5.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
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		09/08/2023	Tax Free Exchange		(7,629,720)	(7,646,369)	(7,580,962)	(7,629,694)		(26)		(26)		(7,629,720)				1,081	02/06/2024	4.C FE
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B 02/02/27		09/08/2023	Redemption 100.0000		(1,892,012)	(1,892,012)	(1,890,273)	(1,979,289)		23		23		(1,892,012)				195	02/02/2027	4.C FE
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B 02/02/27		09/08/2023	Redemption 100.0000		(39,332)	(39,332)	(39,215)	(169,627)		(588)		(588)		(39,332)				(2,135)	02/02/2027	5.A FE
88023H-AF-7	TEMPO ACQUISITION LLC TERM B 08/31/28		09/20/2023	Tax Free Exchange		31,891,643	31,991,014	31,872,520	29,848,806		74,740		74,740		31,891,643				1,810,110	08/31/2028	3.C FE
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC Term B 06/04/28		07/01/2023	Redemption 100.0000		5,000	5,000	4,975	4,979		22		22		5,000				156	06/04/2028	3.C FE
89334G-AZ-7	TRANS UNION LLC TERM B6 11/18/28		08/29/2023	Redemption 100.0000		250,010	250,010	248,217	236,213		13,797		13,797		250,010				12,050	11/18/2028	3.B FE
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24		07/01/2023	Redemption 100.0000		35,549	35,549	35,296	35,455		95		95		35,549				590	12/18/2024	3.B PL
89678Q-AB-2	TRITON WATER HOLDINGS IN 03/31/28		07/01/2023	Redemption 100.0000		66,660	66,660	66,390	66,426		235		235		66,660				2,798	03/31/2028	4.B FE
90347B-AJ-7	AXALTA COATIG SYSTEMS UD HOLDI TERM B 12/08/29		09/21/2023	Redemption 0.0000					(1,534,500)										16,034	12/08/2029	3.A FE
90347B-AJ-7	AXALTA COATIG SYSTEMS UD HOLDI TERM B 12/08/29		08/18/2023	Tax Free Exchange		18,282,329	18,450,000	18,265,500			16,829		16,829		18,282,329				917,400	12/08/2029	3.A FE
90351H-AD-0	US FOODS INC TERM B 09/13/26		07/01/2023	Redemption 100.0000		476,247	476,247	468,280	217,560		7,751		7,751		476,247				(4,786)	09/13/2026	3.C FE
90351H-AE-8	US FOODS INC TERM B 11/17/28		07/01/2023	Redemption 100.0000		93,666	93,666	93,016	92,904		762		762		93,666				2,571	11/17/2028	3.C FE
90351H-AE-8	US FOODS INC TERM B 11/17/28		07/13/2023	Redemption 100.0000					(15,568)		15,567		15,567						20,865	11/17/2028	4.A FE
90351H-AE-8	US FOODS INC TERM B 11/17/28		08/22/2023	Tax Free Exchange		29,856,644	30,035,556	29,827,053	29,791,320		65,323		65,323		29,856,644				1,030,641	11/17/2028	3.C FE
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		07/01/2023	Redemption 100.0000		29,938	29,938	29,750	29,706		232		232		29,938				1,378	04/14/2028	3.B FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC 10/20/27		07/01/2023	Redemption 100.0000		38,313	38,313	38,355	38,343		(31)		(31)		38,313				1,484	10/20/2027	5.A FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		08/11/2023	Redemption 100.0000		32,315	32,315	32,304	32,311		4		4		32,315				2,521	05/16/2025	4.C FE
98149H-A*-9	COMAR HOLDING COMPANY LLC Delayed Draw Term Loan 06/18/24		07/01/2023	Redemption 100.0000		7,292	7,292	7,219	7,244		29		29		7,292				379	06/18/2024	3.B PL
98164A-AB-9	WORLD WIDE TECHNOLOGY TERM B 02/23/30		07/01/2023	Redemption 100.0000		12,500	12,500	12,375			125		125		12,500				325	02/23/2030	3.C FE
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		07/01/2023	Tax Free Exchange		4,808,375	4,808,375	4,808,375	4,808,375						4,808,375				125,365	05/30/2025	3.A FE
98932T-AD-5	ZELIS TERM B 09/30/26		08/15/2023	Redemption 0.0000					(42,025)											09/30/2026	4.B FE
98932T-AD-5	ZELIS TERM B 09/30/26		08/15/2023	Redemption 100.0000					(21,012)										646	09/30/2026	4.B FE
98932T-AD-5	ZELIS TERM B 09/30/26		08/15/2023	Redemption 100.0000					(42,025)										246	09/30/2026	5.B GI
98932T-AE-3	ZELIS TERM B 09/30/26		08/15/2023	Tax Free Exchange					(1,892,748)										(25,822)	09/30/2026	4.B FE
99AAL4-67-7	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28		07/01/2023	Redemption 100.0000		20,561	20,561	20,355	18,954		200		200		20,561				982	09/01/2028	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
99AAL5-15-3	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 09/06/28		09/29/2023	Redemption 100.0000		20,175	20,175	19,827	20,954		335		335		20,175				2,829	09/06/2028	3.A PL
99AAM2-79-5	JENSEN HUGHES INC Term Loan 03/22/24		07/03/2023	Redemption 100.0000		1,309	1,309	1,309	1,309						1,309				1,127	03/22/2024	3.C PL
99AAM6-08-5	INFOBASE MERGER SUB INC. REVOLVING CREDIT 06/14/28		07/28/2023	Redemption 100.0000		217,391	217,391	215,217			2,174		2,174		217,391				3,324	06/14/2028	3.A PL
99AAM6-08-5	INFOBASE MERGER SUB INC. REVOLVING CREDIT 06/14/28		09/01/2023	Redemption 100.0000		1,086,957	1,086,957	1,076,087			10,870		10,870		1,086,957				16,623	06/14/2028	3.A Z
99AAM9-29-5	ACCUPAC Second Amendment Incr Term Loa 01/17/26		09/29/2023	Redemption 100.0000		2,368	2,368	2,344	2,346		21		21		2,368				202	01/17/2026	3.B PL
99AAM9-44-4	TSS BUYER LLC Initial Term Loan 06/22/29		07/01/2023	Redemption 100.0000		51,563	51,563	51,047	51,065		497		497		51,563				3,517	06/22/2029	3.B PL
99AAM9-59-2	ACP TARA HOLDINGS INC Tranche B-1 Term Loan 09/10/27		09/29/2023	Redemption 100.0000		7,058	7,058	6,988	6,991		67		67		7,058				394	09/10/2027	3.A PL
99AAN0-05-3	ELEMENT 78 PARTNERS LLC Term Loan 06/30/27		09/29/2023	Redemption 100.0000		11,239	11,239	11,127	11,131		108		108		11,239				1,348	06/30/2027	3.B PL
99AAN0-06-1	ELEMENT 78 PARTNERS LLC Second Delayed Draw Term Loan 12/01/27		09/29/2023	Redemption 100.0000		7,621	7,621	7,544	4,605		76		76		7,621				524	12/01/2027	3.B PL
99AAN1-75-4	TSS BUYER LLC Revolver 06/22/29		08/09/2023	Redemption 100.0000		9,450,000	9,450,000	9,368,049	6,368,844		81,462		81,462		9,450,000				339,770	06/22/2029	3.B PL
99AAN1-77-0	RENAISSANCE BUYER LLC Initial Term Loan 07/18/28		07/01/2023	Redemption 100.0000		18,213	18,213	17,848	17,859		354		354		18,213				1,413	07/18/2028	3.A PL
99AAN2-61-2	MDI BUYER INC Initial Delayed Draw Term Loan 07/25/28		07/01/2023	Redemption 100.0000		21,544	21,544	21,328	21,329		215		215		21,544				1,077	07/25/2028	3.A PL
99AAN2-63-8	MDI BUYER INC Initial Term Loan 07/25/28		07/01/2023	Redemption 100.0000		59,706	59,706	59,109	59,106		600		600		59,706				3,225	07/25/2028	3.A PL
99AAN2-75-2	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Incr Term Loan 12/30/26		07/01/2023	Redemption 100.0000		31,520	31,520	31,204	31,214		305		305		31,520				2,230	12/30/2026	3.A PL
99AAN2-76-0	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Increment DDTL 12/30/26		07/01/2023	Redemption 100.0000		34,970	34,970	34,620	20,176		346		346		34,970				1,306	12/30/2026	3.A PL
99AAN2-98-4	RA PARENT HOLDINGS LP First Incremental Term Loan 03/01/29		07/01/2023	Redemption 100.0000		26,858	26,858	26,589	26,596		262		262		26,858				1,318	03/01/2029	3.A PL
99AAN3-41-2	ITSAVVY LLC TERM A LOAN 08/08/28		09/29/2023	Redemption 100.0000		20,323	20,323	20,120	20,125		198		198		20,323				1,556	08/08/2028	3.A PL
99AAN3-42-0	ITSAVVY LLC Delayed Draw Term Loan 08/08/28		09/22/2023	Redemption 100.0000		217,071	217,071	214,900			2,171		2,171		217,071				14,102	08/08/2028	3.A PL
99AAN5-04-5	OLYMPUS US BIDCO LLC TERM LOAN 08/22/29		07/31/2023	Redemption 100.0000		830,205	830,205	821,903	821,938		8,267		8,267		830,205				51,766	08/22/2029	2.A PL
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		07/01/2023	Redemption 100.0000		136,196	136,196	134,060	89,423		2,130		2,130		136,196				6,615	08/16/2028	3.B PL
99AAN5-56-5	NORTH HAVEN STACK BUYER LLC DDTL 1 07/16/27		07/01/2023	Redemption 100.0000		2,117	2,117	2,096	2,097		21		21		2,117				19	07/16/2027	3.B Z
99AAN5-57-3	NORTH HAVEN STACK BUYER LLC DDTL 2 07/16/27		07/01/2023	Redemption 100.0000		6,438	6,438	6,375	6,378		60		60		6,438				57	07/16/2027	3.B Z
99AAN5-78-9	HEIGHTS BUYER LLC INITIAL TERM LOAN 08/25/28		09/29/2023	Redemption 100.0000		72,347	72,347	70,901	70,933		1,415		1,415		72,347				5,908	08/25/2028	3.A PL
99AAN5-80-5	HEIGHTS BUYER LLC INITIAL REVOLVING LOAN 08/25/28		09/14/2023	Redemption 100.0000		984,615	984,615	973,121			11,494		11,494		984,615				4,623	08/25/2028	5.B GI

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
99AAN5-92-0	ECKHART BIDCO LLC First Incr Amendment Term Loan 08/18/29		09/29/2023	Redemption 100.0000		16,652	16,652	16,444	16,445		207		207		16,652				1,483	08/18/2029	3.A Z
99AAN6-42-3	GHR HEALTHCARE LLC Second Amendment Term Loan 12/09/27		09/29/2023	Redemption 100.0000		16,775	16,775	16,439	16,450		324		324		16,775				1,217	12/09/2027	2.C PL
99AAN6-75-3	SANDLOT INTERMEDIATE LLC Initial Term Loan 09/19/28		07/01/2023	Redemption 100.0000		115,797	115,797	112,323	112,422		3,375		3,375		115,797				9,663	09/19/2028	2.B PL
99AAN6-77-9	DH UNITED HOLDINGS LLC Initial Term Loan 09/16/28		09/29/2023	Redemption 100.0000		22,757	22,757	22,109	31,747		631		631		22,757				2,951	09/16/2028	3.B PL
99AAN6-78-7	DH UNITED HOLDINGS LLC Delayed Draw Term Loan 09/16/28		09/29/2023	Redemption 100.0000		7,243	7,243	7,098	7,098		145		145		7,243				574	09/16/2028	3.B PL
99AAN6-79-5	DH UNITED HOLDINGS LLC Revolving Loan 09/16/28		09/05/2023	Redemption 100.0000		1,200,000	1,200,000	1,176,000	342,857		17,143		17,143		1,200,000					09/16/2028	3.B PL
99AAN6-88-6	SURGENT CONSOLIDATED Term Loan A 09/20/27		07/01/2023	Redemption 100.0000		10,909	10,909	10,691	10,698		211		211		10,909				587	09/20/2027	3.C Z
99AAN6-89-4	SURGENT CONSOLIDATED Delayed Draw Term Loan 09/20/27		07/01/2023	Redemption 100.0000		8,000	8,000	7,840	7,844		156		156		8,000				408	09/20/2027	3.C PL
99AAN8-31-2	SCP EYE CARE HOLDCO LLC DELAYED DRAW TEM LOAN 10/05/29		07/01/2023	Redemption 100.0000		1,024	1,024	1,019			5		5		1,024				10	10/05/2029	3.B PL
99AAN8-33-8	SCP EYE CARE HOLDCO LLC Initial Term Loan 10/05/29		07/01/2023	Redemption 100.0000		19,235	19,235	18,851	18,856		380		380		19,235				1,432	10/05/2029	3.B PL
99AAN9-33-6	FSK PALLET HOLDING CORP 5TH INCREMENTAL TERM LOAN 10/31/30		09/29/2023	Redemption 100.0000		50,000	50,000	49,000	48,999		1,001		1,001		50,000				3,929	10/31/2030	1.F PL
99AAN9-41-9	TAILWIND RANDYS HOLDINGS INC INITIAL TERM LOAN 11/01/28		07/01/2023	Redemption 100.0000		20,455	20,455	20,045	20,048		406		406		20,455				1,318	11/01/2028	3.B PL
99AAP0-38-2	CALIENGER HOLDINGS LLC INITIAL TERM LOAN 10/23/28		07/03/2023	Redemption 100.0000		11,029	11,029	10,809	10,806		223		223		11,029				703	10/23/2028	3.A PL
99AAP2-05-7	ISG ENTERPRISES LLC TERM LOAN 12/07/28		09/29/2023	Redemption 100.0000		82,386	82,386	80,739	80,736		1,651		1,651		82,386				5,409	12/07/2028	3.C PL
99AAP2-06-5	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28		09/21/2023	Redemption 100.0000		2,750,000	2,750,000	2,695,967			54,033		54,033		2,750,000				73,519	12/07/2028	3.B PL
99AAP2-08-1	ISG ENTERPRISES LLC DELAYED DRAW TERM LOAN 12/07/28		09/29/2023	Redemption 100.0000		17,159	17,159	16,988			172		172		17,159				70	12/07/2028	3.B Z
99AAP2-11-5	B2B INDUSTRIAL PRODUCTS LLC 2022 III Term Loan 10/07/26		09/29/2023	Redemption 100.0000		250	250	244	244		6		6		250				26	10/07/2026	2.B PL
99AAP2-86-7	MIDLAND INDUSTRIES LLC 5th AMENDMENT INCR TERM LOAN 11/04/24		09/01/2023	Redemption 100.0000		9,845,185	9,845,185	9,648,281	9,647,605		197,580		197,580		9,845,185				893,595	11/04/2024	2.C PL
99AAP2-87-5	OEP GLASS PURCHASER LLC First Amendment Incr Term Loan 04/18/28		07/01/2023	Redemption 100.0000		37,943	37,943	37,184	37,177		766		766		37,943				2,070	04/18/2028	2.A PL
99AAP3-82-4	TRILON GROUP LLC 2nd AMENDMENT INCRE TERM LOAN 05/27/29		07/01/2023	Redemption 100.0000		62,500	62,500	61,250	61,232		1,268		1,268		62,500				3,520	05/27/2029	3.A PL
99AAP4-37-6	INS INTERMEDIATE II LLC Term A Loan 01/19/29		09/29/2023	Redemption 100.0000		20,053	20,053	19,652			401		401		20,053				1,230	01/19/2029	3.B PL
99AAP6-27-2	TRANSIT BUYER LLC TERM B LOAN 01/31/29		07/01/2023	Redemption 100.0000		25,781	25,781	25,266			516		516		25,781				690	01/31/2029	3.A PL
99AAP9-54-0	IMPACT PARENT CORPORATION TERM LOAN 03/23/29		09/29/2023	Redemption 100.0000		26,668	26,668	26,134			533		533		26,668				737	03/23/2029	3.A Z
99AAQ0-35-7	MARKET PERFORMANCE GROUP HOLDI THIRD AMENDMENT TERM LOAN 12/29/26		07/01/2023	Redemption 100.0000		9,820	9,820	9,624			196		196		9,820				125	12/29/2026	3.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					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
99AAQ0-62-1	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		09/21/2023	Redemption 100.0000		1,894,737	1,894,737	1,856,842			37,895		37,895		1,894,737				41,938	04/03/2030	3.A Z
99AAQ0-62-1	PINNACLE SUPPLY PARTNERS LLC REVOLVING LOAN 04/03/30		08/21/2023	Redemption 100.0000		1,263,158	1,263,158	1,237,895			25,263		25,263		1,263,158				18,647	04/03/2030	5.B GI
99AAQ0-65-4	RHINO INTERMEDIATE HOLDINGS CO TERM LOAN A 04/04/29		07/01/2023	Redemption 100.0000		39,049	39,049	38,268			781		781		39,049				206	04/04/2029	3.A PL
99AAQ1-81-9	NORTH HAVEN STACK BUYER LLC DDTL 3 01/01/30		07/01/2023	Redemption 100.0000		2,117	2,117	2,097			20		20		2,117				24	01/01/2030	3.B Z
99AAQ1-87-6	CHROMA COLOR CORPORATION INITIAL TERM LOAN 04/21/29		09/29/2023	Redemption 100.0000		21,474	21,474	21,044			429		429		21,474				600	04/21/2029	2.B PL
BL3604-49-5	BIRKENSTOCK US BIDCO INC 04/27/28		09/29/2023	Redemption 100.0000		48,772	48,772	48,716	48,714		59		59		48,772				5,092	04/27/2028	4.A FE
BL3650-69-6	TK ELEVATOR US NEWCO INC TERM B 07/30/27		07/01/2023	Redemption 100.0000		38,119	38,119	37,477	37,589		530		530		38,119				2,784	07/30/2027	4.A FE
BL3789-16-3	Anticimex Global AB TERM B 11/16/28		09/29/2023	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	INTELSAT JACKSON HOLDINGS SA TERM EXIT 01/27/29		08/01/2023	Redemption 100.0000		145,782	145,782	141,254	141,478		4,304		4,304		145,782				6,592	01/27/2029	4.A FE
BL4114-22-1	GFL ENVIRONMENTAL INC TERM B 05/31/27		08/28/2023	Redemption 100.0000		18,371,027	18,371,027	18,284,104			86,923		86,923		18,371,027				939,392	05/31/2027	3.C FE
C0102M-AP-0	AIR CANADA Term B 08/11/28		09/29/2023	Redemption 100.0000		56,425	56,425	55,793	55,829		596		596		56,425				3,571	08/11/2028	3.C FE
C0787F-AB-8	Bausch & Lomb Term B 05/05/27		09/29/2023	Redemption 100.0000		81,363	81,363	78,718	54,761		2,633		2,633		81,363				6,012	05/05/2027	4.C FE
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		09/21/2023	Tax Free Exchange		48,287,111	48,318,789	48,263,146	48,273,543		13,568		13,568		48,287,111				2,574,248	11/19/2026	3.A FE
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B 02/01/27		07/22/2023	BARCLAYS BANK PLC															158,572	02/01/2027	3.C FE
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B 02/01/27		07/22/2023	Redemption 0.0000															(597)	02/01/2027	3.C FE
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B 02/01/27		07/22/2023	Redemption 0.0000															3,144	02/01/2027	4.C FE
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		08/30/2023	Redemption 100.0000		1,122,375	1,122,375	1,110,668	892,363		32,096		32,096		1,122,375				66,407	03/01/2026	3.C FE
EX9030-42-3	NJEYE LLC THIRD AMENDMENT TERM LOAN 09/14/24		07/03/2023	Redemption 100.0000		1,955	1,955	1,955							1,955				34	09/14/2024	2.C Z
G2530#-AA-2	HPS CSL II SENIOR NOTE 0.000% 01/27/33		07/01/2023	Redemption 100.0000		3,736,758	3,736,758	3,736,758							3,736,758				5,814	01/27/2033	5.B GI
G2530#-AB-0	HPS CSL II JUNIOR NOTE 0.000% 01/27/33		07/01/2023	Redemption 100.0000		1,868,379	1,868,379	1,868,379							1,868,379				4,559	01/27/2033	5.B GI
N6872P-AD-3	AGL CLO 1 LTD Term B 07/12/29		07/04/2023	Redemption 0.0000															1,497	07/12/2029	4.B FE
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		09/14/2023	DIRECT WITH COUNTERPARTY FIXED																10/01/2025	4.A FE
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		07/01/2023	Tax Free Exchange		29,766,495	29,913,573	29,584,523	29,731,226		35,269		35,269		29,766,495				908,117	10/01/2025	4.A FE
N8233B-AE-2	FLUTTER ENTERTAINMENT TERM B 07/04/28		07/26/2023	Redemption 100.0000		41,325	41,325	40,779	6,869		537		537		41,325				3,289	07/04/2028	2.C FE
W5000C-AB-3	IGT HOLDINGS IV AB TERM B 03/31/28		07/01/2023	Redemption 100.0000		18,750	18,750	18,703	18,705		45		45		18,750				889	03/31/2028	4.B FE

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
W8189E-AB-6	Seren BidCo AB Term B1 07/21/28		09/29/2023	Redemption 100.0000		7,500	7,500	7,463	7,447		53		53		7,500				471	07/21/2028	4.B FE
Z00025-0A-7	NUTRA-MED PACKAGING, LLC 0.000% 12/31/27		07/27/2023	Redemption 100.0000		7,180,967	7,180,967	6,986,454	6,957,956		163,488		163,488		7,180,967				654,703	12/31/2027	4.C Z
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		09/08/2023	No Broker		1,700,000	1,700,000	1,700,000							1,700,000					11/06/2025	3.B PL
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		09/08/2023	Redemption 0.0000				20	(385,895)		(5)		(5)						103,214	11/06/2025	3.B PL
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	08/11/2023	Redemption 100.0000		(18,628,739)	(18,628,739)	(18,489,596)	(18,457,083)		(171,657)		(171,657)		(18,628,739)					05/31/2025	3.C FE
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	07/01/2023	Tax Free Exchange		42,427,181	42,628,880	42,310,517	42,238,231		188,950		188,950		42,427,181				755,371	05/31/2025	3.C FE
000000-00-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	09/29/2023	Redemption 100.0000		45,797	45,797	45,339	45,459		338		338		45,797				3,569	11/16/2026	3.A PL
000000-00-0	CP Turf Parent LLC Term Loan 10/25/27	C	09/29/2023	Redemption 100.0000		30,309	30,309	30,106	30,135		174		174		30,309				2,197	10/25/2027	3.A PL
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	08/31/2023	Redemption 100.0000		23,755	23,755	23,450	22,831		924		924		23,755				950	04/16/2025	3.B FE
99AAN8-00-7	ZONE CLIMATE SERVICES INC Third Amendment DDTL 03/09/28	C	07/01/2023	Redemption 100.0000		19,795	19,795	19,399	17,679		391		391		19,795				612	03/09/2028	3.C Z
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	08/31/2023	Redemption 100.0000		(1,395,011)	(1,395,011)	(1,393,267)	(1,394,343)		(668)		(668)		(1,395,011)				28,680	04/25/2025	3.A FE
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D	09/08/2023	Redemption 100.0000		10,053,901	10,053,901	9,831,192	9,904,789		149,112		149,112		10,053,901				1,029,228	09/09/2024	4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						596,427,596	624,299,436	596,345,013	425,067,297		2,864,661	21,176,932	(18,312,271)		599,397,671		(2,970,076)	(2,970,076)	27,373,139	XXX	XXX
2509999997. Total - Bonds - Part 4						3,617,589,166	3,763,863,770	3,708,456,441	3,431,273,260	5,577	1,582,234	23,246,984	(21,659,173)	244,567	3,639,625,976	839,512	(26,306,818)	(25,467,306)	150,906,431	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						3,617,589,166	3,763,863,770	3,708,456,441	3,431,273,260	5,577	1,582,234	23,246,984	(21,659,173)	244,567	3,639,625,976	839,512	(26,306,818)	(25,467,306)	150,906,431	XXX	XXX
000000-00-0	PARETO EFFICIENT SOLUTIONS LLC		07/01/2023	DIRECT	46.000	53,690	0.00	45,750	77,318	(31,568)			(31,568)		45,750		7,940	7,940			6. *
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						53,690	XXX	45,750	77,318	(31,568)			(31,568)		45,750		7,940	7,940		XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						53,690	XXX	45,750	77,318	(31,568)			(31,568)		45,750		7,940	7,940		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						53,690	XXX	45,750	77,318	(31,568)			(31,568)		45,750		7,940	7,940		XXX	XXX
000000-00-0	GRRENLIGHT BIOSCIENCES		07/25/2023	CONVERSION	11,468.000	3,440		3,419	13,532	27,525		37,639	(10,114)		3,419		22	22			
302492-10-3	FLYWIRE CORP VOTING		07/01/2023	MERRIL LYNCH PERCE FENER SMITH	265.000	8,400		8,477							8,477		(77)	(77)			
37637K-10-8	GITLAB INC CL A		07/11/2023	MERRIL LYNCH PERCE FENER SMITH	17,041.000	871,905		843,715							843,715		28,190	28,190			
76155X-10-0	REVOLUTION MEDICINES INC		08/01/2023	MERRIL LYNCH PERCE FENER SMITH	7,608.000	213,702		214,043							214,043		(342)	(342)			
88556E-10-2	THREDUP INC - CLASS A		07/12/2023	MERRIL LYNCH PERCE FENER SMITH	39,219.000	96,457		99,224		691,404		691,404			99,224		(2,767)	(2,767)			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		09/15/2023	FEDERAL HOME LOAN BANK	1,241,280.000	124,128,000		124,128,000	32,209,559		3,196,441		3,196,441		124,128,000				1,963,391		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						125,321,904	XXX	125,296,878	32,223,091	718,929	3,196,441	729,043	3,186,327		125,296,878		25,026	25,026	1,963,391	XXX	XXX
87293#-10-9	TIAA FSB HOLDINGS, INC.		09/30/2023	Teachers Insurance and Annuity Association of America	1,000.000	2,618,831,474		2,576,815,860	2,005,552,685								42,015,618	42,015,618			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						2,618,831,474	XXX	2,576,815,860	2,005,552,685								42,015,618	42,015,618		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
5989999997. Total - Common Stocks - Part 4						2,744,153,378	XXX	2,702,112,738	2,037,775,776	718,929	3,196,441	729,043	3,186,327		125,296,878		42,040,644	42,040,644	1,963,391	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						2,744,153,378	XXX	2,702,112,738	2,037,775,776	718,929	3,196,441	729,043	3,186,327		125,296,878		42,040,644	42,040,644	1,963,391	XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,744,207,068	XXX	2,702,158,488	2,037,853,094	687,361	3,196,441	729,043	3,154,759		125,342,628		42,048,584	42,048,584	1,963,391	XXX	XXX
6009999999 - Totals						6,361,796,234	XXX	6,410,614,929	5,469,126,354	692,938	4,778,675	23,976,027	(18,504,414)	244,567	3,764,968,604	839,512	15,741,766	16,581,278	152,869,822	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.)			419,172			(5,608,280)					600,364		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.)			834,606			(11,432,064)					1,191,975		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.)			398,763			(5,944,851)					604,358		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.)			380,359			(6,390,197)					599,248		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.)			392,344			(6,061,707)					604,962		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.)			391,430			(6,064,189)					605,919		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.)			393,250			(6,211,675)					594,612		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.)			407,271			(6,074,447)					586,057		100/100

SCHEDULE DB - PART A - SECTION 1

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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	07/13/2017	02/15/2047		25,000,000	3.425 /(FLT.)			409,112			(5,974,042)					590,015		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.)			408,081			(5,803,548)					601,783		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.)			813,570			(11,942,282)					1,186,038		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.)			418,288			(5,584,921)					602,879		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.)			404,189			(5,794,043)					607,094		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.)			415,641			(5,337,029)					621,381		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.)			258,919			(3,382,119)					385,082		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.)			156,015			(2,037,943)					232,037		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.)			421,431			(5,250,206)					619,708		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.)			417,993			(5,490,732)					609,046		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.)			424,584			(5,361,308)					609,028		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	09/27/2017	02/15/2047		25,000,000	3.401 /(FLT.)			423,763			(5,396,752)					608,070		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.)			424,779			(5,397,858)					606,537		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.)			422,898			(5,434,873)					606,537		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.)			423,579			(5,432,677)					605,847		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.)			585,619			(7,726,282)					845,001		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.)			420,672			(5,537,989)					602,880		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.)			422,650			(5,568,981)					598,567		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.)			420,233			(5,613,764)					598,738		100/100

SCHEDULE DB - PART A - SECTION 1

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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.)			407,940			(5,620,186)					613,264		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.)			410,020			(5,465,178)					620,301		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.)			427,450			(5,088,713)					622,363		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.)			425,500			(5,136,484)					621,784		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.)			461,039			(4,669,886)					607,426		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.)			466,452			(4,654,074)					601,831		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.)			464,481			(4,720,988)					600,096		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.)			459,383			(4,887,450)					596,017		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.)			459,224			(4,964,828)					591,437		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.)			463,230			(4,945,438)					587,770		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.)			463,657			(4,846,081)					593,380		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.)			1,837,643			(19,221,385)					2,404,188		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.)			475,131			(4,327,030)					611,469		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.)			478,080			(4,536,384)					594,999		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.)			943,932			(9,067,099)					1,205,143		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.)			472,153			(4,529,872)					602,572		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												20,824,526		XXX	(258,535,835)					29,197,803	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)			286,436	5,410,582		5,564,119		99,371			263,550		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/(3.877)			(1,279,082)	379,788		1,046,372		113,237			663,897		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/(3.94)			(1,326,380)	387,539		1,144,262		115,548			726,721		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)			209,902	680,500		1,695,134		132,000			182,474		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)			120,501	292,725		831,253		59,400			69,325		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0881900 Bakehouse Quarter 3.705% due 04/15/2025	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2019	04/15/2025		143,700,000	4.023/(3.705)			584,979	15,110,000		13,994,282		7,580,000			893,141		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)			104,021	959,250		1,741,645		198,000			200,303		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)			161,642	1,534,800		3,150,196		316,800			372,713		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 E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			239,388	2,568,067		1,905,739		974,378			132,700		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)			451,097	4,646,978		3,453,250		1,763,160			283,348		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 E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2039		22,837,307	4.607/(1.385)			610,246	6,108,185		4,637,983		2,319,948			451,832		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 E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			239,388	2,568,067		1,905,739		974,378			132,700		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 E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2039		17,356,353	4.607/(1.385)			461,077	4,642,220		3,524,867		1,763,160			343,392		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)			596,328	6,114,445		4,543,751		2,319,948			372,826		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)			1,383,268	3,930,500		7,399,203		924,000			954,324		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)			576,269	1,684,500		3,579,368		396,000			472,295		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)			214,500	456,000		1,790,628		(223,000)			303,751		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/(3.03)			219,782	458,000		2,122,446		(223,000)			350,971		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)			879,491	11,880,159		7,773,085		3,990,310			570,590		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/(2.87)			166,978	(132,000)		1,315,321		(223,000)			345,573		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/(3.11)			265,766	(198,000)		2,748,234		(334,500)			606,783		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700 Colchester 3.03% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		45,957,460	3.4675/(3.03)			165,263	2,783,368		2,483,155		2,544,985			235,078		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700 Colchester 3.03% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		28,573,700	3.4675/(3.03)			102,751	1,730,538		1,543,883		1,582,325			146,158		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700 Colchester 3.03% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		15,056,800	3.4675/(3.03)			54,144	911,900		813,543		833,800			77,017		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0879200 438 Macquarie Street 3.075% due 04/15/2027	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2019	04/15/2027		44,200,000	3.388/(3.075)			114,343	2,408,250		2,456,639		2,463,500			416,115		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)			293,393	858,537		1,625,683		236,207			284,364		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/(2.57)			645,394	5,040,000		9,190,918		(836,250)			1,384,657		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/(2.99)			514,968	5,266,800		8,289,719		(635,550)			1,072,761		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)			171,168	468,951		2,096,278		119,806			259,023		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)			332,473	637,000		1,375,356		264,000			276,582		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/(2.74)			235,649	2,891,948		3,755,489		(458,029)			675,419		100/100

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CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0915700 ELANOR MEDICAL PORTFOLIO 2.85% due 04/15/2025	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/10/2020	04/15/2025		52,470,932	2.4075/(2.85)			(209,131)	941,704		(11,287)		3,037,496			326,123		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	880789A#9 TERANET HOLDINGS LP 3.94% Due 12/15/2030 JD15 3.94% due 12/15/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.94)			(347,501)	(2,715,385)		(5,458,453)		323,533			1,347,986		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/(2.63)			143,588	(107,200)		1,572,627		(442,200)			700,913		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/(2.86)			189,653	(103,850)		2,639,992		(438,850)			836,275		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/(1.003)			290,383	6,142,772		2,166,775		2,134,352			318,349		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)			354,832	6,937,167		1,811,799		2,412,745			416,858		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)			103,951	2,394,237		1,028,660		835,181			109,253		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/(1.003)			75,255	1,596,158		556,095		556,787			82,954		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/(4.07)			1,577	5,281,830		5,872,181		2,712,781			1,125,433		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 R0MUWSFPU8MPRO8K5P83	10/22/2020	01/31/2033		65,440,000	4.5705/(3.99)			326,123	4,435,000		6,236,112		(557,500)			1,000,395		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/(2.92)			528,825	6,055,000		9,136,425		(780,500)			1,405,963		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/(1.65)			630,601	4,947,800		5,386,792		580,800			784,012		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/(2.55)			486,536	3,727,500		4,742,302		396,000			619,020		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/(2.94)			534,213	3,727,500		5,920,844		396,000			735,120		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)			51,620	362,313		434,268		36,300			47,221		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)			128,525	1,208,020		1,456,297		98,736			151,251		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)			82,885	814,750		845,422		66,000			73,118		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)			228,013	3,810,000		4,425,931		(278,750)			361,103		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)			52,396	419,250		553,776		39,600			47,532		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)			68,188	559,000		648,069		52,800			68,416		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)			91,878	591,000		833,419		52,800			69,609		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/(1.65)			190,200	1,590,500		1,997,218		132,000			186,781		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)			334,888	2,403,900		3,073,215		237,600			295,080		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)			132,181	934,850		1,214,652		92,400			115,929		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/(2.34)			314,565	4,425,200		5,948,307		(289,900)			559,600		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/(2.34)			317,941	4,425,200		6,001,831		(289,900)			563,504		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)			189,882	1,101,600		2,483,585		112,200			211,332		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)			150,175	2,417,478		1,171,084		927,979			125,130		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)			103,260	1,377,963		568,489		528,948			108,777		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)			77,898	1,039,516		428,860		399,031			82,060		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)			135,586	2,216,558		1,075,683		835,181			113,178		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/(1.56)			278,754	3,419,391		1,617,748		1,289,891			333,899		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/(1.56)			182,494	2,238,594		1,059,101		844,461			218,596		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/(1.56)			1,315,560	16,137,559		7,634,841		6,087,542			1,575,810		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/(1.56)			188,510	2,312,394		1,094,017		872,300			225,802		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)			140,085	1,191,327		1,473,586		108,042			152,408		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803405 CAPITAL INDUSTRIAL 6 2.9883% due 04/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/30/2021	04/15/2031		182,707,424	3.921/(2.988)			1,628,776	21,927,526		35,456,964		(1,469,302)			2,509,808		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/(3.05)			854,958	14,310,000		18,092,035		(836,250)			1,653,061		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)			449,007	7,784,000		9,988,362		(446,000)			1,016,169		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/(2.19)			921,615	8,219,750		12,727,459		646,800			1,263,009		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)			450,967	4,361,500		5,306,744		343,200			495,946		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)			169,101	1,677,500		1,911,798		132,000			169,916		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/(2.8)			214,471	3,298,000		4,222,377		(223,000)			437,375		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)			140,649	1,978,800		2,788,345		(133,800)			299,337		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	R0MUWSFPU8MPRO8K5P83	06/23/2021	06/28/2041	19,865,098	3.339/(1.134)			367,884	5,143,470		1,456,495		2,041,554			418,571		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100 LATERAL ZETLAND 2.58% due 10/15/2028	B-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	07/15/2021	10/15/2028	81,873,000	2.3365/(2.58)			(986)	11,148,500		9,454,251		4,169,000			919,871		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/19/2021	04/15/2041	1,827,485	3.285/(1.264)			31,664	489,156		110,377		185,596			38,286		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/20/2021	04/15/2041	4,557,885	3.3/(1.264)			79,406	1,212,061		274,728		463,990			95,488		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)			88,335	680,295		875,650		75,240			120,880		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.	TVJ8SHLIZL0RGWGDTN03	10/29/2021	11/06/2031	26,389,866	2.2335/(0.23)			404,414	6,314,919		2,306,567		2,783,937			375,757		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/(2.64)			536,832	8,488,900		11,342,892		(747,050)			1,451,359		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)			85,787	471,380		780,090		68,640			108,208		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/(2.9)			479,943	5,395,181		9,080,861		(545,400)			1,317,828		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/(4.22)			(90,132)	2,816,900		922,071		1,288,600			597,805		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100 LATERAL ZETLAND 2.94% due 10/15/2028	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	10/15/2028		17,982,500	2.276/(2.94)			(64,627)	1,908,750		1,270,091		947,500			202,040		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 E57ODZWZ7FF32TWEFA76	11/24/2021	12/31/2047		93,282,000	4.1707/(3.23)			798,242	7,875,000		15,350,032		(780,500)			2,297,808		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	74340XC@8 PROLOGIS L P 2.11% Due 12/20/2041 JD20 2.11% due 12/20/2041	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/20/2041		79,140,000	3.149/(2.11)			673,675	5,934,000		12,907,987		(669,000)			1,689,892		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/(1.65)			49,151	212,250		339,507		39,600			51,966		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)			109,288	491,750		630,228		92,400			94,588		100/100
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	MORTGAGE LOAN 0963300 SOUTHPARK IND PORT 3.52% due 01/15/2032	B-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	12/15/2021	01/15/2032		94,360,000	2.011/(3.52)			(876,275)	10,451,000		4,940,925		4,977,000			1,359,355		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)			204,164	850,500		1,048,160		132,000			105,102		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 PT30B789TSUIDF371261	02/11/2022	06/30/2051		50,863,897	4.035/(4.56)			(103,335)	3,304,796		(1,184,868)		129,602			1,340,190		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/(2.68)			442,898	6,755,000		9,048,259		(557,500)			1,252,073		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D70028AA5 LHOISTUSDB 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)			204,782	699,750		814,006		198,000			194,286		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D70028AB3 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/(2.38)			120,165	464,500		537,411		132,000			178,901		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/(2.53)			729,011	2,817,750		3,953,456		673,200			816,554		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/(4.52)			85,883	4,437,317		3,373,037		1,717,387			332,950		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)			83,643	966,000		1,369,374		(111,500)			171,122		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)			432,652	4,860,000		7,282,930		(557,500)			974,652		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N21058AA1 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)			245,340	573,750		1,098,791		224,400			274,410		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)			328,326	687,500		1,071,910		290,400			355,025		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 3 1/4% Due 5/12/2034 JD31 3.25% due 05/12/2034	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2022	05/12/2034		23,550,942	4.95/(3.25)			366,013	644,564		1,381,207		285,991			383,827		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 3 1/4% Due 5/12/2034 JD31 3.25% due 05/12/2034	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2022	05/12/2034		5,435,000	4.95/(3.25)			62,996	148,750		318,750		66,000			88,578		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)			1,332,244	2,435,000		4,455,223		1,320,000			1,589,722		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/(2.78)			297,039	451,250		954,208		250,800			243,080		100/100

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CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	G6576*AC8 GOLDCUP 100767 AB 4.14% Due 1/9/2032 JAJ09 4.14% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/12/2022	01/09/2032		75,641,026	4.645/(4.14)			406,485	5,438,610		2,991,056		3,301,276			1,088,609		100/100
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)			30,708	(39,717)		43,432		21,559			29,938		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)			15,451	(78,039)		96,809		62,107			88,853		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)			9,619	(27,495)		78,888		37,350			55,165		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)			9,614	6,530		108,114		37,639			55,791		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)			20,676	13,690		49,855		16,823			23,175		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)			21,090	18,675		53,157		19,800			23,172		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)			356,507	(1,072,500)		(707,965)		396,000			372,053		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 PT30B789TSUIDF371261	08/04/2022	08/20/2027		30,639,000	5.223/(3.33)			398,172	(1,078,500)		(673,397)		396,000			302,270		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AH5 THE 1887 COMPANY LIMITED 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/(6.17)			(461,932)	(6,256,600)		(9,452,463)		(457,150)			663,767		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)			731,623	359,704		(855,160)		3,433,522			677,207		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/(2.382)			435,019	213,878		(508,473)		2,041,554			402,663		100/100

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CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		10,183,299	6.312/(2.382)			296,604	145,826		(346,687)		1,391,969			274,543		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BQNLPR3 THERMO FISHER SCIENTIFIC 1.49% Due 10/20/2032 A020 1.49% due 10/20/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/20/2032		14,932,465	5.975/(1.49)			496,190	210,837		188,966		2,041,554			224,804		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/(5.76)			(139,167)	(3,215,000)		(3,445,878)		(557,500)			882,670		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)			365,502	(197,500)		(518,900)		660,000			540,535		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AN7 BRUSSELS AIRPORT CO NV/SA 4.32% Due 2/28/2030 FA28 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)			489,406	1,270,500		(229,902)		1,270,500			953,829		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G5001@AA7 ISAVIA OHF 4.91% Due 8/21/2030 Ann-8/21 4.91% due 08/21/2030	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/14/2023	08/21/2030		81,180,000	6.043/(4.91)			112,487	1,886,250		337,257		1,886,250			1,066,106		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD NWEN 2023 Private Placement TBD	TBD	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	08/17/2023	11/17/2033		82,907,500	6.165/(6.58)				3,601,000		(3,063,003)		3,601,000			1,320,187		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												31,587,552	354,623,357	XXX	379,342,199		88,471,106			65,345,305	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												52,412,078	354,623,357	XXX	120,806,364		88,471,106			94,543,108	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@AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.84334% due 06/13/2033	D-1	Interest Rate	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/09/2023	06/13/2033		30,000,000	(FLT.) / 4.324			(107,430)	(3,479,524)		(3,479,524)	(3,479,524)				467,469		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	G7334@AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.84334% due 06/13/2033	D-1	Interest Rate	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/09/2023	06/13/2030		31,000,000	(FLT.) / 4.225			(112,124)	(2,751,245)		(2,751,245)	(2,751,245)				401,495		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	G7334@AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 5.84334% due 06/13/2033	D-1	Interest Rate	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/09/2023	10/30/2025		55,000,000	(FLT.) / 4.24			(181,172)	(2,354,104)		(2,354,104)	(2,354,104)				397,341		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(400,726)	(8,584,873)	XXX	(8,584,873)	(8,584,873)				1,266,305	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 9R7GPTSO7KV3UQJZQ078	12/19/2022	12/20/2023		30,000,000	CREDIT EVENT/(1.00)	(132,710)		(227,500)	(51,667)		(51,667)	54,724		99,206			2CFE	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(132,710)		(227,500)	(51,667)	XXX	(51,667)	54,724		99,206			XXX	XXX
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7536832 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77/(7.5)			65,944	(1,008,223)		(1,008,223)	(654,394)	264,000			336,431		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7535237 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)			78,785	(970,397)		(970,397)	(660,526)	264,000			336,629		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7722846 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)			119,720	1,329,544		1,329,544	(469,089)	132,000			200,854		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/(4.26)			416,160	9,599,080		9,599,080	(220,711)	(390,250)			325,139		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/(4.51)			132,012	3,423,428		3,423,428	(191,800)	(78,050)			140,317		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)			(186,135)	11,747,329		11,747,329	(170,951)	1,777,500			412,349		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/(1.93)			426,276	4,728,642		4,728,642	(90,314)	264,000			137,389		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)			419,422	4,851,908		4,851,908	(430,307)	264,000			229,128		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/(4.07)			201,907	5,051,359		5,051,359	(311,949)	(133,800)			240,622		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100 MIDDLEBROOK RETAIL PARK 4.004829% due 07/16/2035	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/28/2015	07/16/2035		126,326,398	4.825/(4.1)			1,340,597	30,191,284		30,191,284	(2,385,200)	(1,461,685)			2,169,979		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)			264,770	6,711,762		6,711,762	(274,509)	(223,000)			291,602		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		6,038,115	3.86/(4.876)			(16,265)	726,860		726,860	(42,205)	265,050			58,426		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)			1,063,841	(4,094,800)		(4,094,800)	(706,726)	(549,400)			364,533		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0720700 123 Buckingham Palace Road 3.66% due 01/15/2026	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103/(3.66)			1,504,173	38,309,229		38,309,229	(1,233,198)	(1,389,569)			1,435,996		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/(2.18)			1,234,039	2,841,766		2,841,766	(3,284,442)	1,221,000			1,339,171		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700 ELIZABETH HOUSE 4.25% due 01/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		51,572,898	4.805/(4.25)			492,428	11,012,840		11,012,840	(639,171)	(948,799)			696,777		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)			965,897	3,678,171		3,678,171	(1,099,493)	990,000			871,067		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/(3.57)			536,271	12,271,044		12,271,044	(994,240)	(501,750)			904,992		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)			164,863	3,909,456		3,909,456	(217,445)	(167,250)			234,690		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/(1.93)			995,187	5,602,280		5,602,280	(2,039,023)	858,000			867,688		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		20,284,557	3.964/(3.926)			13,834	644,226		644,226	128,516	6,283			341,660		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/(2.78)			716,808	15,273,724		15,273,724	(1,449,114)	2,727,749			845,161		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803400 Heston Airlinks 2.7791% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725/(2.779)			497,479	6,263,037		6,263,037	(527,159)	(531,855)			549,084		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)			100,179	526,611		526,611	(151,665)	66,000			60,934		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 4.3055% due 07/02/2040	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2016	07/01/2040		132,269,981	3.5/(6.499)			(1,587,183)	(5,099,992)		(5,099,992)	(4,142,537)	6,281,084			2,708,074		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)			101,329	521,614		521,614	(152,666)	66,000			60,782		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)			281,735	1,273,887		1,273,887	(437,381)	198,000			180,132		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)			201,026	789,140		789,140	(321,998)	167,828			145,022		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)			300,560	1,229,856		1,229,856	(572,643)	264,000			248,654		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100J@0 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)			47,329	384,076		384,076	(88,321)	(78,050)			122,147		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)			66,993	384,617		384,617	(80,537)	(111,500)			108,548		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/(7.78)			(434,926)	(1,984,675)		(1,984,675)	(167,087)	(180,458)			247,422		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700 ELIZABETH HOUSE 4.25% due 01/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		10,244,566	5.74375/(4.25)			105,726	1,106,721		1,106,721	(170,535)	(78,974)			138,409		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0804100 BLACKBURN 3.1989% due 01/22/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		171,374,000	4.6375/(3.199)			1,729,335	8,354,571		8,354,571	(1,962,360)	(1,561,000)			1,560,776		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834800 EXCHEQUER COURT 3.2% due 01/15/2027	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415/(3.2)			709,501	3,025,931		3,025,931	(861,392)	(806,284)			797,728		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834200 Aston Student Village 3.1547% due 04/15/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585/(3.155)			1,630,180	10,995,117		10,995,117	(1,923,550)	(1,562,316)			1,642,042		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)			194,221	211,823		211,823	(31,018)	132,000			37,746		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550@AA9 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/(1.84)			693,284	1,528,940		1,528,940	(1,033,292)	528,000			436,707		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550@AB7 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/(2.05)			1,077,519	3,122,677		3,122,677	(2,224,439)	858,000			862,677		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)			1,782,321	12,768,465		12,768,465	(3,603,089)	7,795,024			1,102,297		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)			1,628,921	13,795,619		13,795,619	(1,210,797)	7,275,355			666,307		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)			375,598	1,574,982		1,574,982	(357,870)	264,000			180,338		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)			43,606	151,925		151,925	(27,990)	26,400			14,610		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0841800 1 QUEEN CAROLINE STREET 2.65% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024		59,423,640	4.02/(2.65)			615,057	3,132,379		3,132,379	(407,698)	(520,482)			303,959		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100 MIDDLEBROOK RETAIL PARK 4.004829% due 07/16/2035	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		13,395,582	4.503/(3.766)			132,644	1,794,711		1,794,711	(195,655)	(133,131)			230,103		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0844700 55 Baker Street 6.1097% due 10/15/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		155,433,222	7.4235/(6.11)			1,167,636	11,509,301		11,509,301	(655,433)	(1,325,289)			795,059		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)			346,892	2,820,822		2,820,822	(488,089)	240,000			326,096		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)			715,665	6,779,181		6,779,181	(1,850,536)	528,000			861,608		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803401 Capital Industrial 2.6997% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.7625/(2.7)			659,452	7,481,928		7,481,928	(689,924)	(647,097)			664,691		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q6568@AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJ03	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/(5.919)			(419,887)	2,602,414		2,602,414	(1,357,959)	2,842,500			719,125		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		82,844,994	4.168/(4.87)			(104,237)	10,712,375		10,712,375	(2,742,348)	3,939,346			1,657,609		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/(3.68)			43,296	1,217,112		1,217,112	92,393	46,219			213,795		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)			70,275	1,869,679		1,869,679	64,579	76,261			399,727		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)			418,264	6,948,148		6,948,148	(638,315)	(245,300)			457,126		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)			374,149	6,337,876		6,337,876	(581,812)	(211,850)			417,756		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/(2.9)			211,156	3,286,910		3,286,910	(273,490)	(122,650)			199,779		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		203,101,500	4.3235/(2.844)			2,714,219	28,983,056		28,983,056	(1,906,552)	(1,616,750)			1,175,415		0002

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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)			1,530,461	15,023,944		15,023,944	(3,913,287)	502,032			1,384,821		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854900 Principal Place 2.82% due 01/20/2028	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			4,032,313	57,225,118		57,225,118	(4,329,061)	(2,565,615)			3,261,808		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803402 Miller River Trading Estate 2.8898% due 04/15/2031	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312/(2.89)			293,773	3,940,480		3,940,480	(281,596)	(178,289)			197,740		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0859500 24 King William Street 2.9087% due 04/15/2033	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2033		72,664,800	4.397/(2.909)			959,395	15,825,609		15,825,609	(1,487,935)	(579,800)			1,122,823		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q65680AH4 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/(4.36)			164,438	7,248,211		7,248,211	(1,309,101)	2,463,500			562,950		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.2695/(2.7)			941,629	6,928,211		6,928,211	(719,786)	(616,224)			423,445		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)			700,661	4,920,737		4,920,737	(1,091,916)	409,200			406,130		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100 Cording Nottingham 4.2563% due 07/15/2024	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2018	07/15/2024		15,177,500	5.938/(4.282)			201,418	1,096,375		1,096,375	(128,324)	(130,176)			67,643		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)			99,684	1,321,092		1,321,092	(255,409)	39,600			86,259		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/(4.113)			114,090	1,465,940		1,465,940	64,826	86,244			617,989		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0867700 110 Eagle Street 4.4% due 10/15/2023	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/01/2018	10/15/2023		14,873,200	4.324/(3.885)			77,183	1,624,733		1,624,733	93,830	780,740			15,570		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803403 Capital Industrial 2.988% due 04/15/2031	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/22/2018	10/15/2026		20,828,152	4.6775/(2.988)			275,046	2,210,326		2,210,326	(278,324)	(179,013)			181,772		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)			223,668	1,344,358		1,344,358	(329,858)	116,160			113,525		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0711700 100 Brompton Road 3.45869% due 10/25/2025	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2018	10/25/2025		129,098,927	4.3275/(4.131)	(6,310,395)		1,872,656	10,251,234		10,251,234	(1,718,595)	(1,128,098)			929,596		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/(4.087)			92,280	917,359		917,359	206,190	55,636			445,261		0002

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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/(4.087)			80,646	852,746		852,746	72,039	49,989			436,652		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100 Cording Nottingham 4.2563% due 07/15/2024	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/04/2018	07/15/2024		16,588,000	5.9/(4.233)			211,738	908,863		908,863	(139,223)	(144,950)			73,929		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)			309,989	1,813,903		1,813,903	(301,241)	(256,450)			216,637		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/12/2018	06/15/2032		39,782,538	4.1825/(2.74)			432,581	3,903,140		3,903,140	(549,977)	(363,066)			587,308		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2019	01/15/2024		77,096,979	4.732/(1.9)			1,646,860	5,179,581		5,179,581	(374,300)	899,726			209,688		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200 Charlemont Exchange 1.9% due 01/16/2024	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2019	01/15/2024		24,702,021	4.668/(1.9)			519,046	1,659,548		1,659,548	(111,485)	288,274			67,184		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0884800 4 Pancras Square 2.35% due 07/20/2027	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/29/2019	07/20/2027		190,378,650	3.523/(2.35)			1,589,795	8,542,141		8,542,141	(1,827,845)	(1,733,825)			1,857,587		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887600 Warrington I - UK 2.7% due 10/15/2028	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2019	10/15/2024		104,558,011	3.292/(2.5)			589,935	1,360,255		1,360,255	(274,438)	(948,980)			534,826		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887601 ILLESCAS II 1.45% due 10/15/2028	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2019	10/15/2024		48,623,977	3.53/(1.45)			742,397	1,870,664		1,870,664	(217,056)	585,083			248,717		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900 WAKEFIELD DEVELOPMENT 2.25% due 01/15/2032	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	10/15/2024		14,617,202	3.455/(0.8)			103,797	1,023,231		1,023,231	(40,467)	(124,900)			74,769		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)			146,653	691,135		691,135	(285,967)	118,800			115,395		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803404 CAPITAL INDUSTRIAL FOUR B.V. 2.9% due 04/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2020	10/15/2026		86,339,669	3.0475/(2.9)			43,970	1,322,568		1,322,568	(199,435)	(781,402)			753,505		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/06/2020	01/30/2025		53,439,700	3.095/(2.95)			66,290	688,204		688,204	26,808	(482,238)			309,273		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900 WAKEFIELD DEVELOPMENT 2.25% due 01/15/2032	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/20/2020	10/15/2024		9,438,256	2.68/(2.5)			11,105	47,966		47,966	14,293	(85,837)			48,278		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)			104,361	566,048		566,048	(398,471)	132,000			166,783		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)			109,398	670,767		670,767	(405,246)	132,000			167,983		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)			114,967	909,151		909,151	(431,626)	132,000			231,813		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)			95,433	730,048		730,048	(363,130)	112,200			196,780		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0920000 103 MOUNT STREET 2.6% due 10/31/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/04/2020	10/31/2025		61,513,596	2.817/(2.6)			142,537	3,750,437		3,750,437	(115,755)	(527,841)			444,690		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)			65,265	645,001		645,001	(225,363)	66,000			120,030		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)			163,773	2,167,114		2,167,114	(484,569)	145,200			332,416		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)			153,298	2,091,508		2,091,508	(440,362)	132,000			303,211		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)			67,033	680,560		680,560	(227,754)	66,000			120,330		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)			200,094	2,764,548		2,764,548	(583,014)	173,048			396,271		0002

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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)			67,503	703,151		703,151	(231,689)	66,706			120,960		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)			212,439	2,215,023		2,215,023	(553,646)	137,940			193,953		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)			315,507	5,379,044		5,379,044	(917,220)	209,550			503,050		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 E570DZWZ7FF32TWEFA76	08/12/2021	11/09/2028		101,268,125	5.147/(9.016)			(1,968,935)	(1,652,984)		(1,652,984)	(1,569,135)	(816,738)			1,145,473		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800 ARDSTONE PORTFOLIO 1.17579153% due 10/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2021	10/15/2031		102,338,100	2.672/(1.149)			1,211,052	10,511,396		10,511,396	(3,577,465)	1,148,400			1,451,733		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800 ARDSTONE PORTFOLIO 1.17579153% due 10/15/2031	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2021	10/15/2031		48,452,400	2.835/(1.23)			601,239	3,758,787		3,758,787	(1,729,338)	567,600			687,329		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887604 WARRINGTON II-A 2.6054% due 10/15/2028	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2021	10/15/2024		6,855,810	2.74/(2.605)			10,883	500,267		500,267	18,057	(57,893)			35,068		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887606 TRIDENT EURO-ILLESCAS I 1.55% due 10/15/2028	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		68,624,706	3.02/(1.45)			836,310	4,554,924		4,554,924	(1,683,444)	803,982			771,022		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04100002 BALDONNELL II-E 1.65% due 10/15/2028	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/21/2021	10/15/2028		65,643,988	3.0175/(1.45)			798,803	4,358,025		4,358,025	(1,609,196)	768,992			737,533		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN TBD Trident Baldonnell Interest Only Payments TBD	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		49,998,036	3.275/(1.602)				511,438		511,438	(1,766,569)	585,083			561,745		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD Trident Warthington Interest Only Payments TBD	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/22/2021	10/15/2028		86,692,331	3.16/(2.516)				1,383,039		1,383,039	158,898	(725,963)			974,018		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803406 CAPITAL INDUSTRIAL 7 2.481% due 04/15/2031	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2022	04/15/2031		24,681,814	3.051/(2.481)			131,971	2,765,191		2,765,191	(266,915)	(204,672)			339,048		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962901 WAKEFIELD-B 2.6474% due 01/15/2032	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/09/2022	01/15/2032		116,437,062	3.1785/(2.647)			598,974	13,745,409		13,745,409	11,244,610	(957,852)			1,677,398		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD Trident Extension TBD	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2022	01/15/2032		59,747,301	3.2175/(2.547)				1,354,988		1,354,988	(149,476)	(491,648)			860,723		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600 27 ALBEMARLE STREET 2.8436% due 04/30/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/28/2022	01/30/2025		5,578,065	4.84/(4.231)			32,770	406,557		406,557	(22,731)	(47,546)			32,282		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04100000 TRIDENT IRELAND 3.77460813% due 10/15/2028	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2022	10/15/2028		56,656,260	4.925/(3.282)			576,727	(1,443,059)		(1,443,059)	(1,285,178)	730,620			636,552		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)			133,960	1,268,711		1,268,711	383,781	101,913			353,405		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04102700 Pan Logistic 5.7434% due 10/15/2024	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/21/2022	10/15/2024		61,465,250	5.689/(5.743)			(336,420)	(4,882,265)		(4,882,265)	258,409	(604,888)			314,402		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04103000 Griffith Wood 4.2469% due 10/27/2027	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/30/2022	10/27/2025		128,886,324	5.995/(4.247)			1,218,475	(10,226,889)		(10,226,889)	(922,946)	1,740,816			929,290		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944801 Ardstone 4.4405% due 10/15/2031	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/07/2022	10/15/2025		68,460,000	6.058/(4.44)			368,491	(5,795,045)		(5,795,045)	(7,024,410)	924,000			489,689		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 Attic Portfolio 9.3812% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	11/28/2022	01/27/2026		9,389,857	9.744558/(9.43)			32,792	(116,563)		(116,563)	(10,365)	(86,914)			71,688		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 Last Metre 9.3812% due 01/20/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/19/2022	10/21/2024		56,275,585	9.674007/(9.41)			217,057	(66,863)		(66,863)	(51,372)	(515,251)			290,108		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123400 BLUESPACE SELF STORAGE 2.9209% due 04/30/2030	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/02/2023	04/30/2030		97,400,400	6.198/(4.921)		(542,322)	554,410	(2,157,305)		(2,157,305)	(2,290,705)	676,277			1,250,092		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800 Project Saffron 6.8% due 04/29/2033	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2023	04/30/2033		162,864,000	4.81/(4.7)				(996,345)		(996,345)	853,155	(1,849,500)			2,521,998		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AK7 FORTH PORTS FINANCE PLC 5.61% Due 8/22/2033 FA22 5.61% due 08/22/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/22/2023	08/22/2033		19,344,000	5.7825/(5.61)			2,460	(170,613)		(170,613)	6,987	(177,600)			304,386		0002
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)				(17,501)		(17,501)	37,999	(55,500)			97,511		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600 Project Leopard 6.26% due 07/20/2026	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		62,724,983	6.8025/(6.587)			(3,621)	(510,475)		(510,475)	(376,701)	(133,774)			525,565		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600 Project Leopard 6.26% due 07/20/2026	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		37,506,632	6.7075/(6.578)			80	(393,556)		(393,556)	(277,905)	(115,651)			314,263		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800 PROJECT SAFFRON 6.8% due 04/29/2033	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2023	01/31/2026		33,658,560	4.81/(4.7)		(1,092,173)	(5,781)	162,250		162,250	544,480	709,942			257,574		0002

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CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 LAST METRE-BLOOM 9.3812% due 01/20/2026	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/22/2023	10/21/2024		6,124,804	9.583007/(9.41)			9,276	12,099		12,099	(425)	12,524			31,574		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855400 Project Alto 5.7216% due 04/24/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/28/2023	04/24/2025		39,610,080	6/(5.722)			23,233	267,342		267,342	(73,819)	341,161			248,146		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 Last Metre 9.3812% due 01/20/2026	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/18/2023	10/21/2024		8,466,113	9.586507/(9.41)			14,446	161,829		161,829	5,856	155,973			43,644		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 Attic Portfolio 9.3812% due 10/27/2027	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/16/2023	01/27/2026		10,248,000	9.667558/(9.43)			19,813	533,606		533,606	46,406	487,200			78,240		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600 Last Metre 9.3812% due 01/20/2026	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/18/2023	10/21/2024		11,734,164	9.608007/(9.41)			22,684	833,350		833,350	36,431	796,919			60,491		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700 Attic Portfolio Sunbury Acquisition 9.3812% due 10/27/2027	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2023	01/27/2026		19,785,750	9.654626/(9.462)			19,259	953,528		953,528	79,328	874,200			151,057		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(6,310,395)	(1,634,495)	52,445,361	526,324,691	XXX	526,324,691	(85,193,639)	26,708,196			69,965,281	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(6,443,105)	(1,634,495)	51,817,135	517,688,151	XXX	517,688,151	(93,723,788)	26,708,196	99,206		71,231,586	XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	91283#AD5 Asset Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2016	07/15/2026		10,000,000	0.125 /(FLT.)			150,474			(2,632,133)					84,242	1A	N/A
INTEREST RATE SWAP - Interest Rate Swap	81379LA85 Interest Rate Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/26/2020	08/28/2030		25,000,000	0.4565 /(FLT.)			(870,093)			(5,679,211)					328,772	1A	N/A
INTEREST RATE SWAP - Interest Rate Swap	81379LA*7 Interest Rate Swap	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/26/2020	08/28/2030		25,000,000	0.476 /(FLT.)			(860,462)			(5,646,102)					328,772	1A	N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												(1,580,081)		XXX	(13,957,446)					741,786	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		1,793,130	421,478		522,814			(1,413,572)		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		189,583	14,017		49,177			(47,075)		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		932,690	208,002		261,407			(725,454)		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		189,583	13,705		49,177			(46,025)		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		1,793,130	416,696		522,814			(1,397,238)		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		189,583	14,426		49,177			(48,449)		25,000,000	1A	N/A
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		189,583	15,796		49,177			(53,055)		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		189,583	15,357		49,177			(51,579)		25,000,000	1A	N/A

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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		1,793,130	419,783		522,814			(1,407,782)		47,291,346	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126078CT5 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		379,167	131,123		468,583			(79,455)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126078DC1 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		758,333	258,429		937,165			(156,593)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126078EJ5 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		758,333	462,394		937,165			(280,645)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126078EM8 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		379,167	231,321		468,583			(140,398)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126078EN6 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		379,167	209,608		468,583			(127,175)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126078ES5 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		344,583	117,295		421,724			(71,710)		45,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	126078EU0 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		379,167	145,746		468,583			(88,337)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078EY2 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		1,849,313	2,561,906		2,810,576			(1,553,060)		48,773,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FB1 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		1,849,313	2,558,966		2,810,576			(1,551,204)		48,773,077	2CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FC9 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		1,849,313	2,533,076		2,810,576			(1,534,873)		48,773,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FF2 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		1,849,313	2,458,697		2,810,576			(1,488,026)		48,773,077	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FH8 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		1,849,313	2,463,430		2,810,576			(1,491,004)		48,773,077	2BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FJ4 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		1,849,313	2,463,430		2,810,576			(1,491,004)		48,773,077	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FL9 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		1,849,313	2,262,350		2,810,576			(1,364,872)		48,773,077	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	126078FM7 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		1,849,313	1,850,123		2,810,576			(1,108,744)		48,773,077	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078KM1 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		189,583	123,614		339,955			(41,075)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126078KN9 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		189,583	109,682		339,955			(36,432)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY35 SR. TRANCHE	126078KT6 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		3,750,100	8,706,205		9,907,702			(2,884,515)		98,896,154	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

1 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.IG35 SR. TRANCHE	126076KV1 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		379,167	223,637		679,911			(74,288)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076KX7 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		379,167	247,523		679,911			(82,249)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076MT4 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		758,333	607,026		1,359,822			(201,860)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076MV9 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		379,167	287,645		679,911			(95,633)		50,000,000	2BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076MW7 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		379,167	264,903		679,911			(88,045)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076MY3 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		379,167	337,379		679,911			(112,243)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	126076NJ5 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		758,333	679,392		1,359,822			(226,034)		100,000,000	1FFE	N/A
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		455,000	400,287		815,893			(133,165)		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		379,167	325,981		679,911			(108,434)		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		189,583	163,489		339,955			(54,384)		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		1,365,000	1,122,811		2,447,679			(373,421)		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		379,167	301,428		679,911			(100,234)		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		379,167	290,950		679,911			(96,736)		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		189,583	144,385		339,955			(48,004)		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		379,167	295,774		679,911			(98,346)		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		568,750	637,376		1,019,866			(212,298)		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		568,750	633,708		1,019,866			(211,069)		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		379,167	576,249		591,977			(131,937)		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		568,750	864,374		887,966			(197,906)		75,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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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		758,333	1,152,498		1,183,955			(263,874)		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		568,750	836,587		887,966			(191,500)		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		1,516,667	2,230,900		2,367,909			(510,666)		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		379,167	557,725		591,977			(127,667)		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		379,167	556,267		591,977			(127,330)		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		379,167	535,665		591,977			(122,583)		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		379,167	509,353		591,977			(116,524)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PD6 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		379,167	490,506		591,977			(112,186)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PB0 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		379,167	491,281		591,977			(112,365)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PC8 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		379,167	478,881		591,977			(109,512)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076NW6 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		379,167	476,764		591,977			(109,024)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PF1 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		379,167	470,550		591,977			(107,595)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PG9 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		379,167	457,810		591,977			(104,665)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PH7 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		379,167	452,138		591,977			(103,362)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PJ3 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		379,167	444,365		591,977			(101,575)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PK0 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		379,167	443,587		591,977			(101,396)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PL8 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		379,167	416,588		591,977			(95,192)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076PM6 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		3,750,100	13,668,641		13,440,543			(3,129,373)		98,896,154	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076PN4 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		3,750,100	13,668,641		13,440,543			(3,129,373)		98,896,154	1EFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076PP9 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		3,750,115	13,649,010		13,440,543			(3,124,519)		98,896,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076PQ7 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		1,875,050	6,823,016		6,720,272			(1,561,891)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076SM3 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		568,750	603,408		887,966			(137,857)		75,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076SN1 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		3,750,100	13,643,902		13,440,543			(3,123,256)		98,896,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PR5 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		379,167	400,137		591,977			(91,415)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PS3 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		758,333	900,995		1,183,955			(205,969)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076PT1 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		379,167	476,281		591,977			(108,913)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076QS2 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		379,167	456,949		591,977			(104,468)		50,000,000	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076QT0 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		1,875,050	6,824,073		6,720,272			(1,562,153)		49,448,077	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076QU7 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		758,333	949,533		1,183,955			(217,130)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076QV5 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		379,167	447,899		591,977			(102,387)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076QW3 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		758,333	892,607		1,183,955			(204,041)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076RN2 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		1,516,667	1,314,718		2,367,909			(300,091)		200,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076QZ6 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		758,333	654,159		1,183,955			(149,312)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076QY9 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		7,500,201	26,826,057		26,881,087			(6,132,490)		197,792,308	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076QX1 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		7,500,201	26,807,695		26,881,087			(6,127,961)		197,792,308	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076RP7 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		3,750,100	13,559,268		13,440,543			(3,102,340)		98,896,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076RA0 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		3,750,100	13,559,268		13,440,543			(3,102,340)		98,896,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076RW2 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		758,333	799,379		1,183,955			(182,624)		100,000,000	1DFE	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	126076RQ5 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		1,875,050	6,755,519		6,720,272			(1,545,215)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076RS1 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		1,875,050	6,729,455		6,720,272			(1,538,782)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076RT9 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		379,167	330,976		591,977			(75,549)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076RV4 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		1,875,050	6,704,918		6,720,272			(1,532,729)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076RC6 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		758,333	754,932		1,183,955			(172,422)		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076RR3 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		3,750,100	13,465,044		13,440,543			(3,079,077)		98,896,154	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076TT7 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		1,875,050	6,758,984		6,720,272			(1,546,070)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076TU4 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		1,875,050	6,739,042		6,720,272			(1,541,148)		49,448,077	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076TV2 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		379,167	337,568		591,977			(77,060)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076TY6 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		379,167	331,151		591,977			(75,589)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076UT5 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		379,167	313,666		591,977			(71,583)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UU2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/02/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,423,655		1,875,050	6,705,652		6,720,272			(1,532,910)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076TX8 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		1,875,058	6,716,401		6,720,272			(1,535,561)		49,448,077	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076TW0 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		758,333	633,755		1,183,955			(144,637)		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		1,875,050	6,735,209		6,720,272			(1,540,202)		49,448,077	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076TZ3 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/03/2021	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,447,884		1,875,050	6,724,149		6,720,272			(1,537,473)		49,448,077	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076US7 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		1,875,050	6,841,713		6,720,272			(1,566,515)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UA6 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		1,875,050	6,830,968		6,720,272			(1,563,858)		49,448,077	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UB4 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		1,875,050	6,806,629		6,720,272			(1,557,840)		49,448,077	1GFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UC2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,271,849		1,875,050	6,782,308		6,720,272			(1,551,831)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076UD0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,055,000		758,333	697,239		1,183,955			(159,188)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076UE8 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/20/2026		50,000,000	1.00/CREDIT EVENT	475,000		379,167	314,500		591,977			(71,774)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UF5 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,130,675		1,875,050	6,706,277		6,720,272			(1,533,064)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UM0 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,122,021		1,875,050	6,700,731		6,720,272			(1,531,696)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UN8 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	12/20/2026		49,448,077	5.00/CREDIT EVENT	10,092,353		1,875,050	6,688,810		6,720,272			(1,528,757)		49,448,077	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076UP3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/20/2026		50,000,000	1.00/CREDIT EVENT	452,500		379,167	299,957		591,977			(68,442)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076UR9 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/20/2026		25,000,000	1.00/CREDIT EVENT	166,750		189,583	110,649		295,989			(25,222)		25,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076UQ1 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,998,401		1,875,050	6,632,024		6,720,272			(1,514,765)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076VE7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,937,086		1,875,050	6,617,218		6,720,272			(1,511,120)		49,448,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076VK3 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/20/2026		50,000,000	1.00/CREDIT EVENT	342,000		379,167	227,804		591,977			(51,932)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076VM9 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,845,112		1,875,050	6,561,355		6,720,272			(1,497,376)		49,448,077	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076VF4 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/20/2026		50,000,000	1.00/CREDIT EVENT	215,000		379,167	143,370		591,977			(32,649)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076VG2 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,798,631		1,875,050	6,541,787		6,720,272			(1,492,566)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076VH0 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	I7331LVCZKQKX5T7XV54	12/20/2026		50,000,000	1.00/CREDIT EVENT	295,000		379,167	197,293		591,977			(44,959)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	126076VL1 CDX.NA.IG37 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	12/20/2026		50,000,000	1.00/CREDIT EVENT	235,000		379,167	157,208		591,977			(35,807)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076VJ6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,834,234		1,875,050	6,575,363		6,720,272			(1,500,821)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076VS6 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	12/20/2026		49,448,077	5.00/CREDIT EVENT	9,785,774		1,875,050	6,543,948		6,720,272			(1,493,097)		49,448,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	126076VN7 CDX.NA.HY37 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	12/11/2026		49,448,077	5.00/CREDIT EVENT	9,631,496		1,875,050	6,447,318		6,720,272			(1,469,371)		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@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		1,875,050	6,446,097		6,720,272			(1,469,071)		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		1,875,050	6,435,803		6,720,272			(1,466,547)		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		1,875,050	6,405,882		6,720,272			(1,459,212)		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		1,875,050	6,154,426		6,720,272			(1,397,754)		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		1,875,050	6,154,426		6,720,272			(1,397,754)		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		937,525	3,055,628		3,360,136			(693,618)		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		937,525	3,047,064		3,360,136			(691,533)		24,724,038	1GFE	N/A
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		937,525	3,026,398		3,360,136			(686,505)		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		937,525	2,940,752		3,360,136			(665,713)		24,724,038	2AFE	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		937,525	2,884,432		3,360,136			(652,083)		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		937,525	2,900,853		3,360,136			(656,053)		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		1,875,050	5,515,729		6,720,272			(1,243,148)		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		937,525	2,663,475		3,360,136			(598,932)		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)		37,917	(25,379)		59,198			5,751		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)		37,917	(25,948)		59,198			5,879		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)		37,917	(25,758)		59,198			5,836		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		187,505	599,918		672,027			(135,998)		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		187,505	599,918		672,027			(135,998)		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		187,505	599,918		672,027			(135,998)		4,944,808	1EFE	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.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)		379,167	(1,633,294)		180,816			276,341		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)		758,333	(3,444,182)		361,631			582,081		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)		379,167	(1,849,019)		180,816			311,993		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)		758,333	(3,517,271)		361,631			594,160		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)		379,167	(1,840,609)		180,816			310,607		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)		379,167	(1,797,569)		180,816			303,508		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)		758,333	(3,295,325)		361,631			557,445		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZQ6 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		3,790,934	12,295,317		15,700,249			(2,073,473)		99,973,077	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZR4 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		1,895,467	6,291,510		7,850,124			(1,062,764)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@A75 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		3,790,934	11,978,005		15,700,249			(2,016,242)		99,973,077	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@A26 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		3,790,934	11,634,548		15,700,249			(1,954,511)		99,973,077	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@A67 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)		379,167	(1,445,645)		180,816			245,168		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZV5 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		1,895,467	6,335,316		7,850,124			(1,070,706)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@B41 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		3,790,934	11,980,027		15,700,249			(2,016,606)		99,973,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZW3 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		2,843,200	8,975,844		11,775,187			(1,510,802)		74,979,808	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZP8 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		1,895,467	6,224,802		7,850,124			(1,050,685)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZS2 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)		379,167	(1,279,321)		180,816			217,411		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@B58 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)		758,333	(3,099,893)		361,631			525,028		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZU7 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)		758,333	(2,773,006)		361,631			470,623		100,000,000	1DFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@B66 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)		758,333	(2,990,827)		361,631			506,901		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@A42 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		3,790,934	12,393,206		15,700,249			(2,091,167)		99,973,077	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZT0 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		1,895,467	6,207,833		7,850,124			(1,047,614)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@B74 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)		379,167	(1,141,270)		180,816			194,283		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@D31 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)		379,167	(1,029,315)		180,816			175,468		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@ZX1 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		1,895,467	6,943,997		7,850,124			(1,181,803)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@ZY9 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)		379,167	(556,809)		180,816			95,473		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@A59 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		1,895,467	7,094,183		7,850,124			(1,209,430)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@D49 CDX.NA.IG39 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(587,500)		379,167	(494,009)		180,816			84,770		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@C81 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		1,895,467	7,230,047		7,850,124			(1,234,494)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@A83 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)		379,167	(493,112)		180,816			84,617		50,000,000	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@A91 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		2,843,200	10,735,742		11,775,187			(1,831,559)		74,979,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@B25 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		1,895,467	7,120,452		7,850,124			(1,214,271)		49,986,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@B33 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		1,895,467	7,113,165		7,850,124			(1,212,927)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@B82 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)		379,167	(643,565)		180,816			110,231		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@B90 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		1,895,467	7,307,135		7,850,124			(1,248,746)		49,986,538	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12607@C24 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)		379,167	(441,521)		180,816			75,812		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@C32 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		1,895,467	7,251,075		7,850,124			(1,238,380)		49,986,538	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12607@C40 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		1,895,467	7,104,502		7,850,124			(1,211,331)		49,986,538	2AFE	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.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)		379,167	(658,887)		180,816			112,835		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		1,895,467	7,035,286		7,850,124			(1,198,577)		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)		379,167	(726,200)		180,816			124,265		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		1,895,467	7,147,292		7,850,124			(1,219,194)		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)		379,167	(587,369)		180,816			100,690		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DR5 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)	181,250	(83,681)		90,408			13,819		25,000,000	2BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DT1 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	906,067	3,773,047		3,925,062			(618,203)		24,993,269	2AFE	N/A
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)	181,250	(67,794)		90,408			11,206		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	906,067	3,803,822		3,925,062			(623,678)		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)	352,778	(124,458)		180,816			20,042		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)	351,389	(216,380)		180,816			34,620		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	1,756,578	7,490,826		7,850,124			(1,189,174)		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)	343,056	(146,989)		180,816			23,011		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)	336,111	(99,674)		180,816			15,325		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	1,680,189	7,654,717		7,850,124			(1,164,783)		49,986,538	2AFE	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	322,222	8,786		180,816			(1,214)		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	1,610,745	7,692,138		7,850,124			(1,122,861)		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	1,603,815	7,635,606		7,850,124			(1,113,909)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DS3 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	1,576,022	7,634,600		7,850,124			(1,089,900)		49,986,538	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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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	1,569,078	7,614,038		7,850,124			(1,081,962)		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)	312,500	(79,165)		180,816			11,335		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)	311,111	(145,793)		180,816			20,707		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	1,555,189	7,548,111		7,850,124			(1,062,389)		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	1,527,411	7,504,916		7,850,124			(1,037,084)		49,986,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DQ7 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)	305,556	(197,494)		180,816			27,506		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	763,706	3,733,974		3,925,062			(515,776)		24,993,269	1A	N/A
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	1,471,856	7,503,107		7,850,124			(999,393)		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)	294,444	(206,237)		180,816			27,663		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*CA3 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)	284,722	(157,556)		180,816			20,444		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*CB1 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	1,423,245	7,555,969		7,850,124			(974,031)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*CC9 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)	283,333	(296,773)		180,816			38,227		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*CX3 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)	281,944	(496,971)		180,816			63,529		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*CY1 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	1,409,356	7,256,627		7,850,124			(923,373)		49,986,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*CZ8 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	1,388,522	7,098,947		7,850,124			(888,553)		49,986,538	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DA2 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)	277,778	(798,557)		180,816			100,193		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DB0 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)	277,778	(854,153)		180,816			107,097		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DC8 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	1,374,634	6,988,478		7,850,124			(865,022)		49,986,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DD6 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	680,372	3,557,243		3,925,062			(436,508)		24,993,269	1FFE	N/A

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CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12776*DE4 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)	272,222	(736,399)		180,816			90,601		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DF1 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	680,372	3,520,806		3,925,062			(431,694)		24,993,269	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	12776*DG9 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	659,541	3,531,576		3,925,062			(419,924)		24,993,269	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/26/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(660,000)	8,333	(658,991)		(662,891)			1,009		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(660,000)	8,333	(658,992)		(662,891)			1,009		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/26/2023	12/20/2028		50,000,000	1.00/CREDIT EVENT		(350,000)	4,167	(349,466)		(331,446)			535		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(669,996)	5,556	(669,313)		(15,113)			683		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(679,995)	5,556	(679,302)		(5,113)			693		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(729,996)	5,556	(729,253)		44,887			744		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG41 SR. TRANCHE	TBD CDX.NA.IG41 SR. TRANCHE	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2023	12/20/2028		100,000,000	1.00/CREDIT EVENT		(710,996)	5,556	(710,271)		25,887			725		100,000,000	1FFE	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										934,792,985	125,835,862	258,543,684	689,637,535	XXX	815,452,621			(154,323,944)		13,187,672,393	XXX	XXX
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 RTRN/FLT			(91,821)			(15,345)					89,949	1GFE	N/A
TREASURY TOTAL RETURN SWAP T 3.0 08/15/52 (912810TJ7)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2023	05/15/2025		100,000,000	TTL RTRN/FLT			(178,912)			(239,325)					637,847	2AFE	N/A
TREASURY TOTAL RETURN SWAP T 3.0 08/15/52 (912810TJ7)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2023	05/15/2025		100,000,000	TTL RTRN/FLT			(150,321)			(249,348)					637,847	2BFE	N/A
TREASURY TOTAL RETURN SWAP T 3.0 08/15/52 (912810TJ7)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/16/2023	05/15/2025		100,000,000	TTL RTRN/FLT			(150,214)			(249,301)					637,847	1GFE	N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/17/2023	05/19/2025		100,000,000	TTL RTRN/FLT			(111,359)			(307,609)					639,991	2CFE	N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2023	11/18/2025		100,000,000	TTL RTRN/FLT			(114,534)			(457,016)					731,390	2BFE	N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/24/2023	05/19/2025		100,000,000	TTL RTRN/FLT			(24,318)			(343,492)					639,991	1A	N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/01/2023	06/05/2026		100,000,000	TTL RTRN/FLT			137,141			(618,716)					819,288	2BFE	N/A
TREASURY TOTAL RETURN SWAP T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Total Return Swap	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/05/2023	06/05/2026		100,000,000	TTL RTRN/FLT			155,744			(610,236)					819,288	2BFE	N/A

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1209999999. Subtotal - Swaps - Replication - Total Return												(528,594)		XXX	(3,090,388)					5,653,438	XXX	XXX
1229999999. Subtotal - Swaps - Replication										934,792,985	125,835,862	256,435,009	689,637,535	XXX	798,404,787			(154,323,944)		13,194,067,617	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												18,843,719	(8,584,873)	XXX	(281,078,154)	(8,584,873)				31,205,894	XXX	XXX
1369999999. Total Swaps - Credit Default										934,660,275	125,835,862	258,316,184	689,585,868	XXX	815,400,954	54,724		(154,224,738)		13,187,672,393	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(6,310,395)	(1,634,495)	84,032,913	880,948,048	XXX	905,666,890	(85,193,639)	115,179,302			135,310,586	XXX	XXX
1389999999. Total Swaps - Total Return												(528,594)		XXX	(3,090,388)					5,653,438	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										928,349,880	124,201,367	360,664,222	1,561,949,043	XXX	1,436,899,302	(93,723,788)	115,179,302	(154,224,738)		13,359,842,311	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				73,525,436		73,525,436	14,335,881	9,765,012			1,973,706		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				915,282		915,282	163,593	109,263			22,299		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				388,012		388,012	70,786	47,505			9,672		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				71,912		71,912	16,035	11,217			2,238		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				237,093		237,093	51,234	35,629			7,129		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A04FA Cuatro Vientos OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	04/07/2022	12/15/2023		3,983,691	0.8815				255,485		255,485	64,812	46,337			9,149		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				1,016,711		1,016,711	299,942	219,156			42,825		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				78,359		78,359	62,234	49,247			9,274		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				389,963		389,963	141,405	105,863			20,451		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				113,444		113,444	42,317	31,774			6,130		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				257,307		257,307	139,315	107,910			20,521		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				275,081		275,081	231,085	183,312			34,484		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o.	D-2-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2022	12/15/2023		4,969,914	0.9480				(28,003)		(28,003)	74,198	62,170			11,413		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o.	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/15/2022	12/15/2023		5,716,129	0.9577				(90,287)		(90,287)	84,224	72,236			13,127		0002

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o.	D-2-2	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/05/2022	12/15/2023		4,779,324	0.9416				5,211		5,211	71,970	59,382			10,976		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				5,077		5,077	20,117	16,495			3,057		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A04FA Cuatro Vientos OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2022	12/15/2023		1,013,816	0.9864				(46,550)		(46,550)	14,352	13,196			2,328		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET 8.4942% due 01/25/2025	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/25/2024		188,582,263	0.8087				2,314,902		2,314,902	989,276	1,325,626			536,124		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN TBD ERED IV TBD	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/15/2023	02/20/2024		22,863,708	0.9185				497,350		497,350	284,202	213,148			71,804		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				1,028,235		1,028,235	401,476	626,759			98,914		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY GBP SELL USD	MORTGAGE LOAN 0718500 431 - 451 OXFORD STREET (Offset Hedge) 8.4942% due 01/25/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	05/09/2023	01/25/2024		23,434,778	0.7929				(732,319)		(732,319)	(20,830)	(711,489)			52,822		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage	D-2-2	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/06/2023	12/08/2023		3,145,057	10.8106				23,987		23,987	18,505	5,481			6,887		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400 LITTLE BOUNDARY ROAD-LAND 8.7335% due 03/16/2024	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/08/2023	12/12/2023		19,849,663	1.4841				853,260		853,260	34,901	818,359			44,688		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage	D-2-2	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	06/14/2023	12/15/2023		175,013,717	10.5706				5,058,217		5,058,217	840,111	4,218,106			401,921		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	97720IA Height OIA	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/21/2023	01/19/2024		22,007,173	6.7251				877,475		877,475	139,065	738,411			60,953		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855000 Realstar Manchester - Orient H 6.6782% due 07/01/2024	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/29/2023	10/02/2023		25,322,316	0.7926				830,840		830,840	3,640	827,199			11,479		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	07/12/2023	01/25/2024		263,709,540	1.4675				13,654,209		13,654,209	314,462	13,339,747			749,705		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	93620IA Branas Naeringspark 2 OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/12/2023	02/02/2024		51,204,372	10.1554				2,385,072		2,385,072	59,482	2,325,591			150,424		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500 80 Fenchurch Street 5.3336% due 10/13/2025	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	07/13/2023	10/16/2023		116,025,591	0.7633				7,937,540		7,937,540	(20,288)	7,957,828			125,199		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700 LYNX-FRANKFURT 7.105% due 10/01/2025	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/18/2023	10/20/2023		252,174,937	0.8869				15,491,022		15,491,022	921,578	14,569,444			302,437		0002

SCHEDULE DB - PART A - SECTION 1

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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 GBP	MORTGAGE LOAN 0849400 Old Spitafields 4.68320412% due 10/25/2023	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/21/2023	10/25/2023		203,692,424	0.7797				9,848,743		9,848,743	(33,261)	9,882,004			271,822		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0860000 Brompton X 2.7564% due 10/25/2023	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2023	10/25/2023		234,997,208	0.7799				11,314,264		11,314,264	(37,619)	11,351,883			313,598		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BP7M8X2 JAPAN TREASURY DISC BILL SERIES 1171 % due 10/23/2023	DA-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2023	10/23/2023		35,825,011	139.5673				2,250,733		2,250,733	385,769	1,864,963			45,932		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04134500 Trophaeum Project Treadstone 17.25% due 04/30/2024	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2023	10/31/2023		110,012,843	0.7786				5,452,651		5,452,651	(23,597)	5,476,248			162,870		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04125800 Logos Reservoir 5.2174% due 05/08/2025	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/09/2023	12/06/2023		15,259,232	1.5230				281,333		281,333	25,941	255,391			32,931		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8063A 12-14 New Fetter Lane OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/09/2023	01/26/2024		210,362,493	0.7844				8,714,672		8,714,672	(227,112)	8,941,784			600,572		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700 200 Aldersgate 2.7705% due 10/15/2023	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/14/2023	10/16/2023		250,206,342	0.7899				9,022,116		9,022,116	21,084	9,001,032			269,989		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9266A Grand Central OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/23/2023	07/26/2024		688,068,750	0.9083				16,995,721		16,995,721	1,277,029	15,718,692			3,124,199		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	CF1323486 TorQuest Partners Fund (U.S.) V, L.P. CAD Portfolio Hedge	BA-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2023	02/21/2024		18,415,957	1.3575				(32,454)		(32,454)	7,706	(40,160)			58,037		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/28/2023	02/21/2024		565,586,875	1.5471				270,199		270,199	926,773	(656,574)			1,782,407		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	38D732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge . stiinfr TIAA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/28/2023	02/21/2024		354,466,125	0.9169				8,280,695		8,289,718	733,498	7,556,220			1,117,075		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	Infrastructure - Aquila GBP Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/28/2023	02/21/2024		31,490,468	0.7939				936,640		936,640	(45,676)	982,316			99,240		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	a01f Japan Alternatives Living Fund LP OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/06/2023	03/08/2024		15,049,700	143.2633				236,419		236,433	58,456	177,977			49,976		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage	D-2-2	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/13/2023	12/15/2023		1,219,414	11.0783				(20,964)		(20,964)	889	(21,853)			2,800		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/27/2023	12/15/2023		45,158,882	10.9882				(407,092)		(407,092)	(12,922)	(394,169)			103,708		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855000 Realstar Manchester - Orient H 6.6782% due 07/01/2024	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2023	01/02/2024		24,492,312	0.8196				(17,898)		(17,898)	(84)	(17,813)			62,476		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 04120800 Project Saffron 6.8% due 04/29/2033	B-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/28/2023	10/31/2023		21,950,820	0.8200				(16,129)		(16,129)	(1,417)	(14,713)			32,497		0002

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1439999999. Subtotal - Forwards - Hedging Other													200,698,972	XXX	200,708,009	22,904,537	127,253,142			12,942,265	XXX	XXX
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	91278*BD5 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						(4,471,206)					89,949	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BE3 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/30/2023	06/04/2024		25,000,000	96.377457						(3,115,668)					103,244	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BF0 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						(6,943,995)					206,487	1GFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BG8 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						(6,915,591)					206,487	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BH6 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						(6,808,815)					206,487	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BJ2 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/01/2023	12/05/2024		50,000,000	97.741319						(6,515,105)					272,294	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BK9 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/01/2023	12/05/2024		50,000,000	97.715042						(6,502,767)					272,294	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BL7 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.693061						(6,490,162)					272,294	1BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BM5 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.517586						(6,407,772)					272,294	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 0V6WI8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.315195						(6,312,747)					272,294	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 0V6WI8S6QX2D1J857QP30	06/02/2023	12/05/2024		50,000,000	97.185992						(6,250,939)					272,294	2CFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BN3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/02/2023	06/04/2024		50,000,000	96.935773						(6,489,459)					206,487	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BP8 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/05/2023	06/04/2024		50,000,000	96.899812						(6,472,406)					206,487	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BQ6 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/05/2023	12/05/2024		50,000,000	96.940687						(6,135,762)					272,294	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BR4 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/05/2023	12/05/2024		50,000,000	96.925324						(6,128,549)					272,294	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BS2 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/06/2023	12/17/2024		50,000,000	96.491988						(5,900,095)					276,041	1GFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BT0 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/07/2023	12/17/2024		50,000,000	96.527688						(5,908,634)					276,041	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BV5 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/07/2023	12/17/2024		50,000,000	96.389080						(5,843,656)					276,041	1GFE	N/A

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TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BU7 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2023	06/11/2024		100,000,000	96.687552						(12,701,481)					418,739	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BW3 Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2023	06/11/2024		50,000,000	95.783445						(5,915,613)					209,370	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BX1 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/12/2023	12/17/2024		50,000,000	96.519850						(5,903,788)					276,041	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 OV6WI8S6QX2D1J857QP30	06/13/2023	03/20/2025		100,000,000	96.493773						(11,672,333)					607,036	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 OV6WI8S6QX2D1J857QP30	06/13/2023	03/20/2025		50,000,000	96.261376						(5,686,738)					303,518	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	06/13/2023	06/18/2024		50,000,000	96.208127						(6,105,303)					212,213	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*BY9 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/14/2023	03/20/2025		50,000,000	97.054756						(6,045,971)					303,518	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	06/16/2023	06/18/2024		50,000,000	97.045847						(6,508,070)					212,213	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	06/22/2023	06/26/2025		50,000,000	98.042998						(6,494,849)					330,006	2BFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CA0 Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2023	06/26/2025		50,000,000	97.804139						(6,385,454)					330,006	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CB8 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/29/2023	07/03/2025		50,000,000	97.696494						(6,307,096)					331,817	1A	N/A
TREASURY BOND FORWARD T 3 5/8 05/15/53 (912810TR9)	91278*CC6 Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/29/2023	07/03/2025		50,000,000	97.314730						(6,060,543)					331,817	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 OV6WI8S6QX2D1J857QP30	07/05/2023	07/07/2025		50,000,000	97.314730						(6,231,718)					332,848	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 OV6WI8S6QX2D1J857QP30	07/05/2023	07/07/2025		50,000,000	97.314730						(6,052,580)					332,848	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	07/05/2023	07/07/2025		50,000,000	97.314730						(6,049,608)					332,848	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	07/05/2023	07/07/2025		50,000,000	97.314730						(5,948,080)					332,848	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 OV6WI8S6QX2D1J857QP30	07/06/2023	07/10/2025		50,000,000	97.314730						(5,604,164)					333,619	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	07/06/2023	07/10/2025		50,000,000	97.314730						(5,638,572)					333,619	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	07/06/2023	07/10/2026		50,000,000	97.314730						(5,617,739)					416,895	1A	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	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2023	07/10/2026		50,000,000	97.314730						(5,613,064)					416,895	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	07/07/2023	07/11/2025		50,000,000	97.314730						(5,009,860)					333,875	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	07/07/2023	07/13/2026		50,000,000	97.314730						(5,288,721)					417,511	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	07/10/2023	07/13/2026		50,000,000	97.314730						(5,072,057)					417,511	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/11/2023	07/13/2026		50,000,000	97.314730						(5,178,799)					417,511	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	07/11/2023	04/14/2025		50,000,000	97.314730						(5,259,444)					310,490	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/12/2023	07/13/2026		50,000,000	97.314730						(5,226,404)					417,511	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2023	07/20/2026		50,000,000	97.314730						(5,840,492)					418,944	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2023	07/20/2026		50,000,000	97.314730						(5,874,278)					418,944	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2023	07/20/2026		50,000,000	97.314730						(5,684,730)					418,944	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/17/2023	07/20/2026		50,000,000	97.314730						(5,698,626)					418,944	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/20/2023	07/24/2026		100,000,000	97.314730						(12,455,962)					839,520	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/20/2023	07/26/2027		50,000,000	97.314730						(6,060,764)					488,918	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2023	01/26/2026		50,000,000	97.314730						(6,119,297)					381,507	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2023	01/26/2026		50,000,000	97.314730						(6,072,683)					381,507	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/24/2023	01/26/2026		50,000,000	97.314730						(6,279,315)					381,507	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2023	07/26/2027		50,000,000	97.314730						(6,012,845)					488,918	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/25/2023	07/26/2027		50,000,000	97.314730						(5,912,985)					488,918	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2023	01/27/2026		50,000,000	97.314730						(5,953,725)					381,732	1A	N/A

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TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/26/2027		50,000,000	97.314730						(5,900,928)					488,918	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	97.314730						(5,701,060)					381,507	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	97.314730						(5,944,510)					488,918	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	97.314730						(5,518,884)					381,507	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	97.314730						(5,573,369)					488,918	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	97.314730						(5,258,407)					381,507	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	97.314730						(5,318,898)					488,918	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/27/2023	01/26/2026		50,000,000	97.314730						(5,041,367)					381,507	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/26/2027		50,000,000	97.314730						(5,121,626)					488,918	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/28/2023	02/02/2026		50,000,000	97.314730						(5,223,795)					383,075	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/28/2023	08/02/2027		50,000,000	97.314730						(5,276,182)					490,143	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/01/2023	02/02/2026		50,000,000	97.314730						(4,982,983)					383,075	1EFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/01/2023	08/02/2027		50,000,000	97.314730						(5,072,757)					490,143	1GFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/01/2023	08/02/2027		50,000,000	97.314730						(5,005,253)					490,143	2CFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		100,000,000	97.314730						(9,853,196)					915,244	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		100,000,000	97.314730						(9,481,598)					915,244	1A	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	02/03/2027		50,000,000	97.314730						(4,655,490)					457,622	3CFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2023	02/04/2028		50,000,000	97.314730						(4,479,985)					521,622	4CFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/02/2023	08/02/2027		50,000,000	97.314730						(4,278,972)					490,143	2CFE	N/A

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TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/02/2023	08/05/2025		50,000,000	97.314730						(4,074,135)					340,226	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/02/2023	02/04/2026		50,000,000	97.314730						(4,007,607)					383,522	4BFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2023	02/04/2028		50,000,000	97.314730						(4,033,119)					521,622	3CFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/02/2023	02/04/2027		50,000,000	97.314730						(3,972,422)					457,809	2AFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/03/2023	02/04/2027		100,000,000	97.314730						(6,841,525)					915,618	3AFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	97.314730						(3,586,756)					521,622	1FFE	N/A
TREASURY BOND FORWARD T 3 5/8 02/15/53 (912810TN8)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/03/2023	02/04/2027		50,000,000	97.314730						(3,291,903)					457,809	4AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/03/2023	11/07/2025		50,000,000	97.314730						(2,988,087)					363,111	3CFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	97.314730						(3,144,280)					521,622	3CFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/03/2023	05/04/2027		100,000,000	97.314730						(5,810,185)					948,322	2C	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2023	02/04/2028		50,000,000	97.314730						(3,017,587)					521,622	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/03/2023	05/04/2027		100,000,000	97.314730						(5,856,602)					948,322	1A	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2023	08/09/2028		50,000,000	97.314730						(3,318,522)					551,461	3BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2023	02/09/2027		50,000,000	97.314730						(3,050,147)					458,743	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2023	05/04/2027		100,000,000	97.314730						(6,077,896)					948,322	4AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2023	05/04/2027		50,000,000	97.314730						(3,507,427)					474,161	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/09/2028		50,000,000	97.314730						(3,583,814)					551,461	3AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/08/2023	11/09/2026		100,000,000	97.314730						(6,878,927)					882,478	1FFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2023	05/04/2027		50,000,000	97.314730						(3,331,973)					474,161	4AFE	N/A

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TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/09/2028		50,000,000	97.314730						(3,496,672)					551,461	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	97.314730						(7,168,582)					882,478	3BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	97.314730						(6,908,656)					882,478	4BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/10/2023	11/14/2025		50,000,000	97.314730						(3,474,765)					364,757	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	97.314730						(3,555,898)					551,461	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/10/2023	11/14/2025		50,000,000	97.314730						(3,341,444)					364,757	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	97.314730						(3,480,873)					551,461	4AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2023	11/09/2026		100,000,000	97.314730						(6,512,844)					882,478	2CFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2023	08/14/2028		50,000,000	97.314730						(3,261,466)					552,237	3CFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/09/2028		50,000,000	97.314730						(3,224,576)					551,461	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2023	02/15/2028		50,000,000	97.314730						(3,106,661)					523,424	2CFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/11/2023	05/14/2027		100,000,000	97.314730						(5,992,569)					951,927	2BFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2023	02/15/2028		50,000,000	97.314730						(3,197,923)					523,424	1GFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2023	02/16/2028		50,000,000	97.314730						(3,136,042)					523,587	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2023	08/15/2028		50,000,000	97.314730						(3,301,391)					552,392	2CFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2023	08/15/2028		50,000,000	97.314730						(3,228,314)					552,392	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2023	02/16/2028		50,000,000	97.314730						(2,966,863)					523,587	1FFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2023	02/16/2028		50,000,000	97.314730						(3,051,496)					523,587	2AFE	N/A
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/15/2023	11/16/2027		100,000,000	97.314730						(5,932,943)					1,016,642	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)
TREASURY BOND FORWARD T 3 08/15/52 (912810TJ7)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2023	02/16/2028		100,000,000	97.314730						(5,733,103)					1,047,175	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/16/2023	11/17/2027		100,000,000	97.314730						(6,417,916)					1,016,979	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2023	08/17/2028		100,000,000	97.314730						(6,493,050)					1,105,404	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2023	11/18/2027		100,000,000	97.314730						(5,622,627)					1,017,316	3CFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2023	05/18/2028		100,000,000	97.314730						(5,852,574)					1,076,842	3CFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2023	08/22/2028		50,000,000	97.314730						(2,724,078)					553,476	1FFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/21/2023	11/22/2027		100,000,000	97.314730						(5,190,972)					1,018,661	2BFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2023	05/22/2028		100,000,000	97.314730						(5,312,551)					1,078,114	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/21/2023	11/24/2025		100,000,000	97.314730						(3,983,765)					734,194	1DFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	08/24/2023	11/30/2027		100,000,000	97.314730						(7,542,096)					1,021,347	1A	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/24/2023	05/30/2028		100,000,000	97.314730						(7,709,553)					1,080,652	1A	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2023	11/28/2025		100,000,000	97.314730						(6,611,564)					736,058	4AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2023	05/31/2028		100,000,000	97.314730						(7,538,115)					1,080,969	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/01/2023	06/05/2028		150,000,000	97.314730						(11,486,222)					1,623,827	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/05/2023	06/05/2026		100,000,000	97.314730						(5,554,979)					819,288	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/05/2023	06/05/2026		100,000,000	97.314730						(5,572,531)					819,288	2BFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/05/2023	12/07/2026		100,000,000	97.314730						(5,551,732)					893,278	1GFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/06/2023	12/08/2025		100,000,000	97.314730						(5,619,815)					740,696	2C	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/12/2023	12/13/2024		100,000,000	97.314730						(5,192,560)					549,595	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

1 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)
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2023	12/16/2024		100,000,000	97.314730						(5,087,861)					551,461	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2023	12/16/2024		100,000,000	97.314730						(5,209,881)					551,461	1AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2023	12/16/2024		100,000,000	97.314730						(5,377,676)					551,461	1AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2023	12/16/2024		100,000,000	97.314730						(4,647,653)					551,461	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2023	12/18/2026		100,000,000	97.314730						(5,513,210)					897,485	2BFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2023	12/18/2028		100,000,000	97.314730						(6,297,105)					1,142,875	2BFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2023	12/18/2028		100,000,000	97.314730						(6,180,410)					1,142,875	1A	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2023	12/18/2028		75,000,000	97.314730						(4,686,871)					857,157	1A	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2023	12/18/2028		75,000,000	97.314730						(4,941,305)					857,157	2AFE	N/A
TREASURY BOND FORWARD T 4 1/8 08/15/53 (912810TT5)	TBD Treasury Bond Forward	DB PART C-1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2023	12/18/2028		75,000,000	97.314730						(3,607,090)					857,157	2AFE	N/A
1449999999. Subtotal - Forwards - Replication														XXX	(784,818,096)					77,302,315	XXX	XXX
1479999999. Subtotal - Forwards													200,698,972	XXX	(584,110,087)	22,904,537	127,253,142			90,244,580	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												52,412,078	354,623,357	XXX	120,806,364		88,471,106			94,543,108	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(6,443,105)	(1,634,495)	51,817,135	718,387,123	XXX	718,396,160	(70,819,251)	153,961,338	99,206		84,173,851	XXX	XXX
1719999999. Subtotal - Replication										934,792,985	125,835,862	256,435,009	689,637,535	XXX	13,586,691			(154,323,944)		13,271,369,932	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										928,349,880	124,201,367	360,664,222	1,762,648,015	XXX	852,789,215	(70,819,251)	242,432,444	(154,224,738)		13,450,086,891	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
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX									
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Y	Y	178,490,589		181,121,631	(6,228,582)		204,359,746	(72,191,153)		602,753,447	599,155,907
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y	10,890,000		10,730,431	(16,129)		10,730,431	(916,532)		2,292,749	2,117,050
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y			5,601,812		5,601,812	5,601,812	(105,657,385)		15,406,695	15,406,695
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	81,480,000		74,616,310	(373,292)		79,973,366	(56,892,767)		609,616,676	602,379,694
CITIBANK N.A. NEW YORK	E570DZWZ7FF32TWEFA76	Y	Y	144,038,373		303,154,565	(34,750,024)	124,366,168	326,257,371	(346,498,338)		2,277,433,610	2,277,433,610
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Y	Y	159,460,000		192,803,197	(31,071,257)	2,271,940	200,413,118	(51,206,378)		35,882,475	35,882,475
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	236,258,907		204,289,537	(19,189,874)		226,387,013	(662,891)		4,500,161,058	4,449,001,815
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	489,606,161		520,118,711	(2,905,485)	27,607,065	549,078,298	(282,857,628)		1,829,219,350	1,829,219,350
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	277,541,089		301,334,293	(15,302,096)	8,491,108	326,857,738	(56,575,923)		3,556,224,326	3,556,224,326
MIZUHO CAPITAL MARKETS LLC	OV6W8SGQX2D1J857QP30	Y	Y	5,200,000		5,058,217			5,058,217	(155,224,524)		8,741,916	8,600,133
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	6,110,000		5,410,582			5,564,119			263,550	
THE TORONTO-DOMINION BANK	PT30B789TSUIDF371261	Y	Y	39,880,000		51,242,040	(1,927,382)	9,434,658	44,336,245	(5,770,150)		9,913,999	9,913,999
SMBC CAPITAL MARKETS INC.	TVJ8SHLIZLORGWGDTN03	Y	Y	8,410,000		18,982,477		10,572,477	8,323,175			1,848,289	1,848,289
0299999999. Total NAIC 1 Designation				1,637,365,119		1,874,463,803	(111,764,121)	188,345,228	1,992,940,649	(1,134,453,669)		13,449,758,140	13,387,183,343
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							(51,667)			(5,697,768)		328,772	277,105
0999999999 - Gross Totals				1,637,365,119		1,874,463,803	(111,815,788)	188,345,228	1,992,940,649	(1,140,151,437)		13,450,086,912	13,387,460,448
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,874,463,803	(111,815,788)						

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)
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Cash			34,230,000		34,230,000		V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			6,657,000		6,657,000		V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Cash			64,796,000		64,796,000		V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZ0078	Cash			5,860,284		5,860,284		I
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasurry	912810-RW-0	TII 0 7/8 02/15/47	2,679,770	2,904,000	3,612,867	02/15/2047	V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZ0078	Treasurry	912810-RW-0	TII 0 7/8 02/15/47	1,282,118	1,389,400	1,728,553	02/15/2047	I
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	06051G-FU-8	BAC 4.45 03/03/26	2,889,391	3,000,000	3,057,671	03/03/2026	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	026874-DH-7	AIG 3.9 04/01/26	27,391,714	28,611,000	28,909,858	04/01/2026	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	03040W-AU-9	AWK 3.45 06/01/29	6,205,681	6,877,000	6,867,858	06/01/2029	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	06051G-GA-1	BAC 3.248 10/21/27	13,391,691	14,664,000	14,664,000	10/21/2027	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	092113-AL-3	BKH 3.95 01/15/26	4,569,520	4,787,000	4,783,166	01/15/2026	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	126117-AU-4	CNA 3.45 08/15/27	26,477,523	28,683,000	28,747,176	08/15/2027	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	25468P-DK-9	DIS 3 02/13/26	18,912,316	20,000,000	19,958,116	02/13/2026	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	438516-BL-9	HON 2 1/2 11/01/26	17,610,048	19,033,000	18,712,000	11/01/2026	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	46625H-RS-1	JPM 3.2 06/15/26	13,872,389	14,755,000	14,753,110	06/15/2026	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	61746B-EF-9	MS 3 5/8 01/20/27	17,017,410	18,229,000	18,219,127	01/20/2027	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	61761J-3R-8	MS 3 1/8 07/27/26	24,076,230	25,922,000	25,866,539	07/27/2026	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	91324P-CV-2	UNH 3.1 03/15/26	949,152	1,000,000	999,639	03/15/2026	V
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	Corporate	91324P-CY-6	UNH 3 3/8 04/15/27	1,876,341	2,000,000	2,013,417	04/15/2027	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	37331N-AK-7	GP 2.3 04/30/30	5,536,588	6,800,000	6,122,045	04/30/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	74949L-AC-6	RELLN 4 03/18/29	15,846,315	17,000,000	16,916,732	03/18/2029	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	25731V-AA-2	D 2.3 12/01/31	5,240,782	6,750,000	6,746,518	12/01/2031	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	89236T-JZ-9	TOYOTA 3.05 03/22/27	18,543,061	20,000,000	19,998,720	03/22/2027	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	91324P-CV-2	UNH 3.1 03/15/26	15,667,645	16,507,000	16,501,038	03/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	36264F-AK-7	HLNLN 3 3/8 03/24/27	9,988,149	10,766,000	10,749,358	03/24/2027	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	717081-EA-7	PFE 3 12/15/26	28,430,384	30,368,000	30,276,997	12/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	904764-AS-6	UNANA 3.1 07/30/25	7,207,146	7,500,000	7,494,480	07/30/2025	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	00507V-AK-5	ATVI 3.4 09/15/26	35,279,089	37,200,000	37,128,552	09/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	74251V-AM-4	PFG 3.1 11/15/26	34,010,583	36,750,000	36,764,476	11/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	67021C-AP-2	ES 3.95 04/01/30	9,130,372	10,000,000	10,027,853	04/01/2030	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	902494-BK-8	TSN 4.35 03/01/29	18,620,007	20,000,000	19,998,059	03/01/2029	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	74834L-BA-7	DGX 4.2 06/30/29	14,003,547	15,000,000	14,972,698	06/30/2029	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	91324P-CY-6	UNH 3 3/8 04/15/27	18,242,727	19,445,000	19,575,445	04/15/2027	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	092113-AL-3	BKH 3.95 01/15/26	6,026,192	6,313,000	6,307,943	01/15/2026	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	166764-BD-1	CVX 3.326 11/17/25	3,152,318	3,280,000	3,280,000	11/17/2025	V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	110122-CN-6	BMY 3.2 06/15/26	4,606,474	4,856,000	4,850,686	06/15/2026	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	189054-AY-5	CLX 4.4 05/01/29	18,958,757	20,000,000	19,921,780	05/01/2029	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	126117-AU-4	CNA 3.45 08/15/27	27,693,257	30,000,000	30,067,123	08/15/2027	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	91159H-HN-3	USB 2 3/8 07/22/26	10,359,938	11,350,000	11,108,978	07/22/2026	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	00440E-AV-9	CB 3.35 05/03/26	14,872,569	15,680,000	15,717,213	05/03/2026	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	10112R-AX-2	BXP 3.65 02/01/26	8,754,975	9,331,000	9,323,771	02/01/2026	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	166764-BD-1	CVX 3.326 11/17/25	2,041,318	2,124,000	2,124,000	11/17/2025	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	26884A-BD-4	EQR 3 3/8 06/01/25	3,837,718	3,995,000	3,991,130	06/01/2025	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	571748-AZ-5	MMC 3 3/4 03/14/26	4,812,148	5,021,000	5,019,957	03/14/2026	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	61761J-3R-8	MS 3 1/8 07/27/26	5,173,389	5,570,000	5,558,083	07/27/2026	V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	74340X-BY-6	PLD 2 7/8 11/15/29	6,261,084	7,300,000	7,493,562	11/15/2029	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	126117-AV-2	CNA 3.9 05/01/29	9,495,195	10,400,000	10,398,465	05/01/2029	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	037389-BE-2	AON 2.8 05/15/30	19,598,313	23,550,000	23,544,290	05/15/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	00115A-AE-9	AEP 3.1 12/01/26	4,054,331	4,355,000	4,352,021	12/01/2026	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	015271-AH-2	ARE 4.3 01/15/26	14,971,043	15,543,500	15,615,221	01/15/2026	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	084659-AV-3	BRKHEC 3.7 07/15/30	10,781,035	12,150,000	12,150,298	07/15/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	26444H-AH-4	DUK 2 1/2 12/01/29	6,552,251	7,730,000	7,440,564	12/01/2029	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	05526D-BP-9	BATSLN 4.7 04/02/27	11,754,603	12,277,000	12,277,000	04/02/2027	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	26884A-BD-4	EQR 3 3/8 06/01/25	7,685,042	8,000,000	7,992,251	06/01/2025	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	26884A-BM-4	EQR 2 1/2 02/15/30	7,449,984	9,000,000	9,124,804	02/15/2030	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Corporate	04621W-AD-2	AGO 3.15 06/15/31	4,689,725	5,673,000	5,935,324	06/15/2031	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	456837-AQ-6	INTNED 4.05 04/09/29	1,815,065	2,000,000	2,002,958	04/09/2029	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	456837-AH-6	INTNED 3.95 03/29/27	2,061,572	2,200,000	2,222,228	03/29/2027	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	05971K-AC-3	SANTAN 3.306 06/27/29	8,535,494	9,835,000	10,158,540	06/27/2029	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	191216-DE-7	KO 1 3/8 03/15/31	3,816,865	5,000,000	4,764,056	03/15/2031	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	61761J-3R-8	MS 3 1/8 07/27/26	2,824,466	3,041,000	3,034,494	07/27/2026	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	904764-AS-6	UNANA 3.1 07/30/25	2,882,858	3,000,000	2,997,792	07/30/2025	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasurry	912810-RB-6	T 2 7/8 05/15/43	5,662,388	7,643,000	6,868,258	05/15/2043	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	91324P-CV-2	UNH 3.1 03/15/26	2,556,065	2,693,000	2,692,027	03/15/2026	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	91324P-CY-6	UNH 3 3/8 04/15/27	2,895,194	3,086,000	3,106,702	04/15/2027	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	857477-BP-7	STT 2.2 03/03/31	8,209,559	10,720,000	10,656,896	03/03/2031	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	717081-EA-7	PFE 3 12/15/26	6,466,302	6,907,000	6,886,302	12/15/2026	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	92343V-ER-1	VZ 4.329 09/21/28	7,668,342	8,161,000	8,120,703	09/21/2028	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	00507V-AK-5	ATVI 3.4 09/15/26	7,166,776	7,557,000	7,542,486	09/15/2026	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	06051G-HT-9	BAC 3.559 04/23/27	10,019,733	10,680,000	10,680,000	04/23/2027	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	015271-AH-2	ARE 4.3 01/15/26	2,173,876	2,257,000	2,267,414	01/15/2026	V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Corporate	91324P-CY-6	UNH 3 3/8 04/15/27	440,002	469,000	472,146	04/15/2027	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Corporate	12189L-AA-9	BNSF 5 3/4 05/01/40	4,923,915	4,960,000	4,947,400	05/01/2040	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	341099-CN-7	DUK 5.65 04/01/40	3,197,145	3,376,000	3,365,601	04/01/2040	I
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	15189X-AX-6	CNP 3 03/01/32	2,026,066	2,448,000	2,438,243	03/01/2032	I
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	91324P-EJ-7	UNH 4.2 05/15/32	2,999,202	3,286,000	3,278,466	05/15/2032	I
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	677415-CF-6	AEP 6.6 02/15/33	2,974,712	2,905,000	2,897,967	02/15/2033	I
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	539830-BR-9	LMT 3.9 06/15/32	2,999,023	3,344,000	3,341,305	06/15/2032	I
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	010392-FX-1	SO 3.05 03/15/32	3,039,142	3,640,000	3,637,849	03/15/2032	I
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	744448-CW-9	XEL 4.1 06/01/32	2,988,598	3,376,000	3,357,259	06/01/2032	I
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Corporate	17252M-AQ-3	CTAS 4 05/01/32	2,987,020	3,312,000	3,310,329	05/01/2032	I
0199999999 - Total				843,402,012	795,334,900	906,351,237	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			81,480,000		XXX		V
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Cash			144,038,373		XXX		V
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Cash			159,460,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			231,510,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			489,606,161		XXX		V
MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	Cash			5,200,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			277,390,000		XXX		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			6,110,000		XXX		V
SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	Cash			8,410,000		XXX		V
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Cash			39,880,000		XXX		V
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Cash			10,890,000		XXX		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	912828-5M-8	T 3 1/8 11/15/28	867,784	932,800	XXX	11/15/2028	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	91282C-EA-5	T 1 1/2 02/29/24	988,713	1,005,300	XXX	02/29/2024	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	91282C-CB-5	T 1 5/8 05/15/31	170,621,631	210,410,200	XXX	05/15/2031	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasurry	91282C-AE-1	T 0 5/8 08/15/30	6,012,461	7,842,000	XXX	08/15/1930	V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Treasurry	912828-Z9-4	T 1 1/2 02/15/30	83	100	XXX	02/15/2030	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Treasurry	91282C-CR-0	T 1 07/31/28	3,700,839	4,388,000	XXX	07/31/2028	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Treasurry	912810-SL-3	T 2 02/15/50	175	300	XXX	02/15/2050	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Treasurry	91282C-GG-0	T 4 1/8 01/31/25	788	800	XXX	01/31/2025	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Treasurry	912810-SK-5	T 2 3/8 11/15/49	5,054	7,900	XXX	11/15/2049	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Treasurry	91282C-GN-5	T 4 5/8 02/28/25	8,025	8,100	XXX	02/28/2025	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Treasurry	912810-RE-0	T 3 5/8 02/15/44	166	200	XXX	02/15/2044	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	Treasurry	912810-RC-4	T 3 5/8 08/15/43	1,033,776	1,238,500	XXX	08/15/2043	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	281020-AQ-0	EIX 3.55 11/15/24	971	1,000	XXX	11/15/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	88278P-YD-0	Texas State University System	10,040	10,000	XXX	03/15/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	667274-AA-2	NSHRLI 3.979 11/01/46	11,541	16,000	XXX	11/01/2046	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	036752-AJ-2	ELV 2 3/8 01/15/25	955	1,000	XXX	01/15/2025	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	92857W-BK-5	VOD 4 3/8 05/30/28	961	1,000	XXX	05/30/2028	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	15089Q-AJ-3	CE 3 1/2 05/08/24	49,155	50,000	XXX	05/08/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Treasurry	912828-ZN-3	T 0 1/2 04/30/27	86	100	XXX	04/30/2027	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Treasurry	912828-ZL-7	T 0 3/8 04/30/25	185	200	XXX	04/30/2025	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	36966T-FX-5	GE 4 07/15/32	854	1,000	XXX	07/15/2032	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	144783-DC-8	Carroll County School District/GA	75,413	75,000	XXX	04/01/2024	I
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Corporate	599191-AA-1	UAL 6 1/2 06/20/27	929	940	XXX	06/20/2027	I
0299999999 - Total				1,637,365,119	225,990,440	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			679,297,894	679,297,894	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				679,297,894	679,297,894	XXX
9999999999 - Totals				679,297,894	679,297,894	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (648,847,468) Book/Adjusted Carrying Value $ (648,847,468)
2. Average balance for the year Fair Value $ 1,136,332,961 Book/Adjusted Carrying Value $ 1,136,332,961
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			392,213		187,222,422	15,975,805	19,037,690	XXX
Citibank, N.A.	New Castle, DE					(6,042,385)	(5,114,259)	(4,136,734)	XXX
Citibank, N.A.	New York, NY			3,350,117		1,184,835,599	1,124,238,678	381,370,430	XXX
Harris, N.A.	Chicago, IL					247,826	221,998	181,248	XXX
JPMorgan Chase Bank, N.A.	Houston, TX					12,343,940	12,434,564	12,424,220	XXX
JPMorgan Chase Bank, N.A.	New York, NY			7,126,702		292,472,026	299,187,961	261,723,374	XXX
The Northern Trust Company	Chicago, IL					164,757	284,593	171,162	XXX
Wells Fargo, N.A.	Minneapolis, MN					(15,370,099)	(11,664,772)	(13,468,364)	XXX
Wells Fargo, N.A.	San Francisco, CA					11,728	16,197	13,622	XXX
Bank of America	New York, NY			5,982,504		100,493,511	200,759,676	201,576,399	XXX
Carver Federal Savings FSB	New York, NY CD Matures November 24, 2023		4.000		101,816	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	16,851,536	101,816	1,762,735,807	1,642,696,922	865,249,528	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	16,851,536	101,816	1,762,735,807	1,642,696,922	865,249,528	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	16,851,536	101,816	1,762,735,807	1,642,696,922	865,249,528	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
	TREASURY BILL		09/28/2023	5.258	10/03/2023	121,937,349		56,406
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						121,937,349		56,406
0109999999. Total - U.S. Government Bonds						121,937,349		56,406
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
	FARMER MAC DISCOUNT NOTE		09/29/2023	5.230	10/02/2023	9,082,680		2,639
	FHLB DISC CORP		09/29/2023	5.200	10/02/2023	76,919,818		73,405
	FED HOME LN DISCOUNT NT		09/20/2023	5.270	10/11/2023	1,298,097		2,093
	FED HOME LN DISCOUNT NT		09/20/2023	0.000	10/13/2023	3,992,949		6,442
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						91,293,544		84,579
0909999999. Total - U.S. Special Revenues Bonds						91,293,544		84,579
	FULCRUM BIOENERGY, INC.		09/29/2023	20.000	12/22/2023	6,000,000	10,000	
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,000,000	10,000	
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,000,000	10,000	
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
	Heartland Veterinary Partners NA-SR-SEC		09/29/2023	0.000	12/21/2023	3,541,494		1,734
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						3,541,494		1,734
1909999999. Subtotal - Unaffiliated Bank Loans						3,541,494		1,734
2419999999. Total - Issuer Obligations						219,230,893	10,000	140,985
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						3,541,494		1,734
2509999999. Total Bonds						222,772,387	10,000	142,719
8609999999 - Total Cash Equivalents						222,772,387	10,000	142,719